ANNUAL STATEMENT

OF THE

ATHENE ANNUITY & LIFE ASSURANCE COMPANY

OF

WILMINGTON

IN THE STATE OF

DELAWARE

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF

FOR THE YEAR ENDED
DECEMBER 31, 2023

LIFE, ACCIDENT AND HEALTH/FRATERNAL

2023

2023

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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2023
OF THE CONDITION AND AFFAIRS OF THE

Athene Annuity & Life Assurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address www.athene.com

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

OFFICERS

Chief Executive Officer	Grant Kvalheim	Treasurer	Aaron Michael Prieksat #
President	Michael Stephen Downing	Secretary	Blaine Thomas Doerrfeld

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Iowa
County of Dallas SS

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

Michael Stephen Downing	Aaron Michael Prieksat	Blaine Thomas Doerrfeld
President	Treasurer	Secretary

Subscribed and sworn to before me this 24 day of February, 2024

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

Stephanie Kidder
Executive Assistant
03/15/2026

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

ASSETS

	Current Year 1 Assets	Current Year 2 Nonadmitted Assets	Current Year 3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
1. Bonds (Schedule D)	21,603,329,148		21,603,329,148	23,978,263,314
2. Stocks (Schedule D):				
2.1 Preferred stocks	257,657,057		257,657,057	283,533,101
2.2 Common stocks	2,911,569,285	40,027	2,911,529,257	2,090,861,385
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens	4,117,243,394		4,117,243,394	4,295,408,912
3.2 Other than first liens	264,296,505		264,296,505	340,646,335
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less $ .... encumbrances)				
4.2 Properties held for the production of income (less $ .... encumbrances)				
4.3 Properties held for sale (less $ .... encumbrances)				
5. Cash ($ 476,670,426 , Schedule E - Part 1), cash equivalents ($ 376,790,981 , Schedule E - Part 2) and short-term investments ($ 47,125,281 , Schedule DA)	900,586,688		900,586,688	639,252,819
6. Contract loans (including $ .... premium notes)	2,294,955		2,294,955	2,258,361
7. Derivatives (Schedule DB)	206,542,908		206,542,908	223,005,162
8. Other invested assets (Schedule BA)	558,468,934	1,817,458	556,651,476	1,001,094,554
9. Receivables for securities	8,237,459		8,237,459	16,048,049
10. Securities lending reinvested collateral assets (Schedule DL)				
11. Aggregate write-ins for invested assets	39,157,831		39,157,831	48,747,729
12. Subtotals, cash and invested assets (Lines 1 to 11)	30,869,384,164	1,857,486	30,867,526,679	32,919,119,722
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	218,365,710	250,816	218,114,893	223,011,530
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection				
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)				
15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	72,384,816		72,384,816	82,191,363
16.2 Funds held by or deposited with reinsured companies	3,042,325,974		3,042,325,974	2,724,519,016
16.3 Other amounts receivable under reinsurance contracts	2,163,965,788		2,163,965,788	2,302,899,640
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	29,101,463		29,101,463	
18.2 Net deferred tax asset	311,071,830	105,055,220	206,016,610	73,645,328
19. Guaranty funds receivable or on deposit	166,647		166,647	337,863
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets ($ ....)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	14,198		14,198	101,111,232
24. Health care ($ ....) and other amounts receivable	4,487,312	7,161	4,480,151	4,689,005
25. Aggregate write-ins for other than invested assets	2,375,141	1,613,106	762,035	817,262
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	36,713,643,045	108,783,790	36,604,859,255	38,432,341,961
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	15,075,108		15,075,108	13,668,240
28. Total (Lines 26 and 27)	36,728,718,152	108,783,790	36,619,934,363	38,446,010,201
DETAILS OF WRITE-INS				
1101. Derivative collateral asset	39,157,831		39,157,831	48,747,729
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	39,157,831		39,157,831	48,747,729
2501. Miscellaneous assets	2,375,141	1,613,106	762,035	817,262
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	2,375,141	1,613,106	762,035	817,262

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts $ 25,377,056,220 (Exh. 5, Line 9999999) less $ .... included in Line 6.3 (including $ 19,097,595,836 Modco Reserve)	25,377,056,220	26,149,069,195
2. Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)		
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 74,206,257 Modco Reserve)	120,507,649	408,687,229
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less Col. 6)	103,682,939	121,255,307
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, Col. 6)		
5. Policyholders' dividends/refunds to members $ .... and coupons $ .... due and unpaid (Exhibit 4, Line 10)		
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ .... Modco)	26,872	28,881
6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ .... Modco)		
6.3 Coupons and similar benefits (including $ .... Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ .... discount; including $ .... accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)		
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of $ .... accident and health experience rating refunds of which $ .... is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including $ 120,009,029 assumed and $ 1,746,874,511 ceded	1,866,883,540	2,024,376,339
9.4 Interest maintenance reserve (IMR, Line 6)	43,226,625	54,238,208
10. Commissions to agents due or accrued-life and annuity contracts $ 8,140 accident and health $ 204,286 and deposit-type contract funds $	212,426	244,675
11. Commissions and expense allowances payable on reinsurance assumed	5,885,536	4,999,205
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	2,427,426	1,080,535
13. Transfers to Separate Accounts due or accrued (net) (including $ .... accrued for expense allowances recognized in reserves, net of reinsured allowances)		59,512
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	377,588	295,071
15.1 Current federal and foreign income taxes, including $ .... on realized capital gains (losses)		2,124,777
15.2 Net deferred tax liability		
16. Unearned investment income	830,763	2,082,745
17. Amounts withheld or retained by reporting entity as agent or trustee	240,144	277,649
18. Amounts held for agents' account, including $ .... agents' credit balances		
19. Remittances and items not allocated	18,954,556	9,058,597
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money $ .... and interest thereon $		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	201,687,352	167,993,482
24.02 Reinsurance in unauthorized and certified ($ ....) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ....) reinsurers	4,637,469,031	5,957,328,900
24.04 Payable to parent, subsidiaries and affiliates	8,397,029	108,721,575
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	135,682,088	140,647,832
24.09 Payable for securities	3,225,660	1,605,017
24.10 Payable for securities lending		
24.11 Capital notes $ .... and interest thereon $		
25. Aggregate write-ins for liabilities	934,454,935	979,781,875
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	33,461,228,381	36,133,956,603
27. From Separate Accounts Statement	15,075,108	13,668,240
28. Total liabilities (Lines 26 and 27)	33,476,303,489	36,147,624,843
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	4,781,861,891	3,331,395,902
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	(1,640,731,017)	(1,035,510,544)
36. Less treasury stock, at cost:		
36.1 .... shares common (value included in Line 29 $ ....)		
36.2 .... shares preferred (value included in Line 30 $ ....)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including $ .... in Separate Accounts Statement)	3,141,130,874	2,295,885,358
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55)	3,143,630,874	2,298,385,358
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	36,619,934,363	38,446,010,201
DETAILS OF WRITE-INS		
2501. Repurchase agreement liability	728,383,200	728,383,200
2502. Derivative collateral liability	124,110,000	182,232,000
2503. Amount due reinsurers	60,585,095	42,321,917
2598. Summary of remaining write-ins for Line 25 from overflow page	21,376,640	26,844,758
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	934,454,935	979,781,875
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

	1 Current Year	2 Prior Year
1. Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1 less Col. 8)	423,762,590	605,040,513
2. Considerations for supplementary contracts with life contingencies	(211,271,586)	47,532,350
3. Net investment income (Exhibit of Net Investment Income, Line 17)	1,320,138,284	1,175,973,308
4. Amortization of Interest Maintenance Reserve (IMR, Line 5)	1,600,366	14,983,553
5. Separate Accounts net gain from operations excluding unrealized gains or losses		
6. Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	96,047,723	148,528,097
7. Reserve adjustments on reinsurance ceded	(815,091,042)	405,098,034
8. Miscellaneous Income:		
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	440,461	445,408
8.2 Charges and fees for deposit-type contracts		
8.3 Aggregate write-ins for miscellaneous income	92,851,692	102,854,450
9. Total (Lines 1 to 8.3)	908,478,488	2,500,455,713
10. Death benefits	259,958	280,387
11. Matured endowments (excluding guaranteed annual pure endowments)		5,000
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 5 minus Analysis of Operations Summary, Line 18, Col. 1)	133,862,940	182,674,055
13. Disability benefits and benefits under accident and health contracts		
14. Coupons, guaranteed annual pure endowments and similar benefits		
15. Surrender benefits and withdrawals for life contracts	985,473,415	535,221,465
16. Group conversions		
17. Interest and adjustments on contract or deposit-type contract funds	(32,313,307)	15,871,831
18. Payments on supplementary contracts with life contingencies	12,495,199	17,916,389
19. Increase in aggregate reserves for life and accident and health contracts	(772,012,975)	1,715,449,323
20. Totals (Lines 10 to 19)	327,765,230	2,467,418,450
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	2,047,881	1,885,038
22. Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	65,213,088	169,406,657
23. General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	18,104,705	25,661,713
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	2,157,408	2,018,412
25. Increase in loading on deferred and uncollected premiums		
26. Net transfers to or (from) Separate Accounts net of reinsurance	(685,719)	(525,470)
27. Aggregate write-ins for deductions	285,269,311	89,185,187
28. Totals (Lines 20 to 27)	699,871,904	2,755,049,988
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	208,606,583	(254,594,275)
30. Dividends to policyholders and refunds to members	19,736	24,551
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	208,586,847	(254,618,826)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	82,738,867	80,895,809
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	125,847,980	(335,514,634)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 6,015,538 (excluding taxes of $ (24,175,696) transferred to the IMR)	(126,063,206)	315,217,637
35. Net income (Line 33 plus Line 34)	(215,226)	(20,296,997)
CAPITAL AND SURPLUS ACCOUNT		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	2,298,385,358	1,604,518,076
37. Net income (Line 35)	(215,226)	(20,296,997)
38. Change in net unrealized capital gains (losses) less capital gains tax of $ 33,571,283	(669,781,237)	(882,003,928)
39. Change in net unrealized foreign exchange capital gain (loss)	(8,804,455)	(105,198,596)
40. Change in net deferred income tax	111,620,435	(19,508,467)
41. Change in nonadmitted assets	53,615,490	(42,657,487)
42. Change in liability for reinsurance in unauthorized and certified companies		
43. Change in reserve on account of change in valuation basis, (increase) or decrease		
44. Change in asset valuation reserve	(33,693,870)	291,752,567
45. Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46. Surplus (contributed to) withdrawn from Separate Accounts during period		
47. Other changes in surplus in Separate Accounts Statement		
48. Change in surplus notes		
49. Cumulative effect of changes in accounting principles		
50. Capital changes:		
50.1 Paid in		
50.2 Transferred from surplus (Stock Dividend)		
50.3 Transferred to surplus		
51. Surplus adjustment:		
51.1 Paid in	1,450,465,989	1,404,888,944
51.2 Transferred to capital (Stock Dividend)		
51.3 Transferred from capital		
51.4 Change in surplus as a result of reinsurance	(37,872,220)	66,891,248
52. Dividends to stockholders		
53. Aggregate write-ins for gains and losses in surplus	(20,089,392)	
54. Net change in capital and surplus for the year (Lines 37 through 53)	845,245,516	693,867,283
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	3,143,630,874	2,298,385,358
DETAILS OF WRITE-INS		
08.301. Funds withheld adjustment - assumed	90,816,860	102,789,605
08.302. Miscellaneous income	2,034,833	64,845
08.303.		
08.398. Summary of remaining write-ins for Line 8.3 from overflow page		
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	92,851,692	102,854,450
2701. Funds withheld adjustment - ceded	211,263,144	157,168,451
2702. Transfer to IMR - assumed	53,130,245	871,536
2703. Transfer to IMR - ceded	20,179,189	(51,247,936)
2798. Summary of remaining write-ins for Line 27 from overflow page	696,734	(17,606,863)
2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	285,269,311	89,185,187
5301. Correction of prior period error	(20,089,392)	
5302.		
5303.		
5398. Summary of remaining write-ins for Line 53 from overflow page		
5399. Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(20,089,392)	

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	248,482,572	652,572,863
2.	Net investment income	1,301,444,580	1,101,857,561
3.	Miscellaneous income	94,495,025	145,347,571
4.	Total (Lines 1 through 3)	1,644,422,178	1,899,777,995
5.	Benefit and loss related payments	2,435,657,384	(161,625,458)
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(626,207)	(554,432)
7.	Commissions, expenses paid and aggregate write-ins for deductions	82,205,603	202,270,529
8.	Dividends paid to policyholders	21,745	26,571
9.	Federal and foreign income taxes paid (recovered) net of $ ...... tax on capital gains (losses)	115,894,340	134,619,141
10.	Total (Lines 5 through 9)	2,633,152,866	174,736,351
11.	Net cash from operations (Line 4 minus Line 10)	(988,730,689)	1,725,041,644
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	3,013,047,972	3,170,215,555
	12.2 Stocks	5,521,527	83,087,553
	12.3 Mortgage loans	544,555,234	1,169,170,380
	12.4 Real estate		
	12.5 Other invested assets	599,617,697	2,509,963,119
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(1,065,401)	4,022,622
	12.7 Miscellaneous proceeds	37,053,484	70,903,903
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	4,198,730,513	7,007,363,132
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	966,206,908	4,763,489,226
	13.2 Stocks	15,261,888	19,178,032
	13.3 Mortgage loans	228,827,342	1,095,085,835
	13.4 Real estate		
	13.5 Other invested assets	95,206,782	1,362,029,833
	13.6 Miscellaneous applications		68,368,741
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,305,502,920	7,308,151,667
14.	Net increase/(decrease) in contract loans and premium notes	36,594	276,949
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	2,893,191,000	(301,065,484)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock		
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(288,179,579)	(44,242,264)
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	(1,354,946,863)	(1,531,765,701)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(1,643,126,442)	(1,576,007,966)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	261,333,869	(152,031,805)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	639,252,819	791,284,624
	19.2 End of year (Line 18 plus Line 19.1)	900,586,688	639,252,819

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

20.0001.	Security exchanges and asset in kind trades - bond proceeds (investing)	154,566,622	1,047,544,880
20.0002.	Security exchanges and asset in kind trades - bonds acquired (investing)	(154,566,622)	(1,047,544,880)
20.0003.	Reinsurance activity settled in assets in kind (operating)	32,812,515	132,024,576
20.0004.	Reinsurance activity settled in bonds (investing)	(32,812,515)	(132,024,576)
20.0005.	Capital contribution of stock compensation expense (financing)	50,465,989	29,594,495
20.0006.	Capital contribution of stock compensation expense (investing)	(47,603,217)	(23,853,573)
20.0007.	Capital contribution of stock compensation expense (operating)	(2,862,772)	(5,740,922)
20.0008.	Capital contribution - non-cash (financing)	1,400,000,000	1,275,294,449
20.0009.	Capital contribution - non-cash (investing)	(1,400,000,000)	(1,275,294,449)
20.0010.	Asset transfer mortgage to other invested assets - proceeds (investing)	1,804,758	1,002,937
20.0011.	Asset transfer mortgage to other invested assets - acquired (investing)	(1,804,758)	(1,002,937)
20.0012.	Reinsurance recapture - bond proceeds (investing)	35,672,476	
20.0013.	Reinsurance recapture (operating)	(35,672,476)	

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

20.0014. Asset transfer bonds to other invested assets - proceeds (investing)	1,181,570	
20.0015. Asset transfer bonds to other invested assets - acquired (investing)	(1,181,570)	
20.0016. Interest capitalization (operating)	2,673,969	
20.0017. Interest capitalization (investing)	(2,673,969)	
20.0018. Capital contribution assets in kind transfer (operating)	529,709	
20.0019. Capital contribution assets in kind transfer - bonds proceeds (investing)	115,791,415	
20.0020. Capital contribution assets in kind transfer - stocks acquired (investing)	(116,321,125)	
20.0021. Security exchanges and asset in kind trades - other invested asset proceeds (investing)	2,990,206	84,730,324
20.0022. Security exchanges and asset in kind trades - other invested asset acquired (investing)	(2,990,206)	(84,730,324)
20.0023. Asset transfer stocks to bonds - proceeds (investing)		21,527,835
20.0024. Asset transfer stocks to bonds - acquired (investing)		(21,527,835)
20.0025. Asset transfer bonds to stocks - proceeds (investing)		141,165,696
20.0026. Asset transfer bonds to stocks - acquired (investing)		(141,165,696)

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	423,762,590	223,482		423,487,709	51,399				
2.	Considerations for supplementary contracts with life contingencies	(211,271,586)	XXX	XXX	(211,271,586)		XXX	XXX		XXX
3.	Net investment income	1,320,138,284	114,019		1,317,470,010	2,554,255				
4.	Amortization of Interest Maintenance Reserve (IMR)	1,600,367			1,622,587	(22,220)				
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							XXX		
6.	Commissions and expense allowances on reinsurance ceded	96,047,723	4,686,497	68,085	90,465,422		827,718	XXX		
7.	Reserve adjustments on reinsurance ceded	(815,091,042)			(809,828,425)	(5,262,617)		XXX		
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	440,461	392,022		48,439			XXX		
	8.2 Charges and fees for deposit-type contracts						XXX	XXX		
	8.3 Aggregate write-ins for miscellaneous income	92,851,692	20,201		91,063,090	1,768,402				
9.	Totals (Lines 1 to 8.3)	908,478,489	5,436,222	68,085	903,057,246	(910,782)	827,718			
10.	Death benefits	259,958	259,908	50			XXX	XXX		
11.	Matured endowments (excluding guaranteed annual pure endowments)						XXX	XXX		
12.	Annuity benefits	133,862,940	XXX	XXX	131,829,927	2,033,013	XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts							XXX		
14.	Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15.	Surrender benefits and withdrawals for life contracts	985,473,415	1,071,658		977,967,750	6,434,007	XXX	XXX		
16.	Group conversions							XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	(32,313,307)	182		(32,452,418)	138,929		XXX		
18.	Payments on supplementary contracts with life contingencies	12,495,199			12,495,199		XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	(772,012,975)	25,047		(762,126,507)	(9,911,514)		XXX		
20.	Totals (Lines 10 to 19)	327,765,230	1,356,795	50	327,713,951	(1,305,565)		XXX		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	2,047,881	262,477	68,085	889,601		827,718			XXX
22.	Commissions and expense allowances on reinsurance assumed	65,213,088	396,035		64,738,404	78,649		XXX		
23.	General insurance expenses and fraternal expenses	18,104,705			18,048,716	55,989				
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,157,408	1,611,320		496,379	3,094	46,614			
25.	Increase in loading on deferred and uncollected premiums							XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(685,719)	(904,786)		219,067			XXX		
27.	Aggregate write-ins for deductions	285,269,311	300		288,092,782	(2,823,771)				
28.	Totals (Lines 20 to 27)	699,871,904	2,722,141	68,135	700,198,900	(3,991,604)	874,332			
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	208,606,585	2,714,081	(50)	202,858,346	3,080,822	(46,614)			
30.	Dividends to policyholders and refunds to members	19,736	19,736					XXX		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	208,586,848	2,694,344	(50)	202,858,346	3,080,822	(46,614)			
32.	Federal income taxes incurred (excluding tax on capital gains)	82,738,867	534,952	(10)	81,453,201	759,908	(9,185)			
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	125,847,981	2,159,392	(40)	121,405,144	2,320,914	(37,429)			
34.	Policies/certificates in force end of year	646,965	569,187	3,216	26,443	151	47,968	XXX		
	DETAILS OF WRITE-INS									
08.301.	Funds withheld adjustment - assumed	90,816,860			89,048,458	1,768,402				
08.302.	Miscellaneous income	2,034,833	20,201		2,014,632					
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	92,851,692	20,201		91,063,090	1,768,402				
2701.	Funds withheld adjustment - ceded	211,263,144			211,263,144					
2702.	Transfer to IMR - assumed	53,130,245			53,126,073	4,171				
2703.	Transfer to IMR - ceded	20,179,189			20,179,704	(515)				
2798.	Summary of remaining write-ins for Line 27 from overflow page	696,734	300		3,523,861	(2,827,427)				
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	285,269,311	300		288,092,782	(2,823,771)				

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

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1. Premiums for life contracts [(a)]	223,482		302						223,179			
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	114,019		22,052						91,967			
4. Amortization of Interest Maintenance Reserve (IMR)												
5. Separate Accounts net gain from operations excluding unrealized gains or losses												
6. Commissions and expense allowances on reinsurance ceded	4,686,497		2,182,073	7,771	1,491	177,230			2,317,902	31		
7. Reserve adjustments on reinsurance ceded												
8. Miscellaneous Income:												
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	392,022								392,022			
8.2 Charges and fees for deposit-type contracts												
8.3 Aggregate write-ins for miscellaneous income	20,201								20,201			
9. Totals (Lines 1 to 8.3)	5,436,222		2,204,428	7,771	1,491	177,230			3,045,271	31		
10. Death benefits	259,908		280,675		103,022	(1,641)			(122,148)			
11. Matured endowments (excluding guaranteed annual pure endowments)												
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts												
14. Coupons, guaranteed annual pure endowments and similar benefits												
15. Surrender benefits and withdrawals for life contracts	1,071,658		6,321		4,500	94,537			966,301			
16. Group conversions												
17. Interest and adjustments on contract or deposit-type contract funds	182		182									
18. Payments on supplementary contracts with life contingencies												
19. Increase in aggregate reserves for life and accident and health contracts	25,047		(68,210)						93,257			
20. Totals (Lines 10 to 19)	1,356,795		218,968		107,522	92,896			937,410			
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	262,477		75,949	7,771	1,491	177,230			5	31		XXX
22. Commissions and expense allowances on reinsurance assumed	396,035		396,035									
23. General insurance expenses												
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,611,320		684,088						927,232			
25. Increase in loading on deferred and uncollected premiums												
26. Net transfers to or (from) Separate Accounts net of reinsurance	(904,786)								(904,786)			
27. Aggregate write-ins for deductions	300		127						173			
28. Totals (Lines 20 to 27)	2,722,141		1,375,168	7,771	109,012	270,126			960,034	31		
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	2,714,081		829,260		(107,522)	(92,895)			2,085,238			
30. Dividends to policyholders and refunds to members	19,736		21,745			(2,009)						
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	2,694,344		807,515		(107,522)	(90,886)			2,085,238			
32. Federal income taxes incurred (excluding tax on capital gains)	534,952		160,329		(21,348)	(18,045)			414,017			
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	2,159,392		647,185		(86,173)	(72,841)			1,671,221			
34. Policies/certificates in force end of year	569,187		495,320	25,265	60	48,378			163	1		
DETAILS OF WRITE-INS												
08.301. Miscellaneous income	20,201								20,201			
08.302.												
08.303.												
08.398. Summary of remaining write-ins for Line 8.3 from overflow page												
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	20,201								20,201			
2701. Miscellaneous expenses	300		127						173			
2702.												
2703.												
2798. Summary of remaining write-ins for Line 27 from overflow page												
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	300		127						173			

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

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

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

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

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

	1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1. Premiums for life contracts (b)									
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income									
4. Amortization of Interest Maintenance Reserve (IMR)									
5. Separate Accounts net gain from operations excluding unrealized gains or losses									
6. Commissions and expense allowances on reinsurance ceded	68,085	68,085							
7. Reserve adjustments on reinsurance ceded									
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts									
8.2 Charges and fees for deposit-type contracts									
8.3 Aggregate write-ins for miscellaneous income									
9. Totals (Lines 1 to 8.3)	68,085	68,085							
10. Death benefits	50	50							
11. Matured endowments (excluding guaranteed annual pure endowments)									
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts									
14. Coupons, guaranteed annual pure endowments and similar benefits									
15. Surrender benefits and withdrawals for life contracts									
16. Group conversions									
17. Interest and adjustments on contract or deposit-type contract funds									
18. Payments on supplementary contracts with life contingencies									
19. Increase in aggregate reserves for life and accident and health contracts									
20. Totals (Lines 10 to 19)	50	50							
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	68,085	68,085							XXX
22. Commissions and expense allowances on reinsurance assumed									
23. General insurance expenses									
24. Insurance taxes, licenses and fees, excluding federal income taxes									
25. Increase in loading on deferred and uncollected premiums									
26. Net transfers to or (from) Separate Accounts net of reinsurance									
27. Aggregate write-ins for deductions									
28. Totals (Lines 20 to 27)	68,135	68,135							
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(50)	(50)							
30. Dividends to policyholders and refunds to members									
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(50)	(50)							
32. Federal income taxes incurred (excluding tax on capital gains)	(10)	(10)							
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(40)	(40)							
34. Policies/certificates in force end of year	3,216	3,216							
DETAILS OF WRITE-INS									
08.301.									
08.302.									
08.303.									
08.398. Summary of remaining write-ins for Line 8.3 from overflow page									
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)									
2701.									
2702.									
2703.									
2798. Summary of remaining write-ins for Line 27 from overflow page									
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)									

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

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

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

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

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

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for individual annuity contracts	423,487,709	496,199,226	(21,740,590)			(50,970,927)	
2.	Considerations for supplementary contracts with life contingencies	(211,271,586)	XXX	XXX	XXX	XXX	(211,271,586)	XXX
3.	Net investment income	1,317,470,010	387,739,284	666,273,527	7,445		9,075,673	254,374,081
4.	Amortization of Interest Maintenance Reserve (IMR)	1,622,587	263,702	(177,553)	(152)		1,295,044	241,547
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded	90,465,422	94,879,000	(7,451,712)				3,038,133
7.	Reserve adjustments on reinsurance ceded	(809,828,425)	767,796,150	(1,557,845,802)			(19,885,565)	106,791
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	48,439			48,439			
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	91,063,090	68,319,873	1,617,554			17,687,355	3,438,308
9.	Totals (Lines 1 to 8.3)	903,057,246	1,815,197,235	(919,324,576)	55,732		(254,070,006)	261,198,860
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	131,829,927	38,513,201	75,163,460			18,153,266	
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts	977,967,750	340,072,758	637,800,868	91,934			2,189
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	(32,452,418)		339				(32,452,757)
18.	Payments on supplementary contracts with life contingencies	12,495,199					12,495,199	
19.	Increase in aggregate reserves for life and accident and health contracts	(762,126,507)	1,330,652,799	(1,777,569,903)	9,353		(315,218,757)	
20.	Totals (Lines 10 to 19)	327,713,951	1,709,238,759	(1,064,605,236)	101,288		(284,570,292)	(32,450,568)
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	889,601	78,272	810,159	1,170			
22.	Commissions and expense allowances on reinsurance assumed	64,738,404	110,189,740	(13,968,430)			274,930	(31,757,836)
23.	General insurance expenses	18,048,716	5,523,617	11,911,780	492		422,410	190,417
24.	Insurance taxes, licenses and fees, excluding federal income taxes	496,379	159,318	306,853	15		18,926	11,268
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	219,067			219,067			
27.	Aggregate write-ins for deductions	288,092,782	52,435,452	8,934,632	(9)		(49,570)	226,772,277
28.	Totals (Lines 20 to 27)	700,198,900	1,877,625,158	(1,056,610,243)	322,023		(283,903,596)	162,765,558
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	202,858,346	(62,427,922)	137,285,667	(266,291)		29,833,590	98,433,303
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	202,858,346	(62,427,922)	137,285,667	(266,291)		29,833,590	98,433,303
32.	Federal income taxes incurred (excluding tax on capital gains)	81,453,201	(13,109,864)	28,830,169	(55,921)		6,265,054	59,523,764
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	121,405,145	(49,318,059)	108,455,498	(210,370)		23,568,536	38,909,539
34.	Policies/certificates in force end of year	26,443	6,552	18,552	26		725	588
	DETAILS OF WRITE-INS							
08.301.	Funds withheld adjustment - assumed	89,048,458	67,922,795				17,687,355	3,438,308
08.302.	Miscellaneous income	2,014,632	397,077	1,617,554				
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	91,063,090	68,319,873	1,617,554			17,687,355	3,438,308
2701.	Funds withheld adjustment - ceded	211,263,144						211,263,144
2702.	Transfer to IMR - assumed	53,126,073	53,128,524				(2,616)	165
2703.	Transfer to IMR - ceded	20,179,704	2,853,725	1,803,538	46		(3,766)	15,526,162
2798.	Summary of remaining write-ins for Line 27 from overflow page	3,523,861	(3,546,796)	7,131,094	(55)		(43,188)	(17,194)
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	288,092,782	52,435,452	8,934,632	(9)		(49,570)	226,772,277

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

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

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Premiums for group annuity contracts	51,399	40,927	10,473				
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income	2,554,255	1,371,950	1,133,667			34,418	14,219
4.	Amortization of Interest Maintenance Reserve (IMR)	(22,220)	(26,470)	(21,512)			25,905	(143)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded							
7.	Reserve adjustments on reinsurance ceded	(5,262,617)					(5,262,617)	
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	1,768,402					1,768,402	
9.	Totals (Lines 1 to 8.3)	(910,782)	1,386,407	1,122,628			(3,433,893)	14,076
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	2,033,013	985,977	339,117			707,918	
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts	6,434,007	3,752,390	2,681,617				
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	138,929						138,929
18.	Payments on supplementary contracts with life contingencies							
19.	Increase in aggregate reserves for life and accident and health contracts	(9,911,514)	(2,962,211)	(2,700,051)			(4,249,252)	
20.	Totals (Lines 10 to 19)	(1,305,565)	1,776,156	320,683			(3,541,334)	138,929
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)							
22.	Commissions and expense allowances on reinsurance assumed	78,649	58,562	20,087				
23.	General insurance expenses	55,989	12,063	9,847			33,663	415
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,094	681	560			1,854	
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance							
27.	Aggregate write-ins for deductions	(2,823,771)	(394,867)	(2,430,696)			1,749	44
28.	Totals (Lines 20 to 27)	(3,991,604)	1,452,596	(2,079,519)			(3,504,068)	139,388
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	3,080,822	(66,188)	3,202,147			70,175	(125,312)
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	3,080,822	(66,188)	3,202,147			70,175	(125,312)
32.	Federal income taxes incurred (excluding tax on capital gains)	759,908	99,036	672,451			14,737	(26,316)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	2,320,914	(165,224)	2,529,696			55,438	(98,997)
34.	Policies/certificates in force end of year	151					151	
	DETAILS OF WRITE-INS							
08.301.	Funds withheld adjustment - assumed	1,768,402					1,768,402	
08.302.								
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	1,768,402					1,768,402	
2701.	Reserve adjustments on reinsurance assumed	(2,827,427)	(395,895)	(2,431,532)				
2702.	Transfer to IMR - assumed	4,171					4,171	
2703.	Transfer to IMR - ceded	(515)	1,028	836			(2,423)	44
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(2,823,771)	(394,867)	(2,430,696)			1,749	44

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

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

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

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13
	Total	2 Individual	3 Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1. Premiums for accident and health contracts													
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income													
4. Amortization of Interest Maintenance Reserve (IMR)													
5. Separate Accounts net gain from operations excluding unrealized gains or losses													
6. Commissions and expense allowances on reinsurance ceded	827,718										150,419		677,299
7. Reserve adjustments on reinsurance ceded													
8. Miscellaneous Income:													
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts													
8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8.3 Aggregate write-ins for miscellaneous income													
9. Totals (Lines 1 to 8.3)	827,718										150,419		677,299
10. Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts													
14. Coupons, guaranteed annual pure endowments and similar benefits													
15. Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16. Group conversions													
17. Interest and adjustments on contract or deposit-type contract funds													
18. Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19. Increase in aggregate reserves for life and accident and health contracts													
20. Totals (Lines 10 to 19)													
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	827,718										150,419		677,299
22. Commissions and expense allowances on reinsurance assumed													
23. General insurance expenses													
24. Insurance taxes, licenses and fees, excluding federal income taxes	46,614										6,113		40,501
25. Increase in loading on deferred and uncollected premiums													
26. Net transfers to or (from) Separate Accounts net of reinsurance													
27. Aggregate write-ins for deductions													
28. Totals (Lines 20 to 27)	874,332										156,532		717,800
29. Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	(46,614)										(6,113)		(40,501)
30. Dividends to policyholders and refunds to members													
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(46,614)										(6,113)		(40,501)
32. Federal income taxes incurred (excluding tax on capital gains)	(9,185)										(1,205)		(7,980)
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(37,429)										(4,908)		(32,520)
34. Policies/certificates in force end of year	47,968										7,675		40,293
DETAILS OF WRITE-INS													
08.301.													
08.302.													
08.303.													
08.398. Summary of remaining write-ins for Line 8.3 from overflow page													
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)													
2701.													
2702.													
2703.													
2798. Summary of remaining write-ins for Line 27 from overflow page													
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)													

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

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

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life [(b)] (N/A Fraternal)	11 Other Individual Life	12 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31 of prior year	2,467,868		1,087,158						1,380,710			
2. Tabular net premiums or considerations	223,481		302						223,179			
3. Present value of disability claims incurred												
4. Tabular interest	74,732		37,075						37,657			
5. Tabular less actual reserve released												
6. Increase in reserve on account of change in valuation basis												
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve		XXX								XXX		
7. Other increases (net)												
8. Totals (Lines 1 to 7)	2,766,081		1,124,535						1,641,546			
9. Tabular cost	(1,058,400)		(181,409)			(107,522)	(92,896)		(676,573)			
10. Reserves released by death	259,908		280,675			103,022	(1,641)		(122,148)			
11. Reserves released by other terminations (net)	1,071,659		6,321			4,500	94,537		966,301			
12. Annuity, supplementary contract and disability payments involving life contingencies												
13. Net transfers to or (from) Separate Accounts												
14. Total Deductions (Lines 9 to 13)	273,167		105,587						167,580			
15. Reserve December 31 of current year	2,492,914		1,018,948						1,473,966			
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	2,271,236		1,012,770						1,258,466			
17. Amount Available for Policy Loans Based upon Line 16 CSV	1,108,960		741,572						367,388			

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

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

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

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

NONE

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

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

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

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

	1	Deferred				6	7
		2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1. Reserve December 31 of prior year	26,046,834,583	8,922,801,268	16,302,803,197	845,492		820,384,626	
2. Tabular net premiums or considerations	2,953,458,672	2,918,810,454	3,613,371			31,034,847	
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	887,041,167	363,039,139	489,813,362	32,459		34,156,207	
5. Tabular less actual reserve released	946,362,041	(58,266,996)	1,293,825,005	436,567		(289,643,479)	10,944
6. Increase in reserve on account of change in valuation basis							
7. Other increases (net)							
8. Totals (Lines 1 to 7)	30,833,696,463	12,146,383,865	18,090,054,935	1,314,518		595,932,201	10,944
9. Tabular cost							
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	4,889,838,750	1,700,363,792	3,189,004,342	459,672			10,944
12. Annuity, supplementary contract and disability payments involving life contingencies	659,149,637	192,566,007	375,817,299			90,766,331	
13. Net transfers to or (from) Separate Accounts							
14. Total Deductions (Lines 9 to 13)	5,548,988,387	1,892,929,799	3,564,821,641	459,672		90,766,331	10,944
15. Reserve December 31 of current year	25,284,708,076	10,253,454,066	14,525,233,294	854,846		505,165,870	
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	23,481,435,520	9,467,601,083	14,012,979,591	854,846			
17. Amount Available for Policy Loans Based upon Line 16 CSV							

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

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

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	99,766,743	21,913,029	18,101,132			59,752,582	
2.	Tabular net premiums or considerations	256,997	204,634	52,363				
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	3,169,536	105,394	177,705			2,886,437	
5.	Tabular less actual reserve released	28,997,052	20,419,598	12,173,552			(3,596,098)	
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)							
8.	Totals (Lines 1 to 7)	132,190,328	42,642,655	30,504,752			59,042,921	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	32,170,034	18,761,950	13,408,084				
12.	Annuity, supplementary contract and disability payments involving life contingencies	10,165,065	4,929,886	1,695,587			3,539,592	
13.	Net transfers to or (from) Separate Accounts							
14.	Total Deductions (Lines 9 to 13)	42,335,099	23,691,836	15,103,671			3,539,592	
15.	Reserve December 31 of current year	89,855,229	18,950,819	15,401,081			55,503,329	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	34,169,827	18,860,611	15,309,216				
17.	Amount Available for Policy Loans Based upon Line 16 CSV							

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

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 1,653,101	1,377,365
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 922,102,954	904,581,257
1.3	Bonds of affiliates	(a) 185,341,727	190,599,005
2.1	Preferred stocks (unaffiliated)	(b) 15,384,544	15,301,370
2.11	Preferred stocks of affiliates	(b) 275,691	275,691
2.2	Common stocks (unaffiliated)	2,284,156	2,284,156
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 296,071,782	297,839,489
4.	Real estate	(d)	
5	Contract loans	(1,185,948)	66,033
6	Cash, cash equivalents and short-term investments	(e) 47,969,025	49,470,312
7	Derivative instruments	(f) (12,944,812)	(9,880,656)
8.	Other invested assets	15,305,844	16,699,387
9.	Aggregate write-ins for investment income	(2,342,207)	(2,342,207)
10.	Total gross investment income	1,469,915,857	1,466,271,202
11.	Investment expenses		(g) 88,532,654
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)
13.	Interest expense		(h) 49,104,433
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		8,495,830
16.	Total deductions (Lines 11 through 15)		146,132,917
17.	Net investment income (Line 10 minus Line 16)		1,320,138,284
	DETAILS OF WRITE-INS		
0901.	Other Income (Expense)	(2,342,207)	(2,342,207)
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(2,342,207)	(2,342,207)
1501.	Other Expense		8,495,830
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		8,495,830

(a) Includes $ 55,282,450 accrual of discount less $ 65,251,346 amortization of premium and less $ 6,662,229 paid for accrued interest on purchases.

(b) Includes $ 23,968 accrual of discount less $ 14,139 amortization of premium and less $ 436 paid for accrued dividends on purchases.

(c) Includes $ 13,926,857 accrual of discount less $ 4,363,927 amortization of premium and less $ .... paid for accrued interest on purchases.

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

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

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

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

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

(i) Includes $ .... depreciation on real estate and $ .... depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	(56,290)	(3,875,231)	(3,931,521)		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	(136,914,792)	(48,776,079)	(185,690,871)	407,481	49,349,131
1.3	Bonds of affiliates	(2,714,796)	(7,766)	(2,722,562)	(45,914)	7,294,056
2.1	Preferred stocks (unaffiliated)	(39,453,474)	(16,775,704)	(56,229,178)	32,652,948	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)					
2.21	Common stocks of affiliates				(755,304,964)	
3.	Mortgage loans	(1,187,824)	(8,507,461)	(9,695,285)	(14,717,248)	58,447,263
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	(43,674)	(858,309)	(901,983)		(163,418)
7.	Derivative instruments	(3,691,682)	9,021,539	5,329,857	44,339,125	(43,133,833)
8.	Other invested assets	387,283	70,964	458,248	56,458,620	435,786
9.	Aggregate write-ins for capital gains (losses)	695	18,212,571	18,213,266		(81,033,438)
10.	Total capital gains (losses)	(183,674,553)	(51,495,476)	(235,170,029)	(636,209,952)	(8,804,452)
	DETAILS OF WRITE-INS					
0901.	Foreign Currency translation adj - reserve liability					(81,033,438)
0902.	Other gains (losses)	695	18,212,571	18,213,266		
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	695	18,212,571	18,213,266		(81,033,438)

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

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
FIRST YEAR (other than single)								
1. Uncollected								
2. Deferred and accrued								
3. Deferred , accrued and uncollected:								
3.1 Direct								
3.2 Reinsurance assumed								
3.3 Reinsurance ceded								
3.4 Net (Line 1 + Line 2)								
4. Advance								
5. Line 3.4 - Line 4								
6. Collected during year:								
6.1 Direct								
6.2 Reinsurance assumed	496,840,792			496,840,792				
6.3 Reinsurance ceded	442,222,948			442,222,948				
6.4 Net	54,617,844			54,617,844				
7. Line 5 + Line 6.4	54,617,844			54,617,844				
8. Prior year (uncollected + deferred and accrued - advance)								
9. First year premiums and considerations:								
9.1 Direct								
9.2 Reinsurance assumed	496,840,792			496,840,792				
9.3 Reinsurance ceded	442,222,948			442,222,948				
9.4 Net (Line 7 - Line 8)	54,617,844			54,617,844				
SINGLE								
10. Single premiums and considerations:								
10.1 Direct	1,652,793	1,649,944		2,850				
10.2 Reinsurance assumed	2,269,900,187			2,269,900,187				
10.3 Reinsurance ceded	1,830,401,985	1,649,641		1,828,752,343				
10.4 Net	441,150,996	302		441,150,693				
RENEWAL								
11. Uncollected								
12. Deferred and accrued								
13. Deferred, accrued and uncollected:								
13.1 Direct	1,758,325	1,186,648	29,580			542,097		
13.2 Reinsurance assumed	724,926	724,926						
13.3 Reinsurance ceded	2,483,251	1,911,574	29,580			542,097		
13.4 Net (Line 11 + Line 12)								
14. Advance								
15. Line 13.4 - Line 14								
16. Collected during year:								
16.1 Direct	72,252,755	62,335,674	1,149,402	327,285		8,440,394		
16.2 Reinsurance assumed	(148,114,037)	2,098,264		(150,263,700)	51,399			
16.3 Reinsurance ceded	(3,855,031)	64,210,759	1,149,402	(77,655,586)		8,440,394		
16.4 Net	(72,006,250)	223,179		(72,280,829)	51,399			
17. Line 15 + Line 16.4	(72,006,250)	223,179		(72,280,829)	51,399			
18. Prior year (uncollected + deferred and accrued - advance)								
19. Renewal premiums and considerations:								
19.1 Direct	71,629,922	61,758,410	1,140,519	327,285		8,403,708		
19.2 Reinsurance assumed	(147,707,695)	2,504,606		(150,263,700)	51,399			
19.3 Reinsurance ceded	(4,071,523)	64,039,836	1,140,519	(77,655,586)		8,403,708		
19.4 Net (Line 17 - Line 18)	(72,006,250)	223,179		(72,280,829)	51,399			
TOTAL								
20. Total premiums and annuity considerations:								
20.1 Direct	73,282,715	63,408,354	1,140,519	330,135		8,403,708		
20.2 Reinsurance assumed	2,619,033,284	2,504,606		2,616,477,279	51,399			
20.3 Reinsurance ceded	2,268,553,409	65,689,478	1,140,519	2,193,319,705		8,403,708		
20.4 Net (Lines 9.4 + 10.4 + 19.4)	423,762,590	223,482		423,487,709	51,399			

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

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
	POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)								
21.	To pay renewal premiums								
22.	All other								
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED								
23.	First year (other than single):								
	23.1 Reinsurance ceded	24,316,491	54,099		24,261,416		976		
	23.2 Reinsurance assumed	(15,794,191)			(15,794,191)				
	23.3 Net ceded less assumed	40,110,682	54,099		40,055,606		976		
24.	Single:								
	24.1 Reinsurance ceded	1,994,018			1,994,018				
	24.2 Reinsurance assumed	2,202,512			2,202,512				
	24.3 Net ceded less assumed	(208,494)			(208,494)				
25.	Renewal:								
	25.1 Reinsurance ceded	69,737,214	4,632,398	68,085	64,209,988		826,742		
	25.2 Reinsurance assumed	78,804,766	396,035		78,330,083	78,649			
	25.3 Net ceded less assumed	(9,067,553)	4,236,364	68,085	(14,120,095)	(78,649)	826,742		
26.	Totals:								
	26.1 Reinsurance ceded (Page 6, Line 6)	96,047,723	4,686,497	68,085	90,465,422		827,718		
	26.2 Reinsurance assumed (Page 6, Line 22)	65,213,088	396,035		64,738,404	78,649			
	26.3 Net ceded less assumed	30,834,635	4,290,463	68,085	25,727,017	(78,649)	827,718		
	COMMISSIONS INCURRED (direct business only)								
27.	First year (other than single)	61,106	54,099		6,031		976		
28.	Single	19,214			19,214				
29.	Renewal	1,967,561	208,378	68,085	864,356		826,742		
30.	Deposit-type contract funds								
31.	Totals (to agree with Page 6, Line 21)	2,047,881	262,477	68,085	889,601		827,718		

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5	6	7
	1	Accident and Health		4			
	Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
1. Rent	331,202				1,285,674		1,616,877
2. Salaries and wages	6,394,462				77,314,450		83,708,911
3.11 Contributions for benefit plans for employees	578,660				181,444		760,104
3.12 Contributions for benefit plans for agents							
3.21 Payments to employees under non-funded benefit plans	2,917,772						2,917,772
3.22 Payments to agents under non-funded benefit plans							
3.31 Other employee welfare	76,334				1,283,679		1,360,013
3.32 Other agent welfare							
4.1 Legal fees and expenses	398,396				1,979,370		2,377,765
4.2 Medical examination fees							
4.3 Inspection report fees							
4.4 Fees of public accountants and consulting actuaries	2,106,076				2,046,078		4,152,154
4.5 Expense of investigation and settlement of policy claims							
5.1 Traveling expenses	105,726				382,386		488,112
5.2 Advertising	7				60,359		60,365
5.3 Postage, express, telegraph and telephone	114,094				11,838		125,931
5.4 Printing and stationery	51,197				15,009		66,207
5.5 Cost or depreciation of furniture and equipment	12,166				147,652		159,818
5.6 Rental of equipment	2,397				6,898		9,295
5.7 Cost or depreciation of EDP equipment and software	779,642				1,517,337		2,296,979
6.1 Books and periodicals	39,698				382,497		422,196
6.2 Bureau and association fees	455,027						455,027
6.3 Insurance, except on real estate	325,924				262,918		588,841
6.4 Miscellaneous losses	(92,927)						(92,927)
6.5 Collection and bank service charges	179,197				124,128		303,325
6.6 Sundry general expenses	506,010				1,530,937		2,036,947
6.7 Group service and administration fees	2,653,771						2,653,771
6.8 Reimbursements by uninsured plans							
7.1 Agency expense allowance	48,998						48,998
7.2 Agents' balances charged off (less $ 6,957 recovered)	(6,940)						(6,940)
7.3 Agency conferences other than local meetings	90						90
8.1 Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2 Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1 Real estate expenses							
9.2 Investment expenses not included elsewhere							
9.3 Aggregate write-ins for expenses	127,727						127,727
10. General expenses incurred	18,104,705				88,532,654	(b)	(a) 106,637,358
11. General expenses unpaid Dec. 31, prior year	1,080,535						1,080,535
12. General expenses unpaid Dec. 31, current year	2,427,426						2,427,426
13. Amounts receivable relating to uninsured plans, prior year							
14. Amounts receivable relating to uninsured plans, current year							
15. General expenses paid during year (Lines 10+11-12-13+14)	16,757,813				88,532,654		105,290,467
DETAILS OF WRITE-INS							
09.301. Index License Fees	91,823						91,823
09.302. Miscellaneous expenses	35,905						35,905
09.303.							
09.398. Summary of remaining write-ins for Line 9.3 from overflow page							
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	127,727						127,727

(a) Includes management fees of $ 93,175,365 to affiliates and $ to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):

1. Charitable ......$; 2. Institutional . $; 3. Recreational and Health $; 4. Educational .... $

5. Religious ....$; 6. Membership $; 7. Other .... $; 8. Total ....$

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

	Insurance			4	5	6
	1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Fraternal	Total
1. Real estate taxes	46,006					46,006
2. State insurance department licenses and fees	514,488					514,488
3. State taxes on premiums	523,256	46,614				569,869
4. Other state taxes, including $ for employee benefits						
5. U.S. Social Security taxes	318,533					318,533
6. All other taxes	708,511					708,511
7. Taxes, licenses and fees incurred	2,110,794	46,614				2,157,408
8. Taxes, licenses and fees unpaid Dec. 31, prior year	295,071					295,071
9. Taxes, licenses and fees unpaid Dec. 31, current year	377,588					377,588
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	2,028,277	46,614				2,074,891

EXHIBIT 4 - DIVIDENDS OR REFUNDS

	1 Life	2 Accident and Health
1. Applied to pay renewal premiums		
2. Applied to shorten the endowment or premium-paying period		
3. Applied to provide paid-up additions		
4. Applied to provide paid-up annuities		
5. Total Lines 1 through 4		
6. Paid in cash	21,745	
7. Left on deposit		
8. Aggregate write-ins for dividend or refund options		
9. Total Lines 5 through 8	21,745	
10. Amount due and unpaid		
11. Provision for dividends or refunds payable in the following calendar year	26,872	
12. Terminal dividends		
13. Provision for deferred dividend contracts		
14. Amount provisionally held for deferred dividend contracts not included in Line 13		
15. Total Lines 10 through 14	26,872	
16. Total from prior year	28,881	
17. Total dividends or refunds (Lines 9 + 15 - 16)	19,736	
DETAILS OF WRITE-INS		
0801.		
0802.		
0803.		
0898. Summary of remaining write-ins for Line 8 from overflow page		
0899. Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [(a)]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
LIFE INSURANCE:					
0100001. 1941 CSI 2.50% CRVM ANB CRF	3,795,486	3,708,509	86,977		
0100002. 1941 CSI 2.50% NLP ANB CRF	60,381	60,381			
0100003. 1941 CSI 3.00% CRVM ANB CNF	48,159	47,499	660		
0100004. 1941 CSI 3.00% CRVM ANB CRF	22,408,443	22,407,736	707		
0100005. 1941 CSI 3.00% NLP ANB CRF	147,285	147,285			
0100006. 1941 CSI 3.25% CRVM ANB CRF	9,579	9,579			
0100007. 1941 CSI 3.25% NLP ANB CRF	82,018	82,018			
0100008. 1941 CSI 3.50% CRVM ANB CNF	2,776		2,776		
0100009. 1941 CSI 3.50% CRVM ANB CRF	1,515,606	1,515,606			
0100010. 1941 CSO 2.50% CRVM ANB CNF	5,844,429		5,844,429		
0100011. 1941 CSO 2.50% NLP ANB CNF	88,469		88,469		
0100012. 1941 CSO 2.75% CRVM ANB CNF	58,440		58,440		
0100013. 1941 CSO 3.00% CRVM ANB CNF	6,569,755	288	6,569,467		
0100014. 1941 CSO 3.00% NLP ANB CNF	7,709,207		7,709,207		
0100015. 1941 CSO 3.25% CRVM ANB CNF	3,300,995		3,300,995		
0100016. 1941 CSO 3.50% CRVM ANB CNF	336,618		336,618		
0100017. 1941 CSO 3.50% NLP ANB CNF	756,093		756,093		
0100018. 1941 SSI 2.50% CRVM ANB CRF	2,666,940	2,666,940			
0100019. 1941 SSI 2.50% NLP ANB CRF	402,486	402,486			
0100020. 1941 SSI 3.00% CRVM ANB CRF	4,318,508	4,318,508			
0100021. 1941 SSI 3.00% NLP ANB CRF	339,821	339,821			
0100022. 1941 SSI 3.25% CRVM ANB CRF	19,310	19,310			
0100023. 1941 SSI 3.25% NLP ANB CRF	99,428	99,428			
0100024. 1941 SSI 3.50% CRVM ANB CRF	4,238	4,238			
0100025. 1958 CET 2.00% NLP CNF	12,782		12,782		
0100026. 1958 CET 2.50% CRVM CNF	65,865		65,865		
0100027. 1958 CET 2.50% NLP CNF	8,492		8,492		
0100028. 1958 CET 2.75% CRVM CNF	3,104		3,104		
0100029. 1958 CET 3%/20Y/2.5% CRVM CNF	16,769		16,769		
0100030. 1958 CET 3.00% CRVM CNF	10,788,609		10,788,609		
0100031. 1958 CET 3.00% CRVM CRF	23,198		23,198		
0100032. 1958 CET 3.00% MOD CNF	360,375		360,375		
0100033. 1958 CET 3.00% NET PREMIUMS TABLE CNF	96,562		96,562		
0100034. 1958 CET 3.00% NJ CNF	6,332		6,332		
0100035. 1958 CET 3.00% NLP CNF	272,455		272,455		
0100036. 1958 CET 3.50% CRVM ALB CNF	70,116		70,116		
0100037. 1958 CET 3.50% CRVM CNF	523,831		523,831		
0100038. 1958 CET 3.50% CRVM CRF	11,203		11,203		
0100039. 1958 CET 4%/20Y/3% CRVM CRF	22,552		22,552		
0100040. 1958 CET 4.00% CRVM CNF	125,452		125,452		
0100041. 1958 CET 4.00% CRVM CRF	6,514		6,514		
0100042. 1958 CET 4.00% MOD CNF	34,016		34,016		
0100043. 1958 CET 4.50% CRVM ALB CNF	3,649		3,649		
0100044. 1958 CET 4.50% CRVM CNF	2,700,631		2,700,631		
0100045. 1958 CET 4.50% CRVM CRF	53,840		53,840		
0100046. 1958 CET 5.50% CRVM CNF	118,266		118,266		
0100047. 1958 CSO 2.00% NLP CNF	378,425		378,425		
0100048. 1958 CSO 2.25% CRVM CRF	546,441		546,441		
0100049. 1958 CSO 2.50% CRVM CNF	911,112		911,112		
0100050. 1958 CSO 2.50% NLP CNF	575,277		575,277		
0100051. 1958 CSO 2.75% CRVM CNF	297,806		297,806		
0100052. 1958 CSO 3%/20Y/2.5% CRVM CNF	1,695,031		1,695,031		
0100053. 1958 CSO 3.00% CRVM ANB CRF	246,218		246,218		
0100054. 1958 CSO 3.00% CRVM CNF	136,284,480		136,281,686		2,794
0100055. 1958 CSO 3.00% MOD CNF	5,136,580		5,136,580		
0100056. 1958 CSO 3.00% NJ CNF	36,759		36,759		
0100057. 1958 CSO 3.00% NLP ALB CNF	69,701		69,701		
0100058. 1958 CSO 3.00% NLP CNF	8,786,360		8,786,360		
0100059. 1958 CSO 3.00% TABLES CRF	33,311	274	33,037		
0100060. 1958 CSO 3.25%/20Y/2.25% CRVM CNF	292,617		292,617		
0100061. 1958 CSO 3.5%/20Y/2.5% CRVM CNF	105,884		105,884		
0100062. 1958 CSO 3.5%/20Y/3% NET PREMIUMS TABLE CNF	1,943,427		1,943,427		
0100063. 1958 CSO 3.5%/A65/2.5% CRVM CRF	16,942,659		16,942,659		
0100064. 1958 CSO 3.50% CRVM ALB CNF	452,766		452,766		
0100065. 1958 CSO 3.50% CRVM ANB CRF	264,309		264,309		
0100066. 1958 CSO 3.50% CRVM CNF	5,577,202		5,577,202		
0100067. 1958 CSO 3.50% CRVM CRF	1,249,551		1,249,551		
0100068. 1958 CSO 3.50% NLP ALB CNF	8,362		8,362		
0100069. 1958 CSO 3.50% TABLES CRF	28		28		
0100070. 1958 CSO 4%/20Y/3% CRVM CRF	645,561		645,561		
0100071. 1958 CSO 4%/20Y/3.25% CRVM CNF	35,619		35,619		
0100072. 1958 CSO 4%/A65/5.5% CRVM CNF	7,969		7,969		
0100073. 1958 CSO 4.00% CRVM ALB CNF	1,024,313		1,024,313		
0100074. 1958 CSO 4.00% CRVM ALB CRF	2,169,545		2,169,545		
0100075. 1958 CSO 4.00% CRVM ANB CNF	39,543,803		39,543,803		
0100076. 1958 CSO 4.00% CRVM ANB CRF	78,035		78,035		
0100077. 1958 CSO 4.00% CRVM CNF	8,266,563		8,266,563		
0100078. 1958 CSO 4.00% CRVM CRF	10,925		10,925		
0100079. 1958 CSO 4.00% MOD CNF	1,157,164		1,157,164		
0100080. 1958 CSO 4.00% NLP ANB CRF	63		63		
0100081. 1958 CSO 4.50% CRVM ALB CNF	21,393,250		21,393,250		
0100082. 1958 CSO 4.50% CRVM ALB CRF	2,807,974		2,807,974		
0100083. 1958 CSO 4.50% CRVM ANB CRF	1,557,560		1,557,560		
0100084. 1958 CSO 4.50% CRVM CNF	43,989,976		43,989,976		
0100085. 1958 CSO 4.50% CRVM CRF	251,865		251,865		
0100086. 1958 CSO 4.50% NLP ALB CNF	39,700		31,367		8,333
0100087. 1958 CSO 5.50% CRVM ALB CNF	7,608,130		7,608,130		
0100088. 1958 CSO 5.50% CRVM ALB CRF	737,682		737,682		
0100089. 1958 CSO 5.50% CRVM ANB CNF	26,918		26,918		
0100090. 1958 CSO 5.50% CRVM CNF	44,378,056		44,378,056		
0100091. 1960 CSG 4.00% CRVM CNF	207,995		207,995		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [(a)]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100092. 1960 CSG 5.00% CRVM CNF	2,074,276		2,074,276		
0100093. 1961 CIET 3.00% CRVM CRF	1,586,215	1,586,215			
0100094. 1961 CIET 3.00% TABLES CNF	28,466	28,466			
0100095. 1961 CIET 3.50% CRVM ALB CRF	822,128	822,128			
0100096. 1961 CIET 3.50% CRVM CRF	45,323	45,323			
0100097. 1961 CSI 3.00% CRVM CRF	9,888,316	9,872,194	16,122		
0100098. 1961 CSI 3.50% CRVM CRF	271,614	271,614			
0100099. 1980 CET 3.00% CRVM ALB CNF	2,091		2,091		
0100100. 1980 CET 4.00% CRVM ALB CNF	578,448		578,448		
0100101. 1980 CET 4.00% CRVM ALB CRF	97		97		
0100102. 1980 CET 4.00% CRVM ANB CRF	125,382		125,382		
0100103. 1980 CET 4.50% CRVM ALB CNF	4,809,641		4,809,641		
0100104. 1980 CET 4.50% CRVM ALB CRF	1,684,362		1,684,362		
0100105. 1980 CET 4.50% CRVM ANB CNF	411		411		
0100106. 1980 CET 5.00% CRVM ALB CNF	518,344		518,344		
0100107. 1980 CET 5.00% CRVM ALB CRF	834,806		834,806		
0100108. 1980 CET 5.00% CRVM ANB CNF	25,516		25,516		
0100109. 1980 CET 5.50% CRVM ALB CNF	1,122,840		1,122,840		
0100110. 1980 CET 5.50% CRVM ALB CRF	2,209,371		2,209,371		
0100111. 1980 CET 5.50% CRVM ANB CRF	2,435		2,435		
0100112. 1980 CET 5.50% CRVM CNF	419,579		419,579		
0100113. 1980 CET 6.00% CRVM ALB CNF	94,022		94,022		
0100114. 1980 CSO 3.50% CRVM ALB CNF	1,689		1,689		
0100115. 1980 CSO 4.00% CRVM ALB CNF	154,693,592		153,738,216		955,376
0100116. 1980 CSO 4.00% CRVM ALB CRF	184,689		184,689		
0100117. 1980 CSO 4.00% CRVM ANB CNF	121,847,251		121,847,251		
0100118. 1980 CSO 4.00% CRVM ANB CRF	1,174,053		1,174,053		
0100119. 1980 CSO 4.00% NET PREMIUMS TABLE ALB CRF	23,443		23,443		
0100120. 1980 CSO 4.00% TABLES ALB CNF	9,974		9,974		
0100121. 1980 CSO 4.00% TABLES ALB CRF	2,289		2,289		
0100122. 1980 CSO 4.50% CRVM	2,205,454		2,205,454		
0100123. 1980 CSO 4.50% CRVM ALB CNF	86,404,593		84,996,134		1,408,459
0100124. 1980 CSO 4.50% CRVM ALB CRF	845,072		845,072		
0100125. 1980 CSO 4.50% CRVM ANB CNF	42,800,886		42,800,886		
0100126. 1980 CSO 4.50% CRVM ANB CRF	53,915		53,915		
0100127. 1980 CSO 4.50% CRVM CNF	259,191		259,191		
0100128. 1980 CSO 4.50% NET PREMIUMS TABLE ALB CRF	75,170		75,170		
0100129. 1980 CSO 4.50% NLP ALB CNF	211				211
0100130. 1980 CSO 4.50% TABLES ALB CNF	40,784		40,784		
0100131. 1980 CSO 4.50% TABLES ALB CRF	18,594		18,594		
0100132. 1980 CSO 4.50% TABLES ANB CRF	13		13		
0100133. 1980 CSO 5.00% CRVM ALB CNF	70,790,869		70,790,869		
0100134. 1980 CSO 5.00% CRVM ANB CNF	193,586,860	9,520,307	182,998,064		1,068,489
0100135. 1980 CSO 5.00% CRVM ANB CRF	3,795,273		3,795,273		
0100136. 1980 CSO 5.00% NET PREMIUMS TABLE ALB CRF	11,788		11,788		
0100137. 1980 CSO 5.50% CRVM ALB CNF	155,851,624		155,851,624		
0100138. 1980 CSO 5.50% CRVM ALB CRF	1,022,853		1,022,853		
0100139. 1980 CSO 5.50% CRVM ANB CNF	9,374,496		9,374,496		
0100140. 1980 CSO 5.50% CRVM ANB CRF	205,416		205,416		
0100141. 1980 CSO 5.50% CRVM CNF	1,149,252		1,149,252		
0100142. 1980 CSO 5.50% NET PREMIUMS TABLE ALB CRF	33,165		33,165		
0100143. 1980 CSO 6.00% CRVM ALB CNF	1,320,225		1,320,225		
0100144. 1980 CSO 6.00% CRVM ANB CNF	922,580		922,580		
0100145. 2001 CSO 3.50% TABLES CRF	79		79		
0100146. 2001 CSO 3.50% CRVM ANB CNF	1,653,153		1,653,153		
0100147. 2001 CSO 4.00% CRVM ALB CNF	2,473,753		2,198,360		275,393
0100148. 2001 CSO 4.00% CRVM ANB CNF	10,712,912		10,712,912		
0100149. 2001 CSO 4.00% CRVM CNF	57,114				57,114
0100150. 2001 CSO 4.00% NET PREMIUMS TABLE CRF	685		685		
0100151. 2001 CSO 4.00% TABLES CRF	2,369		2,369		
0100152. AMER EXP 3.00% CRVM ANB CNF	588,197		588,197		
0100153. AMER EXP 3.00% IL ANB CNF	295	295			
0100154. AMER EXP 3.50% CRVM ANB CNF	409,232		409,232		
0100155. AMER EXP 3.50% FTP ANB CRF	265,830	265,830			
0100156. AMER EXP 3.50% IL ANB CNF	111,293		111,293		
0100157. AMER EXP 3.50% IL ANB CRF	6,444,853	6,429,892	14,961		
0100158. AMER EXP 3.50% NLP ANB CNF	44,252		44,252		
0100159. AMER EXP 3.50% NLP ANB CRF	313,625	309,632	3,993		
0100160. AMER EXP 4.00% CRVM ANB CRF	24,775	24,775			
0100161. AMER EXP 4.00% FTP ANB CRF	20,847,631	20,847,631			
0100162. AMER EXP 4.00% NLP ANB CRF	57,308	57,308			
0100163. AMER EXP 4.00% TABLES ANB CRF	4,800,919	4,800,919			
0100164. 83 GAM 5% DEF	1,022,852				1,022,852
0100165. 80 CSO 4% CRVM IDB	177,551		177,551		
0100166. 80 CSO 4.5% CRVM IDB	347,552		347,552		
0100167. 80 CSO 5% CRVM IDB	897,191		897,191		
0100168. 80 CET F ALB 4.5% NL CNF	918		918		
0100169. 80 CET F ALB 5.5% NL CNF	7,182		7,182		
0100170. 80 CET M ALB 4.5% NL CNF	1,578		1,578		
0100171. 80 CET M ALB 5.5% NL CNF	18,875		18,875		
0100172. 80 CSO 175% 50/50 ALB 4.5% CRVM CNF	21,242		21,242		
0100173. 80 CSO 175% 50/50 ALB 4.5% NL CNF	110,571		110,571		
0100174. 80 CSO 175% 50/50 ALB 5.0% CRVM CNF	20,223		20,223		
0100175. 80 CSO 175% 50/50 ALB 5.0% NL CNF	99,510		99,510		
0100176. 80 CSO 200% 50/50 ALB 4.5% CRVM CNF	47,120		47,120		
0100177. 80 CSO 200% 50/50 ALB 5.0% CRVM CNF	10,320		10,320		
0100178. 80 CSO 250% 50/50 ALB 4.5% CRVM CNF	44,027		44,027		
0100179. 80 CSO 250% 50/50 ALB 5.0% CRVM CNF	58,029		58,029		
0100180. 80 CSO 50/50 ALB 4.5% CRVM CNF	5,924,103		5,924,103		
0100181. 80 CSO 50/50 ALB 4.5% NL CNF	3,778,154		3,778,154		
0100182. 80 CSO F 200% ALB 4.5% CRVM CNF	47,154		47,154		
0100183. 80 CSO F 200% ALB 4.5% NL CNF	82,195		82,195		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [(a)]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100184. 80 CSO F ALB 4.0% CRVM CNF	4,482		4,482		
0100185. 80 CSO F ALB 4.0% NL CNF	25,800		25,800		
0100186. 80 CSO F ALB 4.5% CRVM CNF	460,447		460,447		
0100187. 80 CSO F ALB 4.5% NL CNF	1,119,351		1,119,351		
0100188. 80 CSO F ALB 5.0% CRVM CNF	6,662		6,662		
0100189. 80 CSO F ALB 5.0% NL CNF	29,631		29,631		
0100190. 80 CSO F ALB 5.5% CRVM CNF	398,875		398,875		
0100191. 80 CSO F ALB 5.5% NL CNF	257,687		257,687		
0100192. 80 CSO M 200% ALB 4.5% CRVM CNF	55,278		55,278		
0100193. 80 CSO M 200% ALB 4.5% NL CNF	83,048		83,048		
0100194. 80 CSO M ALB 4.0% CRVM CNF	2,215		2,215		
0100195. 80 CSO M ALB 4.0% NL CNF	12,772		12,772		
0100196. 80 CSO M ALB 4.5% CRVM CNF	151,822		151,822		
0100197. 80 CSO M ALB 4.5% NL CNF	549,613		549,613		
0100198. 80 CSO M ALB 5.0% NL CNF	51,398		51,398		
0100199. 80 CSO M ALB 5.5% CRVM CNF	228,918		228,918		
0100200. 80 CSO M ALB 5.5% NL CNF	147,297		147,297		
0100201. 1941 CSO 3% NL:ANB:IPC	1,006,958		1,006,958		
0100202. 160% of 1980 CSO 5.5% CRVM:ALBL:IPC	11,991		11,991		
0100203. 2017 CSO 3.00% VM-20 NPR ALB CNF	54,844		54,844		
0100204. 2017 CSO 3.50% CRVM ALB CNF	31,763		31,763		
0100205. 2017 CSO 3.50% VM-20 NPR ALB CNF	99,048		99,048		
0199997. Totals (Gross)	1,375,845,524	90,712,435	1,280,334,068		4,799,021
0199998. Reinsurance ceded	1,373,352,608	90,712,435	1,277,841,152		4,799,021
0199999. Life Insurance: Totals (Net)	2,492,916		2,492,916		
ANNUITIES (excluding supplementary contracts with life contingencies):					
0200001. 51 GAM 3.50% IMM	76,892	XXX		XXX	76,892
0200002. 71 GAM 5.00% IMM	310,042	XXX		XXX	310,042
0200003. 71 IAM 4.00% DEF	799,547	XXX	799,547	XXX	
0200004. 71 IAM 5.50% DEF	38,535,169	XXX	38,331,949	XXX	203,220
0200005. 71 IAM 9.25% DEF	15,706,131	XXX	15,706,131	XXX	
0200006. 71 IAM 10.00% DEF	18,470,425	XXX	18,470,425	XXX	
0200007. 83 GAM 5.00% DEF	1,596,564	XXX		XXX	1,596,564
0200008. 83 GAM 7.00% IMM	39,266	XXX		XXX	39,266
0200009. 83 GAM 7.75% IMM	964,422	XXX		XXX	964,422
0200010. 83 GAM 8.00% IMM	127,525	XXX		XXX	127,525
0200011. 83 GAM 8.75% IMM	16,345	XXX		XXX	16,345
0200012. 83 GAM 9.00% IMM	3,997	XXX		XXX	3,997
0200013. 83 IAM 4.50% DEF	216,663	XXX	216,663	XXX	
0200014. 83 IAM 4.75% DEF	637,112	XXX	637,112	XXX	
0200015. 83 IAM 5.00% DEF	1,150,386	XXX	1,150,386	XXX	
0200016. 83 IAM 5.25% DEF	13,494,762	XXX	13,494,762	XXX	
0200017. 83 IAM 5.50% DEF	55,356,064	XXX	55,356,064	XXX	
0200018. 83 IAM 5.75% DEF	31,904,680	XXX	31,557,520	XXX	347,160
0200019. 83 IAM 6.00% DEF	41,017,333	XXX	40,494,304	XXX	523,029
0200020. 83 IAM 6.25% DEF	29,797,998	XXX	29,797,998	XXX	
0200021. 83 IAM 6.50% DEF	18,687,344	XXX	18,687,344	XXX	
0200022. 83 IAM 6.75% DEF	17,420,625	XXX	17,420,625	XXX	
0200023. 83 IAM 7.00% DEF	22,694,919	XXX	22,694,919	XXX	
0200024. 83 IAM 8.00% DEF	2,375,647	XXX	2,375,647	XXX	
0200025. 83 IAM 8.25% DEF	1,443,080	XXX	1,443,080	XXX	
0200026. 83a 4.75% DEF	58,800	XXX	58,800	XXX	
0200027. 83a 5.00% DEF	10,768,681	XXX	10,768,681	XXX	
0200028. 83a 5.25% DEF	18,156,922	XXX	18,156,922	XXX	
0200029. 83a 5.50% DEF	21,668,842	XXX	21,668,842	XXX	
0200030. 83a 5.75% DEF	42,897,366	XXX	42,897,366	XXX	
0200031. 83a 6.00% DEF	79,059,595	XXX	79,059,595	XXX	
0200032. 83a 6.25% DEF	59,519,115	XXX	59,519,115	XXX	
0200033. 83a 6.50% DEF	19,430,304	XXX	19,430,304	XXX	
0200034. 83a 6.75% DEF	11,015,714	XXX	11,015,714	XXX	
0200035. 83a 7.00% DEF	19,373,148	XXX	19,373,148	XXX	
0200036. 83a 7.25% DEF	2,445,499	XXX	2,445,499	XXX	
0200037. 83a 8.00% DEF	9,545,398	XXX	9,545,398	XXX	
0200038. 83a 8.25% DEF	8,343,727	XXX	8,343,727	XXX	
0200039. 83a 8.50% DEF	5,206,821	XXX	5,206,821	XXX	
0200040. 83a 8.75% DEF	2,957,444	XXX	2,957,444	XXX	
0200041. A2000 3.50% DEF	1,876,010	XXX	1,876,010	XXX	
0200042. A2000 3.75% DEF	432,122,868	XXX	432,122,868	XXX	
0200043. A2000 4.00% DEF	514,819,560	XXX	514,819,560	XXX	
0200044. A2000 4.00% IMM	5,263,570	XXX	5,263,570	XXX	
0200045. A2000 4.25% DEF	37,208,192	XXX	37,208,192	XXX	
0200046. A2000 4.25% IMM	8,472,279	XXX	8,472,279	XXX	
0200047. A2000BAS 4.25% DEF	8,232	XXX	8,232	XXX	
0200048. A2000 4.50% DEF	395,915,697	XXX	395,248,421	XXX	667,276
0200049. A2000 4.50% IMM	1,250,795	XXX	1,167,920	XXX	82,875
0200050. A2000BAS 4.50% DEF	22,965,302	XXX	22,965,302	XXX	
0200051. A2000 4.75% DEF	787,675,483	XXX	776,877,765	XXX	10,797,718
0200052. A2000BAS 4.75% DEF	51,189,245	XXX	51,189,245	XXX	
0200053. A2000 4.92% DEF	50,725,148	XXX	47,042,104	XXX	3,683,044
0200054. A2000 4.92% IMM	258,769,907	XXX	208,745,850	XXX	50,024,057
0200055. A2000 5.00% DEF	291,491,580	XXX	285,598,227	XXX	5,893,353
0200056. A2000BAS 5.00% DEF	88,067,145	XXX	88,067,145	XXX	
0200057. A2000 5.25% DEF	79,631,507	XXX	79,631,507	XXX	
0200058. A2000 5.25% IMM	48,056,339	XXX	48,056,339	XXX	
0200059. A2000 5.50% DEF	405,839,485	XXX	402,002,988	XXX	3,836,497
0200060. A2000 5.50% IMM	107,332,905	XXX	107,332,905	XXX	
0200061. A2000BAS 5.50% DEF	64,054,233	XXX	64,054,233	XXX	
0200062. A2000 5.75% DEF	23,290,503	XXX	23,260,279	XXX	30,224
0200063. A2000 6.00% DEF	49,530,145	XXX	39,517,725	XXX	10,012,420
0200064. A2000 6.00% IMM	9,837,381	XXX	9,837,381	XXX	
0200065. A2000 6.25% DEF	15,450,018	XXX	13,205,796	XXX	2,244,222

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200066. A2000 6.50% IMM	7,119,836	XXX	7,119,836	XXX	
0200067. A2000 6.75% IMM	408,970	XXX	408,970	XXX	
0200068. 2012 IAR 3.00% DEF	3,493,903,347	XXX	3,493,903,347	XXX	
0200069. 2012 IAR 3.25% DEF	3,974,420,394	XXX	3,974,420,394	XXX	
0200070. 2012 IAR 3.50% DEF	3,406,947,364	XXX	3,406,947,364	XXX	
0200071. 2012 IAR 3.75% DEF	6,731,199,510	XXX	6,731,199,510	XXX	
0200072. 2012 IAR 1.25% IMM	3,780	XXX	3,780	XXX	
0200073. 2012 IAR 1.50% IMM	27,267	XXX	27,267	XXX	
0200074. 2012 IAR 2.50% IMM	5,299	XXX	5,299	XXX	
0200075. 2012 IAR 3.00% IMM	17,968	XXX	17,968	XXX	
0200076. 2012 IAR 3.25% IMM	264,532	XXX	263,025	XXX	1,507
0200077. 2012 IAR 3.50% IMM	179,700	XXX	166,750	XXX	12,950
0200078. 2012 IAR 3.75% IMM	58,548	XXX	58,088	XXX	460
0200079. 2012 IAR 4.00% DEF	493,549,741	XXX	493,549,741	XXX	
0200080. 2012 IAR 4.00% IMM	785,515	XXX	759,217	XXX	26,298
0200081. 2012 IAR 4.75% DEF	2,718,486,502	XXX	2,718,486,502	XXX	
0200082. 2012 IAR 4.75% IMM	909,081	XXX	775,431	XXX	133,650
0200083. 1983 Various Rates CARVM; ALB; IPC	3,103,847	XXX	3,103,847	XXX	
0299997. Totals (Gross)	25,205,525,044	XXX	25,113,870,031	XXX	91,655,013
0299998. Reinsurance ceded	4,903,629	XXX	3,103,845	XXX	1,799,784
0299999. Annuities: Totals (Net)	25,200,621,415	XXX	25,110,766,186	XXX	89,855,229
SUPPLEMENTARY CONTRACTS WITH LIFE CONTINGENCIES:					
0300001. 37 SA 3.00% IMM	15,425		15,425		
0300002. 37 SA 3.50% IMM	6,350		6,350		
0300003. A49 2.50% IMM	667		667		
0300004. 71 GAM 5.00% IMM	996,378		996,378		
0300005. 71 GAM 6.00% IMM	272,691		272,691		
0300006. 71 GAM 7.50% IMM	5,174		5,174		
0300007. 71 IAM 11.25% IMM	49,823		49,823		
0300008. 71 IAM 3.50% IMM	1,313		1,313		
0300009. 71 IAM 6.00% IMM	4,471		4,471		
0300010. 83 GAM 11.00% IMM	45,464		45,464		
0300011. 83 GAM 5.75% IMM	84,476		84,476		
0300012. 83 GAM 80-20 6.50% IMM	101,468		101,468		
0300013. 83 GAM 6.50% IMM	3,785		3,785		
0300014. 83 GAM 7.25% IMM	10,977		10,977		
0300015. 83 GAM 7.75% IMM	496,302		496,302		
0300016. 83 GAM 8.00% IMM	818,921		818,921		
0300017. 83 IAM 6.25% IMM	105,862		105,862		
0300018. 83 IAM 6.50% IMM	192,830		192,830		
0300019. 83 IAM 6.75% IMM	269,991		269,991		
0300020. 83 IAM 7.00% IMM	21,516		21,516		
0300021. 83 IAM 7.25% IMM	132,076		132,076		
0300022. 83 IAM 7.75% IMM	35,649		35,649		
0300023. 83 IAM 8.00% IMM	21,426		21,426		
0300024. 83 IAM 8.25% IMM	98,325		98,325		
0300025. 83 IAM 8.75% IMM	5,470		5,470		
0300026. 83 IAM 9.00% IMM	16,607		16,607		
0300027. 83a 6.50% IMM	638,843		638,843		
0300028. 83a 6.75% IMM	196,908		196,908		
0300029. 83a 7.00% IMM	197,908		197,908		
0300030. 83a 7.25% IMM	17,165		17,165		
0300031. 83a 7.75% IMM	262,504		262,504		
0300032. 83g 6.75% IMM	179,153		179,153		
0300033. 83g 7.25% IMM	398,064		398,064		
0300034. A2000 3.75% IMM	686		686		
0300035. A2000 4.00% IMM	3,179,723		3,179,723		
0300036. A2000 4.25% IMM	1,556,283		1,556,283		
0300037. A2000 4.50% IMM	1,303,294		1,303,294		
0300038. A2000 4.92% IMM	8,755,433		8,755,433		
0300039. A2000 5.00% IMM	581,956		581,956		
0300040. A2000 5.25% IMM	1,295,761		1,295,761		
0300041. A2000 5.50% IMM	569,320		569,320		
0300042. A2000 6.00% IMM	474,128		474,128		
0300043. A2000 6.25% IMM	272,759		272,759		
0300044. A2000 6.50% IMM	215,588		215,588		
0300045. A2000 6.75% IMM	263,062		263,062		
0300046. A2000 7.00% IMM	348,093		348,093		
0300047. 2012 IAR 0.75% IMM	104,647		104,647		
0300048. 2012 IAR 1.00% IMM	102,084		102,084		
0300049. 2012 IAR 1.50% IMM	1,163,297		1,163,297		
0300050. 2012 IAR 1.75% IMM	212,772		212,772		
0300051. 2012 IAR 2.00% IMM	882,958		882,958		
0300052. 2012 IAR 2.25% IMM	1,586,141		1,586,141		
0300053. 2012 IAR 2.50% IMM	745,654		745,654		
0300054. 2012 IAR 2.75% IMM	660,936		660,936		
0300055. 2012 IAR 3.00% IMM	1,467,629		1,467,629		
0300056. 2012 IAR 3.25% IMM	292,793		292,793		
0300057. 2012 IAR 3.50% IMM	1,997,818		1,997,818		
0300058. 2012 IAR 3.75% IMM	6,766,620		6,766,620		
0300059. 2012 IAR 4.00% IMM	4,959,568		4,959,568		
0300060. 2012 IAR 4.25% IMM	3,772,656		3,772,656		
0300061. 2012 IAR 4.50% IMM	3,747,469		3,747,469		
0300062. 2012 IAR 4.75% IMM	2,446,671		2,446,671		
0300063. 2012 IAR 5.00% IMM	4,839,164		4,839,164		
0300064. 2012 IAR VM-22 Non-Jumbo 2.75% - 3.24%	135,678		135,678		
0300065. 2012 IAR VM-22 Non-Jumbo 4.25% - 4.74%	1,562,919		1,562,919		
0399997. Totals (Gross)	61,967,542		61,967,542		
0399998. Reinsurance ceded	2,325,653		2,325,653		
0399999. SCWLC: Totals (Net)	59,641,889		59,641,889		
ACCIDENTAL DEATH BENEFITS:					

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0400001. 26-33 Intercompany ADB 3.00%	16,706	2,101	14,605		
0400002. 26-33 Intercompany ADB 3.50%	49,031	49,031			
0400003. 59 ADB 3.00%	694,295	57,018	637,277		
0400004. 59 ADB 3.50%	533,093	459,388	73,705		
0400005. 59 ADB 4.00%	273,561		273,561		
0400006. 59 ADB 4.50%	1,378,429		1,378,429		
0400007. 59 ADB 5.50%	64		64		
0400008. METRO ADB 3.00%	24,052	24,052			
0499997. Totals (Gross)	2,969,231	591,590	2,377,641		
0499998. Reinsurance ceded	2,969,231	591,590	2,377,641		
0499999. Accidental Death Benefits: Totals (Net)					
DISABILITY-ACTIVE LIVES:					
0500001. 1952 Disability 3.00%	645,192	1,920	643,272		
0500002. 1952 Disability 3.50%	1,322,233		1,322,233		
0500003. 1952 Disability 4.00%	1,121,255		1,121,255		
0500004. 1952 Disability 4.50%	878,821	1,899	876,922		
0599997. Totals (Gross)	3,967,501	3,819	3,963,682		
0599998. Reinsurance ceded	3,967,501	3,819	3,963,682		
0599999. Disability-Active Lives: Totals (Net)					
DISABILITY-DISABLED LIVES:					
0600001. 1952 Disability 3.00%	6,262,707	1,513	6,261,194		
0600002. 1952 Disability 3.50%	25,004		25,004		
0600003. 1952 Disability 4.00%	875,721		875,721		
0600004. 1952 Disability 4.50%	855,471		855,471		
0600005. 26-33 Intercompany ADB 3.00%	34	34			
0699997. Totals (Gross)	8,018,937	1,547	8,017,390		
0699998. Reinsurance ceded	8,018,937	1,547	8,017,390		
0699999. Disability-Disabled Lives: Totals (Net)					
MISCELLANEOUS RESERVES:					
0700001. Asset Liability Analysis	114,300,000		114,300,000		
0700002. For excess of valuation net premiums over corresponding gross premiums	5,638,861	15,385	5,623,476		
0700003. Substandard extra unearned premium	51,893		51,893		
0799997. Totals (Gross)	119,990,754	15,385	119,975,369		
0799998. Reinsurance ceded	5,690,754	15,385	5,675,369		
0799999. Miscellaneous Reserves: Totals (Net)	114,300,000		114,300,000		
9999999. Totals (Net) - Page 3, Line 1	25,377,056,220		25,287,200,991		89,855,229

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance $; Annuities $ 23,004,341 ; Supplementary Contracts with Life Contingencies $ 3,302,634 ; Accidental Death Benefits $; Disability - Active Lives $; Disability - Disabled Lives $; Miscellaneous Reserves $.

EXHIBIT 5 - INTERROGATORIES

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

1.2 If not, state which kind is issued.

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

2.2 If not, state which kind is issued.

The Company at present is not actively issuing new contracts.

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

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

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

If so, state:

4.1 Amount of insurance? $

4.2 Amount of reserve? $

4.3 Basis of reserve:

4.4 Basis of regular assessments:

4.5 Basis of special assessments:

4.6 Assessments collected during the year $

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

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

6.1 If so, state the amount of reserve on such contracts on the basis actually held: $

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

Attach statement of methods employed in their valuation.

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

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

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

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

7.4 Identify where the reserves are reported in the blank:

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

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

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

8.3 Identify where the reserves are reported in the blank:

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

9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: $ 4,976,919,732

9.2 State the amount of reserves established for this business: $ 5,006,688,510

9.3 Identify where the reserves are reported in the blank:

Exhibit 5 Annuities

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

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

NONE

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

	1	Comprehensive		4	5	6	7	8	9	10	11	12	13
		2	3										
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
ACTIVE LIFE RESERVE													
1. Unearned premium reserves	427,692										126,246		301,446
2. Additional contract reserves (b)	32,586,966										1,994,916		30,592,050
3. Additional actuarial reserves-Asset/Liability analysis													
4. Reserve for future contingent benefits													
5. Reserve for rate credits													
6. Aggregate write-ins for reserves													
7. Totals (Gross)	33,014,658										2,121,162		30,893,497
8. Reinsurance ceded	33,014,658										2,121,162		30,893,497
9. Totals (Net)													
CLAIM RESERVE													
10. Present value of amounts not yet due on claims	3,874,335										3,874,335		
11. Additional actuarial reserves-Asset/Liability analysis													
12. Reserve for future contingent benefits													
13. Aggregate write-ins for reserves													
14. Totals (Gross)	3,874,335										3,874,335		
15. Reinsurance ceded	3,874,335										3,874,335		
16. Totals (Net)													
17. TOTAL (Net)													
18. TABULAR FUND INTEREST													
DETAILS OF WRITE-INS													
0601.													
0602.													
0603.													
0698. Summary of remaining write-ins for Line 6 from overflow page													
0699. TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)													
1301.													
1302.													
1303.													
1398. Summary of remaining write-ins for Line 13 from overflow page													
1399. TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)													

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

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

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	5,983,822,426	5,940,901,538	1,977,901	27,703,428	10,863,019	2,376,540
2. Deposits received during the year	306,267,490	300,000,000		5,944,869	185,848	136,773
3. Investment earnings credited to the account	187,202,446	185,246,057	62,501	1,278,172	521,873	93,843
4. Other net change in reserves	83,338,777	84,679,543	1,525,479	(2,846,885)	(17,368)	(1,992)
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	1,887,076,758	1,878,230,808	165,435	7,953,909	665,394	61,212
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a)	4,673,554,381	4,632,596,330	3,400,446	24,125,675	10,887,978	2,543,952
10. Reinsurance balance at the beginning of the year	(5,575,135,197)	(5,940,901,538)	56,629,175	321,708,936	(10,860,751)	(1,711,019)
11. Net change in reinsurance assumed	(286,413,310)		(10,164,612)	(276,248,698)		
12. Net change in reinsurance ceded	(1,308,501,775)	(1,308,305,208)		(249,643)	24,594	28,482
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(4,553,046,732)	(4,632,596,330)	46,464,563	45,709,881	(10,885,345)	(1,739,501)
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	120,507,649		49,865,009	69,835,556	2,633	804,451

(a) FHLB Funding Agreements:

1. Reported as GICs (captured in column 2) $ 563,960,726
2. Reported as Annuities Certain (captured in column 3) $
3. Reported as Supplemental Contracts (captured in column 4) $
4. Reported as Dividend Accumulations or Refunds (captured in column 5) $
5. Reported as Premium or Other Deposit Funds (captured in column 6) $
6. Total Reported as Deposit-Type Contracts (captured in column 1): (Sum of Lines 1 through 5) . $ 563,960,726

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Due and unpaid:								
1.1 Direct								
1.2 Reinsurance assumed								
1.3 Reinsurance ceded								
1.4 Net								
2. In course of settlement:								
2.1 Resisted 2.11 Direct	496,596	496,596						
2.12 Reinsurance assumed								
2.13 Reinsurance ceded	496,596	496,596						
2.14 Net		(b)	(b)	(b)				
2.2 Other 2.21 Direct	41,887,164	17,431,421	461,513	23,967,873	26,356			
2.22 Reinsurance assumed	80,197,842	514,976		78,710,862	972,004			
2.23 Reinsurance ceded	18,402,911	17,941,397	461,513					
2.24 Net	103,682,095	(b) 5,000	(b)	(b) 102,678,735	998,360	(b)		
3. Incurred but unreported:								
3.1 Direct	18,257,650	16,000,397	70,039			2,187,214		
3.2 Reinsurance assumed	61,034	60,191		844				
3.3 Reinsurance ceded	18,317,841	16,060,588	70,039			2,187,214		
3.4 Net	844	(b)	(b)	(b) 844		(b)		
4. TOTALS 4.1 Direct	60,641,410	33,928,415	531,552	23,967,873	26,356	2,187,214		
4.2 Reinsurance assumed	80,258,876	575,167		78,711,706	972,004			
4.3 Reinsurance ceded	37,217,347	34,498,581	531,552			2,187,214		
4.4 Net	103,682,939	(a) 5,000	(a)	102,679,579	998,360			

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

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

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1 Total	2 Individual Life (a)	3 Group Life (b)	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Settlements During the Year:								
1.1 Direct	212,045,368	132,695,995	1,299,896	73,724,410	878	4,324,190		
1.2 Reinsurance assumed	418,687,561	2,926,481		407,810,659	7,950,421			
1.3 Reinsurance ceded	476,349,011	139,257,723	1,299,846	325,734,941	5,732,311	4,324,190		
1.4 Net	(c) 154,383,918	(3,635,247)	50	155,800,128	2,218,988			
2. Liability December 31, current year from Part 1:								
2.1 Direct	60,641,410	33,928,415	531,552	23,967,873	26,356	2,187,214		
2.2 Reinsurance assumed	80,258,876	575,167		78,711,706	972,004			
2.3 Reinsurance ceded	37,217,347	34,498,581	531,552			2,187,214		
2.4 Net	103,682,939	5,000		102,679,579	998,360			
3. Amounts recoverable from reinsurers December 31, current year	72,384,816	1,392,686	13,484	70,978,646				
4. Liability December 31, prior year:								
4.1 Direct	73,421,220	47,068,456	750,857	23,199,773	27,015	2,375,119		
4.2 Reinsurance assumed	98,901,533	1,413,566		96,330,648	1,157,320			
4.3 Reinsurance ceded	51,067,447	47,941,471	750,857			2,375,119		
4.4 Net	121,255,306	540,551		119,530,421	1,184,335			
5. Amounts recoverable from reinsurers December 31, prior year	82,191,363	5,823,393	13,484	76,354,486				
6. Incurred Benefits								
6.1 Direct	199,265,558	119,555,953	1,080,591	74,492,509	219	4,136,285		
6.2 Reinsurance assumed	400,044,904	2,088,082		390,191,718	7,765,104			
6.3 Reinsurance ceded	452,692,365	121,384,127	1,080,541	320,359,101	5,732,311	4,136,285		
6.4 Net	146,618,097	259,908	50	144,325,126	2,033,013			

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 1,837,972 in Line 1.1, $ .... in Line 1.4.
$ 1,837,972 in Line 6.1, and $ .... in Line 6.4.

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

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

EXHIBIT OF NON-ADMITTED ASSETS

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D)			
2. Stocks (Schedule D):			
2.1 Preferred stocks			
2.2 Common stocks	40,027	38,522	(1,506)
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens			
3.2 Other than first liens			
4. Real estate (Schedule A):			
4.1 Properties occupied by the company			
4.2 Properties held for the production of income			
4.3 Properties held for sale			
5. Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6. Contract loans			
7. Derivatives (Schedule DB)			
8. Other invested assets (Schedule BA)	1,817,458	1,386,423	(431,035)
9. Receivables for securities			
10. Securities lending reinvested collateral assets (Schedule DL)			
11. Aggregate write-ins for invested assets			
12. Subtotals, cash and invested assets (Lines 1 to 11)	1,857,486	1,424,945	(432,540)
13. Title plants (for Title insurers only)			
14. Investment income due and accrued	250,816	631,788	380,972
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection			
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
15.3 Accrued retrospective premiums and contracts subject to redetermination			
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers			
16.2 Funds held by or deposited with reinsured companies			
16.3 Other amounts receivable under reinsurance contracts			
17. Amounts receivable relating to uninsured plans			
18.1 Current federal and foreign income tax recoverable and interest thereon			
18.2 Net deferred tax asset	105,055,220	159,377,350	54,322,130
19. Guaranty funds receivable or on deposit			
20. Electronic data processing equipment and software			
21. Furniture and equipment, including health care delivery assets			
22. Net adjustment in assets and liabilities due to foreign exchange rates			
23. Receivables from parent, subsidiaries and affiliates			
24. Health care and other amounts receivable	7,161		(7,161)
25. Aggregate write-ins for other than invested assets	1,613,106	965,196	(647,910)
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	108,783,790	162,399,280	53,615,490
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28. Total (Lines 26 and 27)	108,783,790	162,399,280	53,615,490
DETAILS OF WRITE-INS			
1101.			
1102.			
1103.			
1198. Summary of remaining write-ins for Line 11 from overflow page			
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501. Miscellaneous assets	1,613,106	965,196	(647,910)
2502.			
2503.			
2598. Summary of remaining write-ins for Line 25 from overflow page			
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	1,613,106	965,196	(647,910)

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

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

	SSAP #	F/S Page	F/S Line #	2023	2022
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$ (215,226)	$ (20,296,997)
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
Standard scenario on variable annuities	51	3	1		
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ (215,226)	$ (20,296,997)
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 3,143,630,874	$ 2,298,385,358
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
Standard scenario on variable annuities	51	3	1		
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 3,143,630,874	$ 2,298,385,358

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

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

C. Accounting Policy

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

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

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

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

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

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

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

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

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

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

Notes to the Financial Statements

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

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

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

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

(11) The Company has ceded 100% the liabilities for losses and loss/claim adjustment expenses for accident and health contracts.

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

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

D. Going Concern

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

2. Accounting Changes and Corrections of Errors

During the current year's financial statement preparation, the Company discovered an error in the tax reserves which resulted in a $20.1 million understatement of current tax liability, a $4.7 million understatement of admitted deferred tax asset and a $42.5 million overstatement of the Company's investment in subsidiary in the prior period financial statements. In accordance with SSAP No. 3, *Accounting Changes and Correction of Errors*, the current tax expense correction was recorded directly to surplus. The net impact of the corrections decreased surplus by $57.9 million, representing 1.8% of ending capital and surplus as of December 31, 2023 and 2.5% as of December 31, 2022.

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

3. Business Combinations and Goodwill

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

A. Statutory Purchase Method - None

B. Statutory Merger - None

C. Assumption Reinsurance - None

D. Impairment Loss - None

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

4. Discontinued Operations - None

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum lending rates for new mortgage loans acquired during 2023 were 10.63% and 1.0%, respectively.

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages was 64.58%.

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

Notes to the Financial Statements

5. Investments (Continued)

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

	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$	$	$ 1,763,972,421	$	$ 2,238,216,789	$ 264,296,505	$ 4,266,485,715
(b) 30 - 59 days past due			44,839,613		10,000,000		54,839,613
(c) 60 - 89 days past due			15,197,346				15,197,346
(d) 90 - 179 days past due			15,125,140				15,125,140
(e) 180+ days past due			29,892,085				29,892,085
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Interest accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Interest accrued							
4. Interest Reduced							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Number of loans							
(c) Percent reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	$	$	$	$	$	$	$
b. Prior Year							
1. Recorded Investment							
(a) Current	$	$	$ 1,827,005,501	$	$ 2,352,000,408	$ 340,646,335	$ 4,519,652,243
(b) 30 - 59 days past due			47,408,038		5,701,376		53,109,414
(c) 60 - 89 days past due			11,354,933				11,354,933
(d) 90 - 179 days past due			15,057,934				15,057,934
(e) 180+ days past due			36,880,722				36,880,722
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Interest accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Interest accrued							
4. Interest Reduced							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Number of loans							
(c) Percent reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	$	$	$	$	$	$	$

Notes to the Financial Statements

5. Investments (Continued)

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

	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. Current Year							
1. With allowance for credit losses	$	$	$ 3,329,219	$	$ 13,571,429	$ 53,450,952	$ 70,351,600
2. No allowance for credit losses							
3. Total (1+2)	$	$	$ 3,329,219	$	$ 13,571,429	$ 53,450,952	$ 70,351,600
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$	$	$	$	$	$	$
b. Prior Year							
1. With allowance for credit losses	$	$	$ 4,527,979	$	$ 37,455,695	$ 53,450,952	$ 95,434,626
2. No allowance for credit losses							
3. Total (1+2)	$	$	$ 4,527,979	$	$ 37,455,695	$ 53,450,952	$ 95,434,626
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$	$	$	$	$	$	$

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

	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. Current Year							
1. Average recorded investment	$	$	$ 208,076	$	$ 6,785,714	$ 26,725,476	$ 33,719,266
2. Interest income recognized							
3. Recorded investments on nonaccrual status			3,329,219		13,571,429	53,450,952	70,351,600
4. Amount of interest income recognized using a cash-basis method of accounting							
b. Prior Year							
1. Average recorded investment	$	$	$ 282,999	$	$ 18,727,848	$ 26,725,476	$ 45,736,322
2. Interest income recognized							
3. Recorded investments on nonaccrual status			4,527,979		37,455,695	53,450,952	95,434,626
4. Amount of interest income recognized using a cash-basis method of accounting							

(7) Allowance for credit losses

	2023	2022
a. Balance at beginning of period	$ 41,140,620	$ 36,688,163
b. Additions charged to operations	16,271,337	4,452,458
c. Direct write-downs charged against the allowances	—	
d. Recoveries of amounts previously charged off	1,554,089	
e. Balance at end of period (a+b-c-d)	$ 55,857,868	$ 41,140,620

(8) Mortgage loans derecognized as a result of foreclosure

	2023
a. Aggregate amount of mortgage loans derecognized	$ 29,525,671
b. Real estate collateral recognized	29,525,671
c. Other collateral recognized	
d. Receivables recognized from a government guarantee of the foreclosed mortgage loan	

(9) The company recognizes interest income on impaired loans upon receipt. Cash receipts are applied first to interest and then to principal.

B. Debt Restructuring - None

C. Reverse Mortgages - None

D. Loan-Backed Securities

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

Notes to the Financial Statements

5. Investments (Continued)

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

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

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

(1) CUSIP	(2) Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	(3) Present Value of Projected Cash Flows	(4) Recognized OTTI	(5) Amortized Cost After OTTI	(6) Fair Value at Time of OTTI	(7) Date of Financial Statement Where Reported
00192JAD8	$ 787,426	$ 724,586	$ 62,840	$ 724,586	$ 724,586	03/31/2023
05952HAD1	1,527,205	1,515,483	11,722	1,515,483	1,443,097	03/31/2023
1248MBAF2	1,302,020	1,293,833	8,187	1,293,833	1,126,451	03/31/2023
12639MFA8	787,684	770,138	17,546	770,138	690,891	03/31/2023
12641TAS5	4,942,702	4,877,728	64,974	4,877,728	4,362,775	03/31/2023
12668BMY6	1,811,695	1,806,288	5,407	1,806,288	1,611,766	03/31/2023
126694K31	382,655	375,987	6,668	375,987	329,131	03/31/2023
17322JAB9	1,435,023	1,422,276	12,747	1,422,276	1,422,276	03/31/2023
61748HQW4	3,682,887	3,633,621	49,266	3,633,621	3,476,612	03/31/2023
61755GBF9	204,738	204,456	282	204,456	160,313	03/31/2023
65540AAB3	6,064,783	6,063,264	1,519	6,063,264	5,649,396	03/31/2023
74958TAB9	2,035,458	2,029,079	6,379	2,029,079	1,931,740	03/31/2023
76114BAB4	1,994,733	1,985,557	9,176	1,985,557	1,747,470	03/31/2023
863579JH2	929,351	894,753	34,598	894,753	873,333	03/31/2023
00192JAD8	708,306	697,504	10,802	697,504	691,302	06/30/2023
00442BAD3	657,660	622,211	35,449	622,211	589,796	06/30/2023
00442BAE1	659,820	624,227	35,593	624,227	589,725	06/30/2023
00442JAD6	462,499	435,244	27,255	435,244	363,328	06/30/2023
058930AD0	2,650,177	2,627,720	22,457	2,627,720	2,388,287	06/30/2023
12639MFA8	767,232	757,816	9,416	757,816	652,817	06/30/2023
16162WPZ6	1,826,262	1,810,048	16,214	1,810,048	1,730,547	06/30/2023
16165TAB9	520,682	432,812	87,870	432,812	432,812	06/30/2023
41161PVK6	1,687,550	1,679,729	7,821	1,679,729	1,679,729	06/30/2023
41161UAC6	2,542,381	2,525,541	16,840	2,525,541	2,128,543	06/30/2023
46631JAA6	2,241,407	2,212,836	28,571	2,212,836	1,730,803	06/30/2023

Notes to the Financial Statements

5. Investments (Continued)

(1) CUSIP	(2) Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	(3) Present Value of Projected Cash Flows	(4) Recognized OTTI	(5) Amortized Cost After OTTI	(6) Fair Value at Time of OTTI	(7) Date of Financial Statement Where Reported
55027BAA6	1,493,680	1,474,328	19,352	1,474,328	1,302,284	06/30/2023
59023MAD2	2,567,821	2,444,143	123,678	2,444,143	2,214,006	06/30/2023
61748HQW4	3,448,757	3,446,016	2,741	3,446,016	3,300,345	06/30/2023
61748HYQ8	8,724,921	8,694,811	30,110	8,694,811	8,252,435	06/30/2023
61763GEQ2	16,144,852	16,131,140	13,712	16,131,140	14,734,817	06/30/2023
863579RT7	98,513	97,725	788	97,725	97,138	06/30/2023
87222PAB9	1,879,776	1,842,673	37,103	1,842,673	1,842,673	06/30/2023
94983JAG7	1,774,729	1,722,869	51,860	1,722,869	1,671,257	06/30/2023
94984NAA0	652,873	601,006	51,867	601,006	552,051	06/30/2023
12641TAS5	4,759,157	4,613,408	145,749	4,613,408	4,250,321	09/30/2023
12669GK67	614,525	556,492	58,033	556,492	422,772	09/30/2023
38375BLM2	259,799	246,210	13,589	246,210	144,146	09/30/2023
38375BTZ5	275,033	273,894	1,139	273,894	156,628	09/30/2023
38375ULD0	239,948	238,738	1,210	238,738	146,674	09/30/2023
38375ULQ1	534,564	529,340	5,224	529,340	406,367	09/30/2023
38375UMZ0	490,843	452,252	38,591	452,252	276,278	09/30/2023
38375UNX4	365,260	360,732	4,528	360,732	198,861	09/30/2023
38375UPB0	509,905	464,169	45,736	464,169	324,322	09/30/2023
38375UQJ2	436,349	428,782	7,567	428,782	265,759	09/30/2023
38375UTQ3	457,087	451,718	5,369	451,718	294,808	09/30/2023
38375UTU4	752,612	709,043	43,569	709,043	465,049	09/30/2023
38375UWQ9	1,663,562	1,517,641	145,921	1,517,641	775,125	09/30/2023
38375UXF2	356,498	318,242	38,256	318,242	178,715	09/30/2023
38375UZL7	238,608	223,744	14,864	223,744	153,419	09/30/2023
38376R2Y1	1,086,905	1,079,523	7,382	1,079,523	689,375	09/30/2023
38376R3Q7	644,185	636,379	7,806	636,379	433,209	09/30/2023
38376RAA4	1,819,877	1,737,813	82,064	1,737,813	913,043	09/30/2023
38376RAP1	130,146	126,093	4,053	126,093	80,887	09/30/2023
38376RAR7	818,593	782,000	36,593	782,000	403,444	09/30/2023
38376RBL9	364,941	355,379	9,562	355,379	210,395	09/30/2023
38376RBN5	631,898	580,664	51,234	580,664	373,368	09/30/2023
38376RBZ8	263,975	261,837	2,138	261,837	171,746	09/30/2023
38376RDA1	902,584	843,334	59,250	843,334	515,767	09/30/2023
38376RDC7	699,729	692,566	7,163	692,566	603,186	09/30/2023
38376RDZ6	877,544	855,712	21,832	855,712	558,468	09/30/2023
38376RHQ2	489,850	437,371	52,479	437,371	224,489	09/30/2023
38376RK88	570,084	563,945	6,139	563,945	382,373	09/30/2023
38376RLH7	579,846	575,787	4,059	575,787	382,745	09/30/2023
38376RLS3	466,534	409,137	57,397	409,137	171,253	09/30/2023
38376RNG7	425,261	419,098	6,163	419,098	274,469	09/30/2023
38376RT55	306,534	301,525	5,009	301,525	198,007	09/30/2023
38376RW36	252,002	249,090	2,912	249,090	150,322	09/30/2023
38376XNE9	1,021,013	1,004,036	16,977	1,004,036	595,491	09/30/2023
38380LVM2	480,974	467,958	13,016	467,958	323,062	09/30/2023
61748HQW4	3,419,464	3,364,976	54,488	3,364,976	3,162,004	09/30/2023
872227AE3	1,596,293	1,540,207	56,086	1,540,207	1,351,065	09/30/2023
00192JAD8	669,413	665,344	4,069	665,344	665,344	12/31/2023
00256DAB8	1,327,688	1,122,252	205,436	1,122,252	870,409	12/31/2023
126694JH2	342,856	189,466	153,390	189,466	159,351	12/31/2023
16165TAB9	516,484	395,946	120,538	395,946	391,954	12/31/2023
38375B3G5	472,113	414,872	57,241	414,872	286,416	12/31/2023
38375BKM3	460,167	459,979	188	459,979	323,649	12/31/2023
38375BLM2	211,206	163,830	47,376	163,830	122,755	12/31/2023
38375BMU3	297,389	252,746	44,643	252,746	191,038	12/31/2023
38375BQY1	137,559	107,418	30,141	107,418	84,741	12/31/2023
38375BTZ5	233,955	190,527	43,428	190,527	130,030	12/31/2023
38375UEH9	138,016	108,997	29,019	108,997	75,353	12/31/2023
38375ULD0	198,912	167,662	31,250	167,662	123,057	12/31/2023

Notes to the Financial Statements

5. Investments (Continued)

(1) CUSIP	(2) Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	(3) Present Value of Projected Cash Flows	(4) Recognized OTTI	(5) Amortized Cost After OTTI	(6) Fair Value at Time of OTTI	(7) Date of Financial Statement Where Reported
38375ULF5	1,107,091	997,651	109,440	997,651	681,499	12/31/2023
38375UNX4	310,513	233,552	76,961	233,552	168,792	12/31/2023
38375UQJ2	385,655	329,616	56,039	329,616	232,755	12/31/2023
38375UQL7	190,042	162,618	27,424	162,618	107,013	12/31/2023
38375UTQ3	395,384	354,828	40,556	354,828	255,412	12/31/2023
38375UTU4	697,820	650,983	46,837	650,983	452,005	12/31/2023
38375UUT5	1,716,867	1,507,428	209,439	1,507,428	1,072,954	12/31/2023
38375UWQ9	1,460,160	1,177,392	282,768	1,177,392	825,744	12/31/2023
38375UXA3	509,904	451,467	58,437	451,467	308,248	12/31/2023
38375UXF2	300,506	222,130	78,376	222,130	192,267	12/31/2023
38375UZL7	193,843	189,189	4,654	189,189	129,906	12/31/2023
38376R2Y1	975,582	949,052	26,530	949,052	599,808	12/31/2023
38376R3Q7	576,115	554,795	21,320	554,795	374,562	12/31/2023
38376R5Z5	394,347	331,022	63,325	331,022	216,485	12/31/2023
38376RAA4	1,678,507	1,439,820	238,687	1,439,820	939,917	12/31/2023
38376RAR7	763,493	614,565	148,928	614,565	410,763	12/31/2023
38376RBL9	305,565	249,505	56,060	249,505	166,719	12/31/2023
38376RBN5	567,692	521,743	45,949	521,743	361,531	12/31/2023
38376RBZ8	219,938	203,231	16,707	203,231	142,647	12/31/2023
38376RDA1	820,950	789,118	31,832	789,118	506,177	12/31/2023
38376RDZ6	747,006	656,863	90,143	656,863	476,481	12/31/2023
38376RHQ2	400,575	304,470	96,105	304,470	211,488	12/31/2023
38376RLH7	488,156	451,571	36,585	451,571	327,338	12/31/2023
38376RLK0	1,458,994	1,281,801	177,193	1,281,801	922,167	12/31/2023
38376RLS3	388,143	251,385	136,758	251,385	174,335	12/31/2023
38376RNG7	350,805	334,452	16,353	334,452	236,129	12/31/2023
38376RQF6	2,556,097	2,246,161	309,936	2,246,161	1,570,930	12/31/2023
38376RQH2	623,310	603,503	19,807	603,503	415,842	12/31/2023
38376RRC2	651,172	531,016	120,156	531,016	359,391	12/31/2023
38376RT55	265,965	255,819	10,146	255,819	170,333	12/31/2023
38376RW36	208,705	173,329	35,376	173,329	124,881	12/31/2023
38376XNE9	732,490	671,346	61,144	671,346	462,921	12/31/2023
38377EX74	172,407	149,222	23,185	149,222	126,883	12/31/2023
61748HQW4	5,503,999	5,415,360	88,639	5,415,360	5,415,360	12/31/2023
61756VAG4	1,840,069	1,820,928	19,141	1,820,928	1,455,459	12/31/2023
Total			$ 5,701,612			

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

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

a. The aggregate amount of unrealized losses:

1.	Less than 12 months	$ 43,461,432
2.	12 months or longer	607,321,610

b. The aggregate related fair value of securities with unrealized losses:

1.	Less than 12 months	$ 935,682,148
2.	12 months or longer	6,329,461,643

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

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Repurchase Transaction - Cash Taker - Overview of Secured Borrowing Transactions

Notes to the Financial Statements

5. Investments (Continued)

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

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

(2) Type of repo trades used

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

(3) Original (flow) & residual maturity

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

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

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

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

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. BACV	XXX	XXX	XXX	$ 919,108,362
2. Nonadmitted - Subset of BACV	XXX	XXX	XXX	$
3. Fair Value	$ 720,616,452	$ 720,616,452	$ 759,367,495	$ 769,077,510
b. Ending Balance				
1. BACV	XXX	XXX	XXX	$ 919,108,362
2. Nonadmitted - Subset of BACV	XXX	XXX	XXX	$
3. Fair Value	$ 720,616,452	$ 682,869,378	$ 759,367,495	$ 769,077,510

Notes to the Financial Statements

5. Investments (Continued)

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

	Ending Balance	(1) None	(2) NAIC 1	(3) NAIC 2	(4) NAIC 3	(5) NAIC 4	(6) NAIC 5	(7) NAIC 6	(8) Nonadmitted
a.	Bonds - BACV	$	$ 414,111,436	$ 502,558,057	$ 2,438,869	$	$	$	$
b.	Bonds - FV		339,044,431	428,029,897	2,003,181				
c.	LB & SS - BACV								
d.	LB & SS - FV								
e.	Preferred stock - BACV								
f.	Preferred stock - FV								
g.	Common stock								
h.	Mortgage loans - BACV								
i.	Mortgage loans - FV								
j.	Real estate - BACV								
k.	Real estate - FV								
l.	Derivatives - BACV								
m.	Derivatives - FV								
n.	Other invested assets - BACV								
o.	Other invested assets - FV								
p.	Total assets - BACV	$	$ 414,111,436	$ 502,558,057	$ 2,438,869	$	$	$	$
q.	Total assets - FV	$	$ 339,044,431	$ 428,029,897	$ 2,003,181	$	$	$	$

(7) Collateral received - secured borrowing

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

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

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

(9) Allocation of aggregate collateral by remaining contractual maturity

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

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

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

Notes to the Financial Statements

5. Investments (Continued)

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

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

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Repurchase Transaction - Cash Provider - Overview of Secured Borrowing Transactions

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

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

(2) Type of repo trades used

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

(3) Original (flow) & residual maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open - No maturity	$	$	$	$
2. Overnight				
3. 2 days to 1 week				
4. Over 1 week to 1 month				
5. Over 1 month to 3 months				
6. Over 3 months to 1 year	25,940,247	29,532,470	29,532,470	28,146,755
7. Over 1 year				
b. Ending Balance				
1. Open - No maturity	$	$	$	$
2. Overnight				
3. 2 days to 1 week				
4. Over 1 week to 1 month				
5. Over 1 month to 3 months				25,876,369
6. Over 3 months to 1 year	22,532,470	29,532,470	28,146,755	
7. Over 1 year				

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

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

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount	$ 25,940,247	$ 264,032,714	$ 271,374,037	$ 317,954,711
b. Ending Balance	$ 22,532,470	$ 264,032,714	$ 271,374,037	$ 317,954,711

Notes to the Financial Statements

5. Investments (Continued)

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

Ending Balance	(1) None	(2) NAIC 1	(3) NAIC 2	(4) NAIC 3	(5) NAIC 4	(6) NAIC 5	(7) NAIC 6	(8) Does Not Qualify as Admitted
a. Bonds - FV	$	$	$	$	$	$	$	$
b. LB & SS - FV			317,954,711					
c. Preferred stock - FV								
d. Common stock								
e. Mortgage loans - FV								
f. Real estate - FV								
g. Derivatives - FV								
h. Other invested assets - FV								
i. Total assets - FV (Sum of a through h)	$	$	$ 317,954,711	$	$	$	$	$

(7) Collateral provided - secured borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$ 114,761,152	$	$ 29,532,470	$ 28,146,755
2. Securities (FV)		264,032,714		
3. Securities (BACV)	XXX	XXX	XXX	XXX
4. Nonadmitted Subset (BACV)	XXX	XXX	XXX	XXX
b. Ending Balance				
1. Cash	$ 114,761,152	$	$ 28,146,755	$ 25,876,369
2. Securities (FV)		264,032,714		
3. Securities (BACV)				
4. Nonadmitted Subset (BACV)				

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

	Amortized Cost	Fair Value
a. Overnight and continuous	$	$
b. 30 Days or less		
c. 31 to 90 Days	25,876,369	25,876,369
d. More than 90 days		

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

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$	$	$ 29,532,470	$ 28,146,755
2. Securities (FV)	22,532,470	29,532,470		
b. Ending Balance				
1. Cash	$	$	$ 28,146,755	$ 25,876,369
2. Securities (FV)	22,532,470	29,532,470		

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

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

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

J. Real Estate - None

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

Notes to the Financial Statements

5. Investments (Continued)

L. Restricted Assets

(1) Restricted assets (including pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted – Current Year (1) Total General Account (G/A)	(2) G/A Supporting Separate Account (S/A) Activity	(3) Total S/A Restricted Assets	(4) S/A Assets Supporting G/A Activity	(5) Total (1 + 3)	(6) Total From Prior Year	(7) Increase / (Decrease) (5 - 6)	Current Year (8) Total Nonadmitted Restricted	(9) Total Admitted Restricted (5-8)	(10) Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	(11) Admitted Restricted to Total Admitted Assets, %
a. Subject to contractual obligation for which liability is not shown	$	$	$	$	$	$ –	$ –	$	$	%	%
b. Collateral held under security lending agreements						–	–				
c. Subject to repurchase agreements	919,108,362				919,108,362	888,960,382	30,147,980		919,108,362	2.502	2.510
d. Subject to reverse repurchase agreements	25,876,369				25,876,369	25,940,247	(63,878)		25,876,369	0.070	0.071
e. Subject to dollar repurchase agreements						–	–				
f. Subject to dollar reverse repurchase agreements						–	–				
g. Placed under option contracts						–	–				
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock						–	–				
i. FHLB capital stock	35,650,000				35,650,000	23,600,000	12,050,000		35,650,000	0.097	0.097
j. On deposit with states	6,827,995				6,827,995	6,191,045	636,950		6,827,995	0.019	0.019
k. On deposit with other regulatory bodies											
l. Pledged as collateral to FHLB (including assets backing funding agreements)	881,768,352				881,768,352	461,651,668	420,116,684		881,768,352	2.401	2.408
m. Pledged as collateral not captured in other categories	10,410,294,234				10,410,294,234	9,573,296,236	836,997,998		10,410,294,234	28.344	28.428
n. Other restricted assets	9,981,220				9,981,220	9,805,315	175,905		9,981,220	0.027	0.027
o. Total restricted assets (Sum of a through n)	$ 12,289,506,532	$	$	$	$ 12,289,506,532	$ 10,989,444,893	$ 1,300,061,639	$	$ 12,289,506,532	33.460 %	33.560 %

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

Description of Assets	Gross (Admitted & Nonadmitted) Restricted – Current Year (1) Total General Account (G/A)	(2) G/A Supporting Separate Account (S/A) Activity	(3) Total S/A Restricted Assets	(4) S/A Assets Supporting G/A Activity	(5) Total (1 + 3)	(6) Total From Prior Year	(7) Increase/ (Decrease) (5 - 6)	(8) Total Current Year Admitted Restricted	Percentage (9) Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	(10) Admitted Restricted to Total Admitted Assets, %
Secured Funding Agreements	$ 617,595,313	$	$	$	$ 617,595,313	$ 528,011,867	$ 89,583,446	$ 617,595,313	1.682 %	1.687 %
Reinsurance Trust	9,590,195,743				9,590,195,743	8,996,536,640	593,659,103	9,590,195,743	26.111	26.188
Derivative Collateral	202,503,178				202,503,178	48,747,729	153,755,449	202,503,178	0.551	0.553
Total	$ 10,410,294,234	$	$	$	$ 10,410,294,234	$ 9,573,296,236	$ 836,997,998	$ 10,410,294,234	28.344 %	28.428 %

Notes to the Financial Statements

5. Investments (Continued)

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

	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	Current Year									
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Description of Assets	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase/ (Decrease) (5 - 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted Restricted to Total Admitted Assets, %
New York Tax Sharing Agreement Escrow	$ 9,981,220	$	$	$	$ 9,981,220	$ 9,805,315	$ 175,905	$ 9,981,220	0.027 %	0.027 %
Total	$ 9,981,220	$	$	$	$ 9,981,220	$ 9,805,315	$ 175,905	$ 9,981,220	0.027 %	0.027 %

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

	(1)	(2)	(3)	(4)
Collateral Assets	Book/Adjusted Carrying Value (BACV)	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)	% of BACV to Total Admitted Assets
General Account:				
a. Cash, cash equivalents and short-term investments	$ 124,110,000	$ 124,110,000	0.338 %	0.339 %
b. Schedule D, Part 1				
c. Schedule D, Part 2, Section 1				
d. Schedule D, Part 2, Section 2				
e. Schedule B				
f. Schedule A				
g. Schedule BA, Part 1				
h. Schedule DL, Part 1				
i. Other				
j. Total Collateral Assets	$ 124,110,000	$ 124,110,000	0.338 %	0.339 %
Separate Account:				
k. Cash, cash equivalents and short-term investments	$	$	%	%
l. Schedule D, Part 1				
m. Schedule D, Part 2, Section 1				
n. Schedule D, Part 2, Section 2				
o. Schedule B				
p. Schedule A				
q. Schedule BA, Part 1				
r. Schedule DL, Part 1				
s. Other				
t. Total Collateral Assets	$	$	%	%

	(1)	(2)
	Amount	% of Liability to Total Liabilities
u. Recognized Obligation to Return Collateral Asset (General Account)	$ 124,110,000	0.371 %
v. Recognized Obligation to Return Collateral Asset (Separate Account)	$	%

M. Working Capital Finance Investments - None

N. Offsetting and Netting of Assets and Liabilities - None

O. 5GI Securities

	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
Investment	2023	2022	2023	2022	2023	2022
(1) Bonds - amortized cost	–	20	$ –	$ 24,539,201	$ –	$ 13,188,085
(2) LB & SS - amortized cost						
(3) Preferred stock - amortized cost						
(4) Preferred stock - fair value						
(5) Total (1+2+3+4)	–	20	$ –	$ 24,539,201	$ –	$ 13,188,085

P. Short Sales - None

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	26	
(2) Aggregate amount of investment income	$ 15,000	$

Notes to the Financial Statements

5. Investments (Continued)

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

6. Joint Ventures, Partnerships and Limited Liability Companies

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

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

The Company recognized other-than-temporary impairments of $0 and $17.5 million as of December 31, 2023 and 2022, respectively on partnerships and limited liability companies included in schedule BA. The impairments were based on an assessment that future cash flows of affected limited partnerships would be less than the cost basis of the limited partnership. Fair value is determined by statements received from the partnerships and limited liability companies.

7. Investment Income

A. Due and Accrued Income Excluded from Surplus

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

B. Total Amount Excluded

The total amount excluded was $0.3 million and $0.6 million as of December 31, 2023 and 2022, respectively.

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

	Interest Income Due and Accrued	Amount
1.	Gross	$ 218,365,710
2.	Nonadmitted	$ 250,816
3.	Admitted	$ 218,114,894

D. The aggregate deferred interest

	Amount
Aggregate Deferred Interest	$ 19,336,036

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

	Amount
Cumulative amounts of PIK interest included in the current principal balance	$ 39,152,943

8. Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

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

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

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

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

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

Futures are recorded at fair value of margin on deposit with the clearing broker and changes in this margin on deposit are recognized in the summary of operations through realized gain or loss.

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

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

Forwards: The Company uses foreign exchange forward contracts to hedge certain invested assets against movement in foreign currency. Certain forwards are designated and accounted for as cash flow hedges. The price is agreed upon at the time of the contract and payment for such a contract is made at a specified future date.

Notes to the Financial Statements

8. Derivative Instruments (Continued)

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

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

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

(2) See part (1) above.

(3) See part (1) above.

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

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

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

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

(8) Premium Cost for Derivative Contracts - None

(9) Derivative Component Values

	Type of Excluded Component	Current Fair Value	Recognized Unrealized Gain (Loss)	Fair Value Reflected in BACV	Aggregate Amount Owed at Maturity	Current Year Amortization	Remaining Amortization
a.	Time Value	$	$	$	XXX	XXX	XXX
b.	Volatility Value	$	$	$	XXX	XXX	XXX
c.	Cross Current Basis Spread	$	$	XXX	XXX	XXX	XXX
d.	Forward Points	$ (456,607)	$	XXX	$ 2,079,265	$ 492,041	$ 1,587,225

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

9. Income Taxes

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

(1) Change between years by tax character

	2023			2022			Change		
	(1) Ordinary	(2) Capital	(3) Total (Col 1+2)	(4) Ordinary	(5) Capital	(6) Total (Col 4+5)	(7) Ordinary (Col 1-4)	(8) Capital (Col 2-5)	(9) Total (Col 7+8)
(a) Gross deferred tax assets	$ 370,226,868	$ 5,449,563	$ 375,676,431	$ 321,228,423	$ 15,206	$ 321,243,629	$ 48,998,445	$ 5,434,357	$ 54,432,802
(b) Statutory valuation allowance adjustments									
(c) Adjusted gross deferred tax assets (1a - 1b)	370,226,868	5,449,563	375,676,431	321,228,423	15,206	321,243,629	48,998,445	5,434,357	54,432,802
(d) Deferred tax assets nonadmitted	105,055,220		105,055,220	159,377,350		159,377,350	(54,322,130)		(54,322,130)
(e) Subtotal net admitted deferred tax asset (1c - 1d)	$ 265,171,648	$ 5,449,563	$ 270,621,211	$ 161,851,073	$ 15,206	$ 161,866,279	$ 103,320,575	$ 5,434,357	$ 108,754,932
(f) Deferred tax liabilities	10,697,497	53,907,104	64,604,601	15,441,656	72,779,295	88,220,951	(4,744,159)	(18,872,191)	(23,616,350)
(g) Net admitted deferred tax asset/(net deferred tax liability) (1e - 1f)	$ 254,474,151	$ (48,457,541)	$ 206,016,610	$ 146,409,417	$ (72,764,089)	$ 73,645,328	$ 108,064,734	$ 24,306,548	$ 132,371,282

Notes to the Financial Statements

9. Income Taxes (Continued)

(2) Admission calculation components SSAP No. 101

	2023 (1) Ordinary	2023 (2) Capital	2023 (3) Total (Col 1+2)	2022 (4) Ordinary	2022 (5) Capital	2022 (6) Total (Col 4+5)	Change (7) Ordinary (Col 1-4)	Change (8) Capital (Col 2-5)	Change (9) Total (Col 7+8)
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$	$	$	$	$	$	$	$	$
(b) Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)	206,016,610		206,016,610	73,645,328		73,645,328	132,371,282		132,371,282
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	206,016,610		206,016,610	73,645,328		73,645,328	132,371,282		132,371,282
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	440,642,140	XXX	XXX	318,711,004	XXX	XXX	121,931,136
(c) Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	59,155,038	5,449,563	64,604,601	88,205,745	15,206	88,220,951	(29,050,707)	5,434,357	(23,616,350)
(d) Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 265,171,648	$ 5,449,563	$ 270,621,211	$ 161,851,073	$ 15,206	$ 161,866,279	$ 103,320,575	$ 5,434,357	$ 108,754,932

(3) Ratio used as basis of admissibility

	2023	2022
(a) Ratio percentage used to determine recovery period and threshold limitation amount	755.558 %	760.446 %
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 5,633,871,505	$ 4,021,749,689

(4) Impact of tax-planning strategies

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

	2023 (1) Ordinary	2023 (2) Capital	2022 (3) Ordinary	2022 (4) Capital	Change (5) Ordinary (Col. 1-3)	Change (6) Capital (Col. 2-4)
1. Adjusted gross DTAs amount from Note 9A1(c)	$ 370,226,868	$ 5,449,563	$ 321,228,423	$ 15,206	$ 48,998,445	$ 5,434,357
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	25.943 %	%	%	%	25.943 %	%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	$ 265,171,648	$ 5,449,563	$ 161,851,073	$ 15,206	$ 103,320,575	$ 5,434,357
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	36.220 %	%	%	%	36.220 %	%

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

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

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

B. Regarding Deferred Tax Liabilities That Are Not Recognized

As of December 31, 2023 and 2022, no unrecognized DTLs exist.

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

C. Major Components of Current Income Taxes Incurred

Current income taxes incurred consist of the following major components:	(1) 2023	(2) 2022	(3) Change (1-2)
1. Current Income Tax			
(a) Federal	$ 82,738,867	$ 80,895,809	$ 1,843,058
(b) Foreign			
(c) Subtotal (1a+1b)	$ 82,738,867	$ 80,895,809	$ 1,843,058
(d) Federal income tax on net capital gains	(18,160,158)	9,924,184	(28,084,342)
(e) Utilization of capital loss carry-forwards			
(f) Other	20,089,392		20,089,392
(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)	$ 84,668,101	$ 90,819,993	$ (6,151,892)

Notes to the Financial Statements

9. Income Taxes (Continued)

	(1) 2023	(2) 2022	(3) Change (1-2)
2. Deferred Tax Assets			
(a) Ordinary			
(1) Discounting of unpaid losses	$	$	$
(2) Unearned premium reserve			
(3) Policyholder reserves	258,116,075	186,342,607	71,773,468
(4) Investments	50,839,071	69,609,888	(18,770,817)
(5) Deferred acquisition costs	41,176,297	46,137,730	(4,961,433)
(6) Policyholder dividends accrual	5,643	6,065	(422)
(7) Fixed assets			
(8) Compensation and benefits accrual			
(9) Pension accrual			
(10) Receivables - nonadmitted			
(11) Net operating loss carry-forward			
(12) Tax credit carry-forward			
(13) Other	20,089,782	19,132,133	957,649
(99) Subtotal (Sum of 2a1 through 2a13)	$ 370,226,868	$ 321,228,423	$ 48,998,445
(b) Statutory valuation allowance adjustment			
(c) Nonadmitted	105,055,220	159,377,350	(54,322,130)
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 265,171,648	$ 161,851,073	$ 103,320,575
(e) Capital			
(1) Investments	$ 5,449,563	$ 15,206	$ 5,434,357
(2) Net capital loss carry-forward			
(3) Real estate			
(4) Other			
(99) Subtotal (2e1+2e2+2e3+2e4)	$ 5,449,563	$ 15,206	$ 5,434,357
(f) Statutory valuation allowance adjustment			
(g) Nonadmitted			
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	5,449,563	15,206	5,434,357
(i) Admitted deferred tax assets (2d + 2h)	$ 270,621,211	$ 161,866,279	$ 108,754,932

	(1) 2023	(2) 2022	(3) Change (1-2)
3. Deferred Tax Liabilities			
(a) Ordinary			
(1) Investments	$ 182,352	$ 33,193	$ 149,159
(2) Fixed assets			
(3) Deferred and uncollected premium			
(4) Policyholder reserves	10,515,145	15,408,463	(4,893,318)
(5) Other			
(99) Subtotal (3a1+3a2+3a3+3a4+3a5)	$ 10,697,497	$ 15,441,656	$ (4,744,159)
(b) Capital			
(1) Investments	$ 53,907,104	$ 72,779,295	$ (18,872,191)
(2) Real estate			
(3) Other			
(99) Subtotal (3b1+3b2+3b3)	$ 53,907,104	$ 72,779,295	$ (18,872,191)
(c) Deferred tax liabilities (3a99 + 3b99)	$ 64,604,601	$ 88,220,951	$ (23,616,350)
4. Net deferred tax assets/liabilities (2i - 3c)	$ 206,016,610	$ 73,645,328	$ 132,371,282

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

	2023	2022	Change
Adjusted gross deferred tax assets	$ 375,676,431	$ 321,243,629	$ 54,432,802
Total deferred tax liabilities	(64,604,601)	(88,220,951)	23,616,350
Net deferred tax assets (liabilities)	$ 311,071,830	$ 233,022,678	$ 78,049,152
Tax effect of unrealized gains (losses)			33,571,283
Change in net deferred income tax			$ 111,620,435

D. Among the More Significant Book to Tax Adjustments

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

Notes to the Financial Statements

9. **Income Taxes (Continued)**

	2023	Effective Tax Rate
Provision computed at statutory rate	$ 18,593,228	21.000 %
Permanent differences		
IMR	(7,389,328)	-8.346
Nontaxable Income	(525,363)	-0.593
Nondeductible expenses	16,539	0.019
Non-admitted assets	(148,394)	-0.168
Affiliated expenses	53,976	0.061
Reinsurance adjustment A-791	(845,878)	-0.955
Unrealized gain (loss) - options	9,697,378	10.953
Unrealized gain (loss) ceded	(33,547,742)	-37.890
Specific reserves in surplus	(3,090,622)	-3.491
Prior year true-up and adjustments	(9,766,128)	-11.031
Total	$ (26,952,334)	-30.441 %

	2023	Effective Tax Rate
Federal and foreign income tax incurred	$ 82,738,867	93.449 %
Realized capital gains (losses) tax	(18,160,158)	-20.511
Federal taxes allocated to prior period adjustments	20,089,392	22.690
Change in net deferred income taxes	(111,620,435)	-126.069
Total statutory income taxes	$ (26,952,334)	-30.441 %

E. Operating Loss and Tax Credit Carryforwards

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

(2) Income tax expense available for recoupment

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

	Total
2021	$ 79,146,165
2022	26,275,592
2023	

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

F. Consolidated Federal Income Tax Return

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

Under the tax allocation agreement, any tax period of the affiliated group must be calculated in accordance with NY Circular Letter 1979-33. The tax charge to each New York insurer under the agreement shall not be more than it would have paid if it had filed on a separate return basis. As a result, for any tax attributes a New York insurer can use on a separate return basis not currently utilized by the consolidated group, the future tax benefit of those tax attributes are transferred to the Company until such time they can be utilized by the consolidated group.

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

The following entities are included in the consolidated return:

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

G. Federal or Foreign Income Tax Loss Contingencies

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

H. Repatriation Transition Tax (RTT) - None

I. Alternative Minimum Tax (AMT) Credit - None

Notes to the Financial Statements

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

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

The Company cedes a quota share on multiple treaties of annuity and funding agreement business to its parent Athene Annuity Re Ltd. (AARe), a Bermuda-domiciled company. The Company also assumes a quota share of annuity business from its direct subsidiary Athene Annuity and Life Company (AAIA), indirect subsidiaries Athene Annuity & Life Assurance Company of New York (AANY) and Structured Annuity Reinsurance Company and from an affiliated entity, Venerable Insurance and Annuity Company (VIAC). See disclosures in Schedule S and Schedule Y, part 2.

Some employees of Athene Employee Services LLC and Athene Annuity and Life Company (AAIA) participate in one or more Share Award Agreements (the Agreements) sponsored by Athene Holding Ltd., for which the Company has no legal obligation. Salary expense of Athene Employee Services LLC and AAIA is allocated to the Company through the Shared Services Agreement. Under SSAP No. 104R, *Share-Based Payments*, the stock compensation expense associated with the Agreements that would have been allocated to the Company is required to be recorded as a capital contribution to the reporting entity. The Company has allocated the stock compensation expense associated with the Agreements based on the same methodology as the Shared Services Agreement. In accordance with SSAP No. 104R, the Company incurred expense and recorded a capital contribution under the Agreements totaling $50.5 million and $29.6 million in 2023 and 2022, respectively, which includes amounts contributed by the Company to downstream insurance subsidiaries.

During 2023, the Company received $1,400.0 million in capital contributions from its parent, AARe, and the Company paid $1,516.3 million in capital contributions to its wholly owned subsidiary, AAIA.

B. See part A above.

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

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

D. As of December 31, 2023 and 2022, the Company reported less than $0.1 million and $101.1 million receivable due from affiliates and $8.4 million and $108.7 million, respectively, payable due to affiliates. All intercompany balances shown as payable to or receivable from parent, subsidiaries and affiliates are settled within 90 days of their incurrence under the terms of the intercompany expense sharing agreements.

E. The Company is party to an investment management agreement with affiliate Apollo Insurance Solutions Group, LP (ISG), under which ISG agrees to provide asset management services in exchange for management fees. The Company pays ISG 30 basis points per annum on the Company's managed assets. The Company incurred expense on its general account assets of $83.0 million and $84.5 million in 2023 and 2022, respectively, under the agreement with ISG.

The Company participates in a Shared Services and Cost Sharing Agreement with certain other affiliated companies pursuant to which each party thereto agreed to provide certain financial, legal and other services to the other parties. The Company incurred related expenses under these agreements totaling $10.2 million and $14.2 million in 2023 and 2022, respectively.

F. Guarantees or Contingencies - None

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

H. Amount Deducted for Investment in Upstream Company - None

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

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

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

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

M. All SCA Investments

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

	SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a.	SSAP No. 97 8a Entities				
	Total SSAP No. 97 8a Entities	XXX	$	$	$
b.	SSAP No. 97 8b(ii) Entities				
	Total SSAP No. 97 8b(ii) Entities	XXX	$	$	$
c.	SSAP No. 97 8b(iii) Entities				
	P.L. Assigned Services, Inc.	100.000 %	$ 40,027	$ –	$ 40,027
	Total SSAP No. 97 8b(iii) Entities	XXX	$ 40,027	$ –	$ 40,027
d.	SSAP No. 97 8b(iv) Entities				
	Total SSAP No. 97 8b(iv) Entities	XXX	$	$	$
e.	Total SSAP No. 97 8b Entities (except 8b(i) entities) (b+c+d)	XXX	$ 40,027	$ –	$ 40,027
f.	Aggregate Total (a+e)	XXX	$ 40,027	$ –	$ 40,027

Notes to the Financial Statements

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

(2) NAIC filing response information

	SCA Entity	Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received (Yes/No)	NAIC Disallowed Entities Valuation Method, Resubmission Required (Yes/No)	Code**
a.	SSAP No. 97 8a Entities						
	Total SSAP No. 97 8a Entities			$			
b.	SSAP No. 97 8b(ii) Entities						
	Total SSAP No. 97 8b(ii) Entities			$			
c.	SSAP No. 97 8b(iii) Entities						
	P.L. Assigned Services, Inc	S2	08/31/2020	$	YES	NO	I
	Total SSAP No. 97 8b(iii) Entities			$			
d.	SSAP No. 97 8b(iv) Entities						
	Total SSAP No. 97 8b(iv) Entities			$			
e.	Total SSAP No. 97 8b Entities (except 8b(i) entities) (b+c+d)			$			
f.	Aggregate Total (a+e)			$			

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

** I - Immaterial or M - Material

As an audit is not conducted for P.L. Assigned Services, Inc. the investment is fully nonadmitted on the Company's balance sheet.

N. Investment in Insurance SCAs

The Company owns all of the outstanding capital stock of AAIA, a life insurance company domiciled in the State of Iowa. AAIA in turn owns all of the outstanding capital stock of Athene Re USA IV, Inc. (Athene Re IV), a special purpose financial captive life insurance company domiciled in the State of Vermont.

(1) In 2006, the Commissioner of the Iowa Insurance Division, Department of Commerce, of the State of Iowa (the Division) issued Bulletin 06-01*, Accounting for Derivative Instruments Used to Hedge the Growth in Interest Credited for Index Products*, which prescribes that an insurer may elect to recognize changes in the fair value of derivative instruments purchased to hedge indexed products in the statement of operations. AAIA has elected to apply Bulletin 06-01 to its futures, variance swaps and total return swaps. Under NAIC SAP, changes in fair value of such derivative instruments would be recorded directly to surplus. Application of Bulletin 06-01 does not impact AAIA's statutory surplus.

In 2009, the Commissioner of the Division promulgated Iowa Administrative Code (IAC) Section 191-97, *Accounting for Certain Derivative Instruments Used to Hedge the Growth in Interest Credited for Indexed Insurance Products and Accounting for the Indexed Insurance Products Reserve*, which prescribes that an insurer may elect (i) to use an amortized cost method to account for certain derivative instruments, such as call options, purchased to hedge the growth in interest credited to the customer on indexed insurance products and (ii) to utilize an indexed annuity reserve calculation methodology under which call options associated with the current index interest crediting term are valued at zero. AAIA has elected to apply IAC Section 191-97 to its over the counter (OTC) call options and reserve liabilities. Under NAIC SAP, derivative call options would be carried at fair value with changes in fair value recorded directly to surplus and the reserves would change in relation to the movements in fair value of the derivative call options with changes recorded through income.

The NAIC requires annuities issued by life insurance companies on or after January 1, 2015, to use the 2012 Individual Annuity Reserving (IAR) Mortality Table. In 2015, the Division promulgated IAC Section 43.3(5), which set an elective alternative effective date of January 1, 2016 for adoption of the 2012 IAR Mortality Table. AAIA has elected to use the Annuity 2000 Mortality Table for annuities issued between January 1, 2015 and December 31, 2015.

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

(2) The monetary effect on net income and surplus

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

	Monetary Effect on NAIC SAP		Amount of Investment	
SCA Entity (Investments in Insurance SCA Entities)	Net Income Increase / (Decrease)	Surplus Increase / (Decrease)	Per Audited Statutory Equity	If the Insurance SCA had Completed Statutory Financial Statements*
Athene Annuity and Life Company	$ 196,458,952	$ (21,062,089)	$ 2,875,879,257	$ 2,896,941,346
Athene Re USA IV, Inc.		96,313,779	42,814,567	

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

As of the issue date of this report, the 2023 statutory audits of Athene Annuity and Life Company and Athene Re IV have not been completed.

(3) If AAIA was not allowed to apply Bulletin 06-01, IAC 191-97, and IAC 43.3 (5), its risk-based capital would still have been in excess of regulatory requirements. If Athene Re IV had not been permitted to include the letter of credit in surplus, its risk-based capital would have been below Mandatory Control Level.

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

Notes to the Financial Statements

11. Debt

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

B. FHLB (Federal Home Loan Bank) Agreements

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

The Company has issued funding agreements to the FHLB of Des Moines in exchange for cash resulting in a liability of $564 million as of December 31, 2023. The Company uses these funds in an investment spread strategy, consistent with its other investment spread operations. As such, the Company applies SSAP No. 52, *Deposit-Type Contracts,* accounting treatment to these funds, consistent with its other deposit-type contracts. It is not part of the Company's strategy to utilize these funds for operations, and any funds obtained from the FHLB of Des Moines for use in general operations would be accounted for consistent with SSAP No. 15 as borrowed money.

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

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

(2) FHLB capital stock

(a) Aggregate totals

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1. Current Year			
(a) Membership stock - Class A	$	$	$
(b) Membership stock - Class B	10,000,000	10,000,000	
(c) Activity stock	25,650,000	25,650,000	
(d) Excess stock			
(e) Aggregate total (a+b+c+d)	$ 35,650,000	$ 35,650,000	$
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 630,000,000		
2. Prior Year-End			
(a) Membership stock - Class A	$	$	$
(b) Membership stock - Class B	10,000,000	10,000,000	
(c) Activity stock	13,600,000	13,600,000	
(d) Excess stock			
(e) Aggregate total (a+b+c+d)	$ 23,600,000	$ 23,600,000	$
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 400,000,000		

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

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

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

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

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

	(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1. Current year total general and separate accounts total collateral pledged (Lines 2+3)	$ 770,964,985	$ 881,768,352	$ 570,000,000
2. Current year general account total collateral pledged	770,964,985	881,768,352	570,000,000
3. Current year separate accounts total collateral pledged			
4. Prior year-end total general and separate accounts total collateral pledged	415,948,153	461,651,668	340,000,000

Notes to the Financial Statements

11. Debt (Continued)

(b) Maximum amount pledged during reporting period

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

(4) Borrowing from FHLB

(a) Amount as of the reporting date

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts	(4) Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$	$	$	XXX
(b) Funding agreements	570,000,000	570,000,000		$ 563,960,726
(c) Other				XXX
(d) Aggregate total (a+b+c)	$ 570,000,000	$ 570,000,000	$	$ 563,960,726
2. Prior Year-end				
(a) Debt	$	$	$	XXX
(b) Funding agreements	340,000,000	340,000,000		$ 328,018,244
(c) Other				XXX
(d) Aggregate total (a+b+c)	$ 340,000,000	$ 340,000,000	$	$ 328,018,244

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

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

(c) FHLB - Prepayment obligations

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

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

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

A. At December 31, 2023, the Company has authorized and issued 5,000 shares of $500 par common stock which are outstanding and owned by AARe.

B. Dividend Rate of Preferred Stock - None

C. Delaware insurance law states that the maximum dividend payment over a 12-month period may not, without prior approval from the Insurance Commissioner, be paid from a source other than earned surplus or exceed the greater of the prior year's net statutory gain from operations or 10% of policyholders' surplus.

In 2012, Athene Holding Ltd. (AHL), the Company's indirect parent, entered into a Net Worth Maintenance Agreement to provide capital support to the Company such that AHL is obligated to maintain the Company's capital and surplus in an amount sufficient to maintain the Company's Total Adjusted Capital to be at least 200% of Company Action Level Risk Based Capital as those terms are defined in the insurance laws of Delaware as of October 1, 2012. The agreement also provides that the Company will not pay any dividends if such dividends would cause the Company Action Level Risk Based Capital ratio to fall below 200% unless approved by the Delaware Department of Insurance.

D. No dividends were paid by the Company during 2023 or 2022.

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

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

Notes to the Financial Statements

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

G. Surplus Advances - None

H. Stock Held for Special Purposes - None

I. Changes in Special Surplus Funds - None

J. Unassigned Funds (Surplus)

The portion of the unassigned funds (surplus) represented or reduced by unrealized gains and (losses), net of capital gains tax is ($669.8) million at December 31, 2023

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

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

M. Effective Date(s) of Quasi-Reorganizations in the Prior 10 Years - None

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

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

Effective January 30, 2020, the Company entered into a Capital Maintenance Agreement to provide capital support to its wholly-owned subsidiary Athene Annuity and Life Company (AAIA), in an amount sufficient to satisfy the insurance laws of the State of New Jersey, in order to obtain authority for AAIA to issue registered index-linked annuities in New Jersey. The agreement will remain in effect for ten years. Given the current capital level of AAIA, the likelihood of payment by the Company under the terms of this agreement is remote. No liability has been recognized as the guarantee is for a wholly owned subsidiary. No payments have been made by the Company.

As of December 31, 2023, the Company has unfunded commitments to invest in SCA entities, joint ventures, partnerships or limited liability companies of $346.2 million.

As of December 31, 2023, the Company has unfunded commitments to invest in certain bonds and mortgage loans of $870.8 million.

(2) Nature and circumstances of guarantee

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

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

(3) Aggregate compilation of guarantee obligations

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

B. Assessments

(1) Based on the 2023 National Organization of Life and Health Insurance Guaranty Associations (NOLHGA) Report, the Company has identified insolvencies. The Company fulfilled premium-based guaranty funds assessments of less than $0.1 million during the current period. It is expected that the identified insolvencies will result in retrospective premium-based guaranty fund assessments against the Company. During 2023, future estimated costs to be assessed against the Company from identified insolvencies from the NOLHGA Report were increased by less than $0.2 million, which has been charged to operations in the current period and the liability increased.

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

a.	Assets recognized from paid and accrued premium tax offsets and policy surcharges, prior year-end	$ 337,863
b.	Decreases current year:	
	Paid premium tax offset applied	$ 70,910
	Change in accrued premium tax offset	100,306
c.	Increases current year:	
d.	Assets recognized from paid and accrued premium tax offsets and policy surcharges, current year-end	$ 166,647

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

C. Gain Contingencies - None

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

E. Joint and Several Liabilities - None

F. All Other Contingencies

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

Notes to the Financial Statements

14. Liabilities, Contingencies and Assessments (Continued)

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

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

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

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

15. Leases - None

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

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

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

	Assets		Liabilities	
	2023	2022	2023	2022
a. Swaps	$ 1,389,797,420	$ 873,703,533	$ 1,381,280,561	$ 2,266,120,374
b. Futures	869	737		
c. Options	2,778,068,710	3,392,870,097		1,639,355
d. Total (a+b+c)	$ 4,167,866,999	$ 4,266,574,367	$ 1,381,280,561	$ 2,267,759,730

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

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

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

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

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

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

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

Notes to the Financial Statements

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value measurements at reporting date

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds: RMBS	$	$ 784,916	$	$	$ 784,916
Bonds: ABS		870,409			870,409
Preferred stocks	63,225,869	179,431,188			242,657,057
Common stocks		35,650,000			35,650,000
Derivative assets: Options		66,387,293			66,387,293
Derivative assets: Currency Swaps		11,061,067			11,061,067
Derivative assets: Interest rate	67,883				67,883
Derivative assets: Futures	1,794,815				1,794,815
Derivative assets: FX Forwards		66,386,130			66,386,130
Derivative assets: Swaptions		1,713			1,713
Other invested assets			2,772,268		2,772,268
Separate account assets: Variable products		15,075,108			15,075,108
Total assets at fair value/NAV	$ 65,088,567	$ 375,647,824	$ 2,772,268	$	$ 443,508,659
b. Liabilities at fair value					
Derivative liabilities: Currency Swaps	$	$ 46,110,393	$	$	$ 46,110,393
Derivative liabilities: FX Forwards		61,262,711			61,262,711
Separate account liabilities: Variable products		15,075,108			15,075,108
Total liabilities at fair value	$	$ 122,448,212	$	$	$ 122,448,212

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

Description	Beginning balance as of 01/01/2023	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2023
a. Assets										
Bonds: Corporates	$ 512,400	$	$ (512,400)	$ 16,073	$ (16,073)	$ –	$ –	$ –	$ –	$ –
Bonds: RMBS	2,704,589		(2,772,268)	48,766	40,639	–	–	–	(21,726)	–
Preferred stocks	13,200,000		(13,575,000)		375,000	–	–	–	–	–
Other invested assets		2,772,268			–	–	–	–	–	2,772,268
Total assets	$ 16,416,989	$ 2,772,268	$ (16,859,668)	$ 64,839	$ 399,566	$ –	$ –	$ –	$ (21,726)	$ 2,772,268
b. Liabilities										
Total liabilities	$	$	$	$	$	$	$	$	$	$

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

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

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

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

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

The levels of the fair value hierarchy are as follows:

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

  Level 2 inputs include the following:
  1. Quoted prices for similar assets or liabilities in active markets,
  2. Observable inputs other than quoted market prices, and
  3. Observable inputs derived principally from market data through correlation or other means.
- Level 3 – Prices or valuation techniques with unobservable inputs significant to the overall fair value estimate. These valuations use critical assumptions not readily available to market participants. Level 3 valuations are based on market standard valuation methodologies, including discounted cash flows, matrix pricing, or other similar techniques.

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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

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

B. Other Fair Value Disclosures - None

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets - Bonds	$ 19,716,390,088	$ 21,603,329,148	$ 30,275,321	$ 17,079,259,135	$ 2,606,855,632	$	$
Assets - Preferred stocks	258,067,630	257,657,057	63,225,869	194,431,188	410,573		
Assets - Common stock	35,650,000	35,650,000		35,650,000			
Assets - Mortgage loans - first liens	3,853,559,957	4,117,243,394			3,853,559,957		
Assets - Mortgage loans - other than first liens	224,018,227	264,296,505			224,018,227		
Assets - Cash, cash equivalents, and short-term investments	900,616,336	900,586,688	853,461,406	47,154,930			
Assets - Policy loans	2,294,955	2,294,955		2,294,955			
Assets - Derivative assets	223,208,119	206,542,908	(18,326,295)	241,534,414			
Assets - Derivative collateral assets	39,157,831	39,157,831	39,157,831				
Assets - Other invested assets	544,958,067	556,651,476		61,760,685	53,630,500	429,566,882	
Assets - Separate account: variable products	15,075,108	15,075,108		15,075,108			
Liabilities - Repurchase agreements	728,383,200	728,383,200		728,383,200			
Liabilities - Derivative liabilities	122,409,716	135,682,088		122,409,716			
Liabilities - Derivative and other collateral	124,110,000	124,110,000	124,110,000				
Liabilities - Deposit type contracts	131,870,319	120,507,649			131,870,319		

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

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

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

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

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

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

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

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

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

D. Not Practicable to Estimate Fair Value - None

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

E. Nature and Risk of Investments Reported at NAV

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

As of December 31, 2023, the Company has $346.2 million unfunded commitments to invest in these investment funds.

21. Other Items

A. Unusual or Infrequent Items - None

B. Troubled Debt Restructuring - None

C. Other Disclosures - None

D. Business Interruption Insurance Recoveries - None

E. State Transferable and Non-Transferable Tax Credits

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

Description of State Transferable and Non-transferable Tax Credits	State	Carrying Value	Unused Amount
Guaranty Fund Assessment Credits	Various	$ 166,647	$ 166,647
Total		$ 166,647	$ 166,647

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

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

(3) Impairment loss - None

(4) State tax credits admitted and nonadmitted

	Total Admitted	Total Nonadmitted
a. Transferable	$	$
b. Non-transferable	$ 166,647	$

F. Subprime-Mortgage-Related Risk Exposure

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

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

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

(2) Direct exposure through investments in subprime mortgage loans

	Book/Adjusted Carrying Value (Excluding Interest)	Fair Value	Value of Land and Buildings	Other-Than-Temporary Impairment Losses Recognized	Default Rate
a. Mortgages in the process of foreclosure	$ 11,701,884	$ 11,563,463	$ 24,156,200	$	%
b. Mortgages in good standing	116,168,169	106,122,507	239,482,038		
c. Mortgages with restructured terms					
d. Total (a+b+c)	$ 127,870,053	$ 117,685,970	$ 263,638,238	$	XXX

Notes to the Financial Statements

21. Other Items (Continued)

(3) Direct exposure through other investments

	Actual Cost	Book/Adjusted Carrying Value (Excluding Interest)	Fair Value	Other-Than-Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	$ 67,833,194	$ 71,802,269	$ 72,991,643	$ 106,483
b. Commercial mortgage-backed securities				
c. Collateralized debt obligations				
d. Structured securities				
e. Equity investment in SCAs				
f. Other assets				
g. Total (a+b+c+d+e+f)	$ 67,833,194	$ 71,802,269	$ 72,991,643	$ 106,483

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

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

G. Retained Assets - None

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

I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy - None

22. Events Subsequent

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

23. Reinsurance

Effective July 1, 2023, Venerable Insurance and Annuity Company, an affiliate, recaptured $564.1 million of payout annuity reserves assumed by the Company under two coinsurance agreements. In connection with this recapture, the Company recognized a net pretax gain of $29.3 million upon the settlement of the recapture agreement.

Gains on cession of in-force blocks of business are to be accounted for in accordance with Appendix A-791 of the NAIC Accounting Practices and Procedures Manual which requires that any increase in surplus (net of federal income tax) resulting from reinsurance agreements entered into or amended which involve the reinsurance of business issued prior to the effective date of the agreements shall be identified separately as a surplus item by the ceding company. Subsequent recognition of the surplus increase as income shall be reflected on a net of tax basis as earnings emerge from the business reinsured. As a result of the historical cession of business to Protective, the Company previously recorded a deferred gain at inception through surplus. Based on the emergence of earnings from the reinsured business in 2023 and 2022, $4.0 million and $3.6 million, respectively, was amortized into income.

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

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

Yes ( ) No (X)

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

Yes ( ) No (X)

Section 2 – Ceded Reinsurance Report – Part A

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

Yes (X) No ( )

a If yes, what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the reporting entity to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the reporting entity may consider the current or anticipated experience of the business reinsured in making this estimate. $ —

b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement? $ 111,914

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

Yes ( ) No (X)

Notes to the Financial Statements

23. Reinsurance (Continued)

Section 3 – Ceded Reinsurance Report – Part B

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

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

Yes ( ) No (X)

B. Uncollectible Reinsurance - None

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

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

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

F. Reinsurance Agreement with an Affiliated Captive Reinsurer - None

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

H. Reinsurance Credit - None

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. Method Used to Estimate - Not Applicable

B. Method Used to Record - Not Applicable

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

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

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

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

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

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

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

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

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

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

26. Intercompany Pooling Arrangements - None

27. Structured Settlements - None

28. Health Care Receivables - None

29. Participating Policies

As of December 31, 2023 and 2022, less than 1% of life policies were participating. The method of accounting for policyholder dividends is based upon dividends credited annually to policyholders on their policy anniversary date plus the change from the prior period on one year's projected dividend liability on policies in force at the statement date. Source data is produced from the Company's policy administration system. The amount of dividend expense incurred was less than $0.1 million for the years ended December 31, 2023 and December 31, 2022. There was no additional income allocated to participating policyholders.

30. Premium Deficiency Reserves - None

31. Reserves for Life Contracts and Annuity Contracts

1. The Company waives deduction of deferred fractional premiums upon death of insured and returns any portion of the final premium for the period beyond the date of death. Reserves for these benefits are included in Exhibit 5, Life Insurance. Reserve for surrender values in excess of reserves, if any, as legally computed are reported in Exhibit 5, Life Reserves.

2. Extra premiums are charged according to underwriting classifications. For Debit-Ordinary substandard policies, reserves are calculated using the same interest rate as for standard policies but using multiples of standard rates of mortality. For regular Ordinary substandard policies, reserves are calculated by computing the regular reserve for the plan and adding one-half of the extra premium charge for the year to that reserve.

3. As of December 31, 2023, the Company had $587.5 million of insurance in force for which the gross premiums are less than the net premiums according to the standard of valuation set by the State of Delaware. Reserves to cover the above shortfall in premium totaled $5.6 million at December 31, 2023, are calculated annually, and were included in reserves on Page 3, Line 1 (Exhibit 5, Miscellaneous Reserves).

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

5. The tabular interest on Deposit-type Contracts is the amount actually credited or accrued to the funds during the year.

Notes to the Financial Statements

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

6. Details for Other Changes

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

			Ordinary			Credit Life	Group	
Item	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Group and Individual	Life Insurance	Annuities
Exhibit 7 - Funding agreement Day 1 Discounted Cash Flow Gain	$ 3,693,801	$	$	$ 3,693,801	$	$	$	$
Exhibit 7 - Funding agreement foreign currency translation adjustment	81,033,438			81,033,438				
Total	$ 84,727,239	$	$	$ 84,727,239	$	$	$	$

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

A. Individual Annuities

	General Account	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	Percent of Total
(1) Subject to discretionary withdrawal					
a. With market value adjustment	$ 17,629,680,411	$	$	$ 17,629,680,411	69.698 %
b. At book value less current surrender charge of 5% or more	2,297,540,123			2,297,540,123	9.083
c. At fair value		4,356,856		4,356,856	0.017
d. Total with market value adjustment or at fair value (total of a through c)	19,927,220,534	4,356,856		19,931,577,390	78.798
e. At book value without adjustment (minimal or no charge or adjustment)	4,855,425,516			4,855,425,516	19.196
(2) Not subject to discretionary withdrawal	507,491,523			507,491,523	2.006
(3) Total (gross: direct + assumed)	$ 25,290,137,573	$ 4,356,856	$	$ 25,294,494,429	100.000 %
(4) Reinsurance ceded	5,429,498			5,429,498	
(5) Total (net) (3 - 4)	$ 25,284,708,075	$ 4,356,856	$	$ 25,289,064,931	
(6) Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	$ 1,789,066,305	$	$	$ 1,789,066,305	

B. Group Annuities

	General Account	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	Percent of Total
(1) Subject to discretionary withdrawal					
a. With market value adjustment	$ 27,620,807	$	$	$ 27,620,807	30.136 %
b. At book value less current surrender charge of 5% or more	4,458			4,458	0.005
c. At fair value					
d. Total with market value adjustment or at fair value (total of a through c)	27,625,265			27,625,265	30.140
e. At book value without adjustment (minimal or no charge or adjustment)	8,526,418			8,526,418	9.303
(2) Not subject to discretionary withdrawal	55,503,330			55,503,330	60.557
(3) Total (gross: direct + assumed)	$ 91,655,013	$	$	$ 91,655,013	100.000 %
(4) Reinsurance ceded	1,799,784			1,799,784	
(5) Total (net) (3 - 4)	$ 89,855,229	$	$	$ 89,855,229	
(6) Amount included in B(1)b above that will move to B(1)e for the first time within the year after the statement date:	$	$	$	$	

Notes to the Financial Statements

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

C. Deposit-Type Contracts (no life contingencies)

		General Account	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	Percent of Total
(1)	Subject to discretionary withdrawal					
	a. With market value adjustment	$	$	$	$	%
	b. At book value less current surrender charge of 5% or more					
	c. At fair value					
	d. Total with market value adjustment or at fair value (total of a through c)					
	e. At book value without adjustment (minimal or no charge or adjustment)	13,431,929			13,431,929	0.282
(2)	Not subject to discretionary withdrawal	4,756,911,810			4,756,911,810	99.718
(3)	Total (gross: direct + assumed)	$ 4,770,343,739	$	$	$ 4,770,343,739	100.000 %
(4)	Reinsurance ceded	4,649,836,090			4,649,836,090	
(5)	Total (net) (3 - 4)	$ 120,507,649	$	$	$ 120,507,649	
(6)	Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:	$	$	$	$	

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

		Amount
	Life & Accident & Health Annual Statement	
(1)	Exhibit 5, Annuities Section, Total (net)	$ 25,314,921,415
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	59,641,889
(3)	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	120,507,649
(4)	Subtotal (1+2+3)	$ 25,495,070,953
	Separate Accounts Annual Statement	
(5)	Exhibit 3, Line 0299999, Column 2	4,356,856
(6)	Exhibit 3, Line 0399999, Column 2	
(7)	Policyholder dividend and coupon accumulations	
(8)	Policyholder premiums	
(9)	Guaranteed interest contracts	
(10)	Other contract deposit funds	
(11)	Subtotal (5+6+7+8+9+10)	$ 4,356,856
(12)	Combined Total (4+11)	$ 25,499,427,809

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

A. General Account

		Account Value	Cash Value	Reserve
(1)	Subject to discretionary withdrawal, surrender values or policy loans:			
	a. Term Policies with Cash Value	$ –	$ 1,356,501	$ 1,867,241
	b. Universal Life	525,065,689	534,995,506	553,818,000
	c. Universal Life with Secondary Guarantees	–	–	–
	d. Indexed Universal Life	1,115,100	1,072,897	1,115,100
	e. Indexed Universal Life with Secondary Guarantees	–	–	–
	f. Indexed Life	–	–	–
	g. Other Permanent Cash Value Life Insurance	1,012,770	625,458,612	693,517,179
	h. Variable Life	–	–	–
	i. Variable Universal Life	1,448,759	1,448,759	1,473,967
	j. Miscellaneous Reserves	–	–	11,551
(2)	Not subject to discretionary withdrawal or no cash values			
	a. Term Policies without Cash Value	XXX	XXX	124,042,486
	b. Accidental Death Benefits	XXX	XXX	2,969,231
	c. Disability – Active Lives	XXX	XXX	3,967,501
	d. Disability – Disabled Lives	XXX	XXX	8,018,937
	e. Miscellaneous Reserves	XXX	XXX	5,690,754
(3)	Total (gross: direct + assumed)	528,642,318	1,164,332,275	1,396,491,947
(4)	Reinsurance Ceded	526,371,082	1,162,061,039	1,393,999,031
(5)	Total (net) (3) - (4)	$ 2,271,236	$ 2,271,236	$ 2,492,916

B. Separate Account with Guarantees - None

Notes to the Financial Statements

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics (Continued)

C. Separate Account Nonguaranteed

		Account Value	Cash Value	Reserve
(1)	Subject to discretionary withdrawal, surrender values or policy loans:			
	a. Term Policies with Cash Value	$	$	$
	b. Universal Life			
	c. Universal Life with Secondary Guarantees			
	d. Indexed Universal Life			
	e. Indexed Universal Life with Secondary Guarantees			
	f. Indexed Life			
	g. Other Permanent Cash Value Life Insurance			
	h. Variable Life			
	i. Variable Universal Life	10,230,130	10,230,130	10,718,251
	j. Miscellaneous Reserves			
(2)	Not subject to discretionary withdrawal or no cash values			
	a. Term Policies without Cash Value	XXX	XXX	
	b. Accidental Death Benefits	XXX	XXX	
	c. Disability – Active Lives	XXX	XXX	
	d. Disability – Disabled Lives	XXX	XXX	
	e. Miscellaneous Reserves	XXX	XXX	
(3)	Total (gross: direct + assumed)	10,230,130	10,230,130	10,718,251
(4)	Reinsurance Ceded			
(5)	Total (net) (3) - (4)	$ 10,230,130	$ 10,230,130	$ 10,718,251

D. Reconciliation of Total Life Insurance Reserves

		Amount
	Life & Accident & Health Annual Statement:	
1.	Exhibit 5, Life Insurance Section, Total (net)	$ 2,492,916
2.	Exhibit 5, Accidental Death Benefits Section, Total (net)	
3.	Exhibit 5, Disability – Active Lives Section, Total (net)	
4.	Exhibit 5, Disability – Disabled Lives Section, Total (net)	
5.	Exhibit 5, Miscellaneous Reserves Section, Total (net)	
6.	Subtotal (1+2+3+4+5)	$ 2,492,916
	Separate Accounts Annual Statement:	
7.	Exhibit 3, Line 0199999, Column 2	10,718,251
8.	Exhibit 3, Line 0499999, Column 2	
9.	Exhibit 3, Line 0599999, Column 2	
10.	Subtotal (7+8+9)	$ 10,718,251
11.	Combined Total (6+10)	$ 13,211,167

34. Premiums and Annuity Considerations Deferred and Uncollected - None

35. Separate Accounts

A. Separate Account Activity

(1) The Company utilizes separate accounts to record and account for assets and liabilities from the variable universal life and variable annuity product lines.

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

In accordance with the products recorded within the separate account, all assets are considered legally insulated from the general account claims. The assets legally insulated from the general account as of December 31, 2023 are attributed to the following products:

Product/Transaction	Legally Insulated Assets	Separate Account Assets (Not Legally Insulated)
Variable Universal Life Insurance	$ 10,718,251	$
Variable Annuities	4,356,856	
Total	$ 15,075,108	$

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

The Company currently has two products that guarantee a minimum death benefit. The Company's general account has not paid towards the separate account guarantees for the past five years. The separate account has not paid risk charges for the past five years.

(4) There are no securities lending transactions in the separate account.

B. General Nature and Characteristics of Separate Accounts Business

Separate accounts are utilized to record and account for two lines of business - Variable Annuities and Variable Universal Life.

Notes to the Financial Statements

35. Separate Accounts (Continued)

The Company previously sold variable annuity and variable universal life products with a non-guaranteed return. The Company stopped marketing these products at the beginning of 2009. The net investment experience of these separate accounts is credited directly to the policyholder and can be positive or negative. The assets and liabilities of these accounts are carried at fair market value.

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

	Indexed	Nonindexed Guarantee Less than/equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
(1) Premiums, considerations or deposits for period ending 12/31/2023	$	$	$	$ 295,536	$ 295,536
(2) Reserves at 12/31/2023 for accounts with assets at:					
a. Fair value		4,356,856		10,718,251	15,075,108
b. Amortized cost					
c. Total reserves	$	$ 4,356,856	$	$ 10,718,251	$ 15,075,108
(3) By withdrawal characteristics:					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	$	$	$	$	$
2. At book value without market value adjustment and with current surrender charge of 5% or more					
3. At fair value		4,356,856		10,718,251	15,075,108
4. At book value without market value adjustment and with current surrender charge less than 5%					
5. Subtotal (1+2+3+4)	$	$ 4,356,856	$	$ 10,718,251	$ 15,075,108
b. Not subject to discretionary withdrawal					
c. Total (a+b)	$	$ 4,356,856	$	$ 10,718,251	$ 15,075,108
(4) Reserves for asset default risk in lieu of AVR	$	$	$	$	$

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

(1) Transfers as reported in the Summary of Operations of the Separate Accounts Statement

a. Transfers to Separate Accounts (Page 4, Line 1.4)	$ 295,536
b. Transfers from Separate Accounts (Page 4, Line 10)	981,255
c. Net transfers to or (from) Separate Accounts (a - b)	$ (685,719)

(2) Reconciling adjustments - None

(3) Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement

(1c + 2) = (Page 4, Line 26)	$ (685,719)

36. Loss/Claim Adjustment Expenses - None

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

1.3 State Regulating? ..... Delaware

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

9\. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?

Deloitte & Touche LLP 699 Walnut Street, Suite 1800 Des Moines, IA 50309

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

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

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

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

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

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

11\. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?

L Doug King, VP and Appointed Actuary 7700 Mills Civic Parkway West Des Moines, IA 50266

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

12.11 Name of real estate holding company ...

12.12 Number of parcels involved 74

12.13 Total book/adjusted carrying value ...... $ 1,422,626,289

12.2 If yes, provide explanation

The Company owns $18.4 million of partnerships which hold real estate. The Company's wholly owned subsidiary, Athene Annuity and Life Company, owns $1.2 billion of partnerships which hold real estate and $226.8 million of real estate.

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

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

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

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

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

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

a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

c. Compliance with applicable governmental laws, rules and regulations;

d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

e. Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

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

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

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

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

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

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

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

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

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

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

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

INVESTMENT

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

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

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

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

26.21 Subject to repurchase agreements $ 919,108,362
26.22 Subject to reverse repurchase agreements $ 25,876,369
26.23 Subject to dollar repurchase agreements $
26.24 Subject to reverse dollar repurchase agreements $
26.25 Placed under option agreements $
26.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock $
26.27 FHLB Capital Stock $ 35,650,000
26.28 On deposit with states $ 6,827,995
26.29 On deposit with other regulatory bodies $
26.30 Pledged as collateral - excluding collateral pledged to an FHLB $ 820,098,491
26.31 Pledged as collateral to FHLB - including assets backing funding agreements $ 881,768,352
26.32 Other $ 9,981,220

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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

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

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

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

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

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

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

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

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

28.2 If yes, state the amount thereof at December 31 of the current year. $ 8,924,446

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

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

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

30.2 If yes, complete the following schedule:

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

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

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

GENERAL INTERROGATORIES

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	21,650,454,429	19,763,545,018	(1,886,909,411)
31.2 Preferred stocks	257,657,057	258,067,630	410,573
31.3 Totals	21,908,111,486	20,021,612,648	(1,886,498,838)

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

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

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

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

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

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

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

33.2 If no, list exceptions:

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

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

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

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

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

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

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
   a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
   b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
   c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
   d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.

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

GENERAL INTERROGATORIES

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

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

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

39.2 If the response to 39.1 is yes, are the cryptocurrencies held directly or are they immediately converted to U.S. dollars?
39.21 Held directly Yes [ ] No [ ]
39.22 Immediately converted to U.S. dollars Yes [ ] No [ ]

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

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

OTHER

40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 422,238

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

1 Name	2 Amount Paid
AMERICAN COUNCIL OF LIFE INSURERS	181,519
AM BEST RATING SERVICES INC	120,700

41.1 Amount of payments for legal expenses, if any? $ 398,204

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

1 Name	2 Amount Paid

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? $ 32,789

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

1 Name	2 Amount Paid
AMERICAN COUNCIL OF LIFE INSURERS	32,789

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

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

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

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

1.31 Reason for excluding:

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

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

1.6 Individual policies:

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

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

1.7 Group policies:

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

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

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator		
2.2	Premium Denominator	423,762,590	605,040,513
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator		
2.5	Reserve Denominator	25,366,439,159	26,156,024,502
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

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

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

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

3.4 State the authority under which Separate Accounts are maintained:
Delaware Insurance Code, Title 18, Chapter 29 Section 2932 and Delaware Insurance Regulation 1201, Title 18 (Formerly Regulation 1)

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

7.1 Direct Premium Written .... $ 63,985,618

7.2 Total Incurred Claims .... $ 119,555,953

7.3 Number of Covered Lives 569,186

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

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

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

Life, Accident and Health Companies Only:

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

9.2 Net reimbursement of such expenses between reporting entities:

9.21 Paid .... $ 10,208,384

9.22 Received....... $ ....

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

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

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

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

11. For stock reporting entities only:

11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: .... $....... 4,781,861,891

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

12.11 Cash .... $ 260,142,471

12.12 Stock .... $ 11,675,000

13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: .... Yes [ ] No [X]

Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

Fraternal Benefit Societies Only:

14. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? Yes [ ] No [ ]
15. How often are meetings of the subordinate branches required to be held?
16. How are the subordinate branches represented in the supreme or governing body?
17. What is the basis of representation in the governing body?

18.1 How often are regular meetings of the governing body held?
18.2 When was the last regular meeting of the governing body held?
18.3 When and where will the next regular or special meeting of the governing body be held?
18.4 How many members of the governing body attended the last regular meeting?
18.5 How many of the same were delegates of the subordinate branches?

19. How are the expenses of the governing body defrayed?
20. When and by whom are the officers and directors elected?
21. What are the qualifications for membership?
22. What are the limiting ages for admission?
23. What is the minimum and maximum insurance that may be issued on any one life?
24. Is a medical examination required before issuing a benefit certificate to applicants? Yes [ ] No [ ]
25. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation? Yes [ ] No [ ]

26.1 Are notices of the payments required sent to the members? Yes [ ] No [ ] N/A [ ]
26.2 If yes, do the notices state the purpose for which the money is to be used? Yes [ ] No [ ]

27. What proportion of first and subsequent year's payments may be used for management expenses?
    27.11 First Year ____ %
    27.12 Subsequent Years ____ %

28.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? Yes [ ] No [ ]
28.2 If so, what amount and for what purpose? $ ....
29.1 Does the reporting entity pay an old age disability benefit? Yes [ ] No [ ]
29.2 If yes, at what age does the benefit commence?
30.1 Has the constitution or have the laws of the reporting entity been amended during the year? Yes [ ] No [ ]
30.2 If yes, when?

31. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? Yes [ ] No [ ]

32.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? Yes [ ] No [ ]
32.2 If so, was an additional reserve included in Exhibit 5? Yes [ ] No [ ] N/A [ ]
32.3 If yes, explain

33.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? Yes [ ] No [ ]
33.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? Yes [ ] No [ ] N/A [ ]

34. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? Yes [ ] No [ ]

35.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [ ]
35.2 If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?

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

FIVE-YEAR HISTORICAL DATA

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

		1 2023	2 2022	3 2021	4 2020	5 2019
	Life Insurance in Force (Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	4,394,108	4,746,275	6,914,052	8,129,393	8,647,530
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	4,652,540	5,234,298	5,811,985	6,395,820	7,284,305
3.	Credit life (Line 21, Col. 6)	10	10	12	13	15
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	121,662	145,942	175,600	217,199	256,127
5.	Industrial (Line 21, Col. 2)	133,843	138,553	143,602	149,386	155,330
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	9,302,162	10,265,077	13,045,251	14,891,812	16,343,306
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated					
	New Business Issued (Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)					
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)					
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)					
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)					
	Premium Income - Lines of Business (Exhibit 1 - Part 1)					
14.	Individual life (Line 20.4, Col. 2)	223,482	245,402	250,348	236,013	271,640
15.	Group life (Line 20.4, Col. 3)					
16.	Individual annuities (Line 20.4, Col. 4)	423,487,709	604,681,663	839,209,199	450,419,558	1,206,381,820
17.	Group annuities (Line 20.4, Col. 5)	51,399	113,447	116,222	203,029	7,294,050
18.	Accident & Health (Line 20.4, Col. 6)					
19.	Other lines of business (Line 20.4, Col. 8)					
20.	Total	423,762,590	605,040,513	839,575,769	450,858,600	1,213,947,510
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	36,604,859,255	38,432,341,961	37,903,978,004	34,381,484,479	28,456,321,303
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	33,461,228,381	36,133,956,603	36,299,459,930	32,681,579,138	26,930,653,925
23.	Aggregate life reserves (Page 3, Line 1)	25,377,056,220	26,149,069,195	24,433,619,871	21,306,915,362	20,102,934,270
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1					
24.	Aggregate A & H reserves (Page 3, Line 2)					
25.	Deposit-type contract funds (Page 3, Line 3)	120,507,649	408,687,229	452,929,493	377,238,800	4,070,026,522
26.	Asset valuation reserve (Page 3, Line 24.01)	201,687,352	167,993,482	459,746,049	511,704,659	365,552,729
27.	Capital (Page 3, Lines 29 and 30)	2,500,000	2,500,000	2,500,000	2,500,000	2,500,000
28.	Surplus (Page 3, Line 37)	3,141,130,874	2,295,885,358	1,602,018,076	1,697,405,341	1,523,167,378
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	(988,730,689)	1,725,041,644	2,606,608,749	5,202,695,771	5,169,118,688
	Risk-Based Capital Analysis					
30.	Total adjusted capital	5,839,888,115	4,095,395,017	3,003,399,449	2,714,772,983	2,402,268,353
31.	Authorized control level risk - based capital	745,656,571	528,875,451	398,060,969	319,666,149	279,924,417
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	70.0	72.8	70.8	69.6	67.9
33.	Stocks (Lines 2.1 and 2.2)	10.3	7.2	4.9	5.2	5.6
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	14.2	14.1	14.8	13.3	13.8
35.	Real estate (Lines 4.1, 4.2 and 4.3)					
36.	Cash, cash equivalents and short-term investments (Line 5)	2.9	1.9	2.5	4.6	4.9
37.	Contract loans (Line 6)	0.0	0.0	0.0	0.0	0.0
38.	Derivatives (Page 2, Line 7)	0.7	0.7	0.6	0.9	0.6
39.	Other invested assets (Line 8)	1.8	3.0	6.3	6.4	7.1
40.	Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.0
41.	Securities lending reinvested collateral assets (Line 10)					
42.	Aggregate write-ins for invested assets (Line 11)	0.1	0.1	0.0	0.1	0.0
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	3,189,620,158	2,990,751,557	3,444,646,839	3,245,404,484	2,192,767,463
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)			51,141,438	34,378,778	24,493,673
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	2,875,919,285	2,067,299,907	1,278,890,837	1,312,273,705	1,208,685,473
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48.	Affiliated mortgage loans on real estate	294,048,702	296,860,747	310,319,647	302,935,827	304,397,543
49.	All other affiliated	436,397,239	1,002,480,978	1,321,987,691	1,152,961,939	1,167,306,158
50.	Total of above Lines 44 to 49	6,795,985,384	6,357,393,189	6,406,986,452	6,047,954,733	4,897,650,309
51.	Total Investment in Parent included in Lines 44 to 49 above					

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2023	2 2022	3 2021	4 2020	5 2019
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	108,783,790	162,399,280	119,741,792	24,244,850	60,692,078
53.	Total admitted assets (Page 2, Line 28, Col. 3)	36,619,934,363	38,446,010,201	37,921,755,987	34,397,563,714	28,470,747,517
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	1,320,138,284	1,175,973,308	1,131,187,300	1,016,973,072	810,285,053
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(126,063,206)	315,217,637	108,518,835	(71,320,351)	(11,174,926)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(669,781,237)	(882,003,928)	(539,951,505)	(18,775,821)	90,098,194
57.	Total of above Lines 54, 55 and 56	524,293,842	609,187,017	699,754,630	926,876,900	889,208,322
	Benefits and Reserve Increases (Page 6)					
58.	Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	1,119,596,313	718,180,907	646,985,729	578,694,316	643,175,463
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)					
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	25,047	383,544	(102,036)	(542,079)	(76,911)
61.	Increase in A & H reserves (Line 19, Col. 6)					
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	19,736	24,551	28,183	25,438	33,031
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	(1.5)	7.7	7.7	1.8	4.7
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	7.3	21.8	11.2	7.6	6.7
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)					
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)					
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)					
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 3)			XXX	XXX	XXX
69.	Prior years' claim liability and reserve - comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 3)			XXX	XXX	XXX
70.	Incurred losses on prior years' claims-health other than comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 1 less Col. 3)			XXX	XXX	XXX
71.	Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 1 less Col. 3)			XXX	XXX	XXX
	Net Gains From Operations After Dividends to Policyholders, Refunds to Members, Federal Income Taxes and Before Realized Capital Gains or (Losses) by Lines of Business (Page 6.x, Line 33)					
72.	Individual industrial life (Page 6.1, Col. 2)					
73.	Individual whole life (Page 6.1, Col. 3)	647,185	740,622	1,462,148	1,081,635	1,053,338
74.	Individual term life (Page 6.1, Col. 4)				(9)	(1,765)
75.	Individual indexed life (Page 6.1, Col. 5)	(86,173)	(113,021)	(13,129)	(96,457)	
76.	Individual universal life (Page 6.1, Col. 6)	(72,841)	1,648	81,152	22,201	41,316
77.	Individual universal life with secondary guarantees (Page 6.1, Col. 7)					
78.	Individual variable life (Page 6.1, Col. 8)					
79.	Individual variable universal life (Page 6.1, Col. 9)	1,671,221	970,638	1,016,951	1,277,600	1,143,541
80.	Individual credit life (Page 6.1, Col. 10)					
81.	Individual other life (Page 6.1, Col. 11)					
82.	Individual YRT mortality risk only (Page 6.1, Col. 12)					
83.	Group whole life (Page 6.2, Col. 2)	(40)	50			
84.	Group term life (Page 6.2, Col. 3)					
85.	Group universal life (Page 6.2, Col. 4)					
86.	Group variable life (Page 6.2, Col. 5)					
87.	Group variable universal life (Page 6.2, Col. 6)					
88.	Group credit life (Page 6.2, Col. 7)					
89.	Group other life (Page 6.2, Col. 8)					
90.	Group YRT mortality risk only (Page 6.2, Col. 9)					
91.	Individual deferred fixed annuities (Page 6.3, Col. 2)	(49,318,059)	(84,284,885)	(13,010,430)	43,096,481	(80,980,246)
92.	Individual deferred indexed annuities (Page 6.3, Col. 3)	108,455,498	(152,367,810)	(162,845,368)	112,889,730	(1,126,308)
93.	Individual deferred variable annuities with guarantees (Page 6.3, Col. 4)	(210,370)	(1,365)	163,120	(139,720)	12,639
94.	Individual deferred variable annuities without guarantees (Page 6.3, Col. 5)					
95.	Individual life contingent payout (immediate and annuitization) (Page 6.3, Col. 6)	23,568,536	(2,188,874)	4,940,844	2,223,573	(6,436,037)
96.	Individual other annuities (Page 6.3, Col. 7)	38,909,539	(98,201,973)	(10,980,808)	(35,776,229)	2,974,088
97.	Group deferred fixed annuities (Page 6.4, Col. 2)	(165,224)	(1,642,309)	(641,039)	(851,838)	4,097,141
98.	Group deferred indexed annuities (Page 6.4, Col. 3)	2,529,696	1,404,096	917,391	1,303,630	133,144
99.	Group deferred variable annuities with guarantees (Page 6.4, Col. 4)					
100.	Group deferred variable annuities without guarantees (Page 6.4, Col. 5)					
101.	Group life contingent payout (immediate and annuitization) (Page 6.4, Col. 6)	55,438	233,229	298,577	(128,351)	4,688,106
102.	Group other annuities (Page 6.4, Col. 7)	(98,997)	(89,850)	(117,090)	387,675	(45,019)
103.	A & H-comprehensive individual (Page 6.5, Col. 2)					
104.	A & H-comprehensive group (Page 6.5, Col. 3)					
105.	A & H-Medicare supplement (Page 6.5, Col. 4)					
106.	A & H-vision only (Page 6.5, Col. 5)					
107.	A & H-dental only (Page 6.5, Col. 6)					
108.	A & H-Federal employees health benefits plan (Page 6.5, Col. 7)					
109.	A & H-Title XVIII Medicare (Page 6.5, Col. 8)					
110.	A & H-Title XIX Medicaid (Page 6.5, Col. 9)					
111.	A & H-credit (Page 6.5, Col. 10)					
112.	A & H-disability income (Page 6.5, Col. 11)	(4,908)	4,027	(37,007)	(82,283)	(134,729)
113.	A & H-long-term care (Page 6.5, Col. 12)					
114.	A & H-other (Page 6.5, Col. 13)	(32,520)	21,143			
115.	Aggregate of all other lines of business (Page 6, Col. 8)					
116.	Fraternal (Page 6, Col. 7)					
117.	Total (Page 6, Col. 1)	125,847,981	(335,514,634)	(178,764,688)	125,207,638	(74,580,792)

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

If no, please explain:

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

LIFE INSURANCE (STATE PAGE)[(b)]

NAIC Group Code 4734 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2023 NAIC Company Code 61492

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	165,450							2,249,374	894,887	384,212	198	3,528,672
2. Whole	16,214,496		275,704	2,150	357,281		635,134	42,378,714	932,760	10,206,993	179,724	53,698,190
3. Term	21,289,638							38,442,036	10,325	16,923	209,620	38,678,904
4. Indexed	91,432							103,022		4,500		107,522
5. Universal	24,447,442							46,190,559		16,360,942	733,261	63,284,762
6. Universal with secondary guarantees												
7. Variable												
8. Variable universal	294,853							371,515		966,301		1,337,816
9. Credit	74											
10. Other (f)												
11. Total Individual Life	62,503,385		275,704	2,150	357,281		635,134	129,735,220	1,837,972	27,939,871	1,122,803	160,635,866
Group Life												
12. Whole	1,149,402							1,299,896				1,299,896
13. Term												
14. Universal												
15. Variable												
16. Variable universal												
17. Credit												
18. Other (f)												
19. Total Group Life	1,149,402							1,299,896				1,299,896
Individual Annuities												
20. Fixed	224,351							16,924,664		68,188,289		85,112,952
21. Indexed	105,784							52,090,751		244,113,641		296,204,392
22. Variable with guarantees										91,934		91,934
23. Variable without guarantees												
24. Life contingent payout								4,708,994				4,708,994
25. Other (f)												
26. Total Individual Annuities	330,135							73,724,410		312,393,864		386,118,274
Group Annuities												
27. Fixed												
28. Indexed												
29. Variable with guarantees												
30. Variable without guarantees												
31. Life contingent payout								878				878
32. Other (f)												
33. Total Group Annuities								878				878
Accident and Health												
34. Comprehensive individual (d)								XXX	XXX	XXX		
35. Comprehensive group (d)								XXX	XXX	XXX		
36. Medicare Supplement (d)								XXX	XXX	XXX		
37. Vision only (d)								XXX	XXX	XXX		
38. Dental only (d)								XXX	XXX	XXX		
39. Federal Employees Health Benefits Plan (d)								XXX	XXX	XXX		
40. Title XVIII Medicare (d)	(e)							XXX	XXX	XXX		
41. Title XIX Medicaid (d)								XXX	XXX	XXX		
42. Credit A&H								XXX	XXX	XXX		
43. Disability income (d)	1,173,527							XXX	XXX	XXX	605,387	605,387
44. Long-term care (d)								XXX	XXX	XXX		
45. Other health (d)	7,208,809							XXX	XXX	XXX	3,718,803	3,718,803
46. Total Accident and Health	8,382,336							XXX	XXX	XXX	4,324,190	4,324,190
47. Total	72,365,257 (c)		275,704	2,150	357,281		635,134	204,760,403	1,837,972	340,333,735	5,446,993	552,379,103

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

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

NAIC Group Code 4734 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2023 NAIC Company Code 61492

Line of Business	13 Incurred During Current Year	14 Totals Paid Number of Pols/ Certs	15 Totals Paid Amount	16 Reduction by Compromise Number of Pols/ Certs	17 Reduction by Compromise Amount	18 Amount Rejected Number of Pols/ Certs	19 Amount Rejected Amount	20 Total Settled During Current Year Number of Pols/ Certs	21 Total Settled During Current Year Amount	22 Unpaid December 31, Current Year	23 Issued During Year Number of Pols/ Certs	24 Issued During Year Amount	25 Other Changes to In Force (Net) Number of Pols/ Certs	26 Other Changes to In Force (Net) Amount	27 In Force December 31, Current Year (b) Number of Pols/ Certs	28 In Force December 31, Current Year (b) Amount
	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits		Claims Settled During Current Year								Policy Exhibit					
Individual Life																
1. Industrial	2,747,283		3,144,262						3,144,262	267,730			(9,002)	(4,709,916)	232,059	133,842,676
2. Whole	44,277,465		43,311,473						43,311,473	5,677,373	35	1,445,000	(17,036)	(83,733,331)	263,297	1,574,631,536
3. Term	38,493,454		38,452,361						38,452,361	6,193,840			(3,436)	(569,983,484)	25,228	4,432,536,702
4. Indexed	(11,970)		103,022						103,022				(3)	(297,653)	60	8,284,161
5. Universal	46,428,789		46,190,559						46,190,559	5,789,075			(2,994)	(183,215,364)	48,378	2,779,893,076
6. Universal with secondary guarantees																
7. Variable																
8. Variable universal	(137,941)		371,515						371,515						163	53,660,815
9. Credit															1	9,766
10. Other (f)																
11. Total Individual Life	131,797,079		131,573,192						131,573,192	17,928,017	35	1,445,000	(32,471)	(841,939,748)	569,186	8,982,858,732
Group Life																
12. Whole	1,083,727		1,299,896						1,299,896	461,513			(447)	(24,279,663)	3,216	121,661,982
13. Term																
14. Universal																
15. Variable																
16. Variable universal																
17. Credit																(a)
18. Other (f)																
19. Total Group Life	1,083,727		1,299,896						1,299,896	461,513			(447)	(24,279,663)	3,216	121,661,982
Individual Annuities																
20. Fixed	21,555,650	599	16,924,664					599	16,924,664	4,988,708			(1,681)	(78,814,007)	7,690	367,453,336
21. Indexed	48,326,619	787	52,090,751					787	52,090,751	18,742,305			(2,970)	(282,467,616)	18,554	1,282,101,125
22. Variable with guarantees													(2)	8,468	27	854,809
23. Variable without guarantees																
24. Life contingent payout	4,714,466	107	4,708,994					107	4,708,994	236,859			(4)		725	
25. Other (f)																
26. Total Individual Annuities	74,596,735	1,493	73,724,410					1,493	73,724,410	23,967,873			(4,657)	(361,273,154)	26,996	1,650,409,270
Group Annuities																
27. Fixed																
28. Indexed																
29. Variable with guarantees																
30. Variable without guarantees																
31. Life contingent payout	219		878						878	26,356					199	85,730
32. Other (f)																
33. Total Group Annuities	219		878						878	26,356					199	85,730
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX					7,673	
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX					40,295	
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX					47,968	
47. TOTAL	207,477,761	1,493	206,598,375					1,493	206,598,375	42,383,760	35	1,445,000	(37,575)	(1,227,492,565)	647,565	10,755,015,714

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ .... , current year $ .... Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ ....9,766 , current year $ 9,766

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

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ .... 300,000,000 Group: $ .... Total: $ 300,000,000

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products .... and number of persons insured under indemnity only products 81,107

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

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

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

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
	1	2	3	4	5	6	Number of 7	Number of 8	9	
	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1. In force end of prior year	241,061	138,553	363,899	9,980,573	1	10	3	3,663	145,942	10,265,077
2. Issued during year										
3. Reinsurance assumed										
4. Revived during year	24	17	118	4,695				2	58	4,770
5. Increased during year (net)										
6. Subtotals, Lines 2 to 5	24	17	118	4,695				2	58	4,770
7. Additions by dividends during year	XXX		XXX	2,908	XXX		XXX	XXX		2,908
8. Aggregate write-ins for increases				160						160
9. Totals (Lines 1 and 6 to 8)	241,085	138,570	364,017	9,988,336	1	10	3	3,665	146,000	10,272,915
Deductions during year:										
10. Death	5,834	1,950	18,983	124,179			XXX	110	1,287	127,416
11. Maturity	3,188	964	1,148	1,204			XXX			2,168
12. Disability							XXX			
13. Expiry	1,818	1,321	3,380	101,139				90	651	103,111
14. Surrender	705	495	3,913	133,659						134,154
15. Lapse	44	11	4,080	562,140				317	10,892	573,043
16. Conversion			32	4,390			XXX	XXX	XXX	4,390
17. Decreased (net)	(2,563)	(14)	(6,820)	14,977				(68)	11,508	26,471
18. Reinsurance										
19. Aggregate write-ins for decreases										
20. Totals (Lines 10 to 19)	9,026	4,727	24,716	941,688				449	24,338	970,753
21. In force end of year (b) (Line 9 minus Line 20)	232,059	133,843	339,301	9,046,648	1	10	3	3,216	121,662	9,302,162
22. Reinsurance ceded end of year	XXX	133,843	XXX	9,011,283	XXX	10	XXX	XXX	121,662	9,266,798
23. Line 21 minus Line 22	XXX		XXX	35,365	XXX	(a)	XXX	XXX		35,364
DETAILS OF WRITE-INS										
0801. Miscellaneous				160						160
0802.										
0803.										
0898. Summary of remaining write-ins for Line 8 from overflow page.										
0899. TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)				160						160
1901.										
1902.										
1903.										
1998. Summary of remaining write-ins for Line 19 from overflow page.										
1999. TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)										

Life, Accident and Health Companies Only:

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

Fraternal Benefit Societies Only:

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

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

If not, how are such expenses met?

....

EXHIBIT OF LIFE INSURANCE

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

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24. Additions by dividends	XXX		XXX	78,005
25. Other paid-up insurance	218,744	125,882	198,714	657,774
26. Debit ordinary insurance	XXX	XXX	216,622	1,069,786

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27. Term policies - decreasing			582	30,331
28. Term policies - other			24,642	4,384,825
29. Other term insurance - decreasing	XXX		XXX	967
30. Other term insurance	XXX		XXX	16,756
31. Totals (Lines 27 to 30)			25,224	4,432,879
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX		XXX	31
33. Totals, extended term insurance	XXX	XXX	40,310	219,630
34. Totals, whole life and endowment			273,767	4,394,108
35. Totals (Lines 31 to 34)			339,301	9,046,648

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36 Industrial			133,842	
37. Ordinary			8,979,142	67,505
38. Credit Life (Group and Individual)			10	
39. Group			121,662	
40. Totals (Lines 36 to 39)			9,234,656	67,505

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41. Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis	1	XXX	3,216	XXX
43. Federal Employees' Group Life Insurance included in Line 21				
44. Servicemen's Group Life Insurance included in Line 21				
45. Group Permanent Insurance included in Line 21			483	3,075

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies	717,273

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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

47.1 Amount currently inforce

47.2 $3,500 per unit: $1,000 wife, $2,500 children

POLICIES WITH DISABILITY PROVISIONS

	Industrial		Ordinary		Credit		Group	
Disability Provisions	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certifi-cates	8 Amount of Ins rance
48. Waiver of Premium	1,267	864	21,119	918,213			210	1,782
49. Disability Income								
50. Extended Benefits			XXX	XXX				
51. Other								
52. Total	1,267	(a) 864	21,119	(a) 918,213		(a)	210	(a) 1,782

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

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

SUPPLEMENTARY CONTRACTS

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year	690	607		
2. Issued during year	70	52		
3. Reinsurance assumed				
4. Increased during year (net)				
5. Total (Lines 1 to 4)	760	659		
Deductions during year:				
6. Decreased (net)	103	108		
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	103	108		
9. In force end of year (line 5 minus line 8)	657	551		
10. Amount on deposit		(a) 274,020		(a)
11. Income now payable	657	547		
12. Amount of income payable	(a) 2,554,808	(a) 6,235,514	(a)	(a)

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year	48	30,924	26	173
2. Issued during year				
3. Reinsurance assumed				
4. Increased during year (net)	54			
5. Totals (Lines 1 to 4)	102	30,924	26	173
Deductions during year:				
6. Decreased (net)		4,653		
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)		4,653		
9. In force end of year (line 5 minus line 8)	102	26,271	26	173
Income now payable:				
10. Amount of income payable	(a) 539,220	XXX	XXX	(a) 240,014
Deferred fully paid:				
11. Account balance	XXX	(a) 1,293,403,057	XXX	(a) 85,730
Deferred not fully paid:				
12. Account balance	XXX	(a) 357,006,212	XXX	(a)

ACCIDENT AND HEALTH INSURANCE

NONE

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

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1. In force end of prior year	3	4
2. Issued during year		1
3. Reinsurance assumed		
4. Increased during year (net)		
5. Totals (Lines 1 to 4)	3	5
Deductions During Year:		
6. Decreased (net)		
7. Reinsurance ceded		
8. Totals (Lines 6 and 7)		
9. In force end of year (line 5 minus line 8)	3	5
10. Amount of account balance	(a) 804,451	(a) 2,633

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

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

	1 Amount
1. Reserve as of December 31, Prior Year	54,238,208
2. Current year's realized pre-tax capital gains/(losses) of $ (115,122,362) transferred into the reserve net of taxes of $ (24,175,696)	(90,946,666)
3. Adjustment for current year's liability gains/(losses) released from the reserve	81,535,449
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	44,826,991
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	1,600,366
6. Reserve as of December 31, current year (Line 4 minus Line 5)	43,226,625

AMORTIZATION

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2023	4,266,939	7,157,891	(9,824,464)	1,600,366
2. 2024	3,948,191	(13,391,397)	12,000,636	2,557,429
3. 2025	4,100,868	(13,559,993)	12,197,688	2,738,563
4. 2026	4,149,952	(11,851,302)	10,748,026	3,046,676
5. 2027	4,278,610	(10,121,714)	9,297,315	3,454,211
6. 2028	4,525,557	(8,229,888)	7,699,771	3,995,440
7. 2029	4,514,704	(6,806,313)	6,457,567	4,165,957
8. 2030	4,175,809	(5,813,743)	5,527,952	3,890,018
9. 2031	3,864,535	(4,728,408)	4,509,294	3,645,421
10. 2032	3,565,367	(3,652,185)	3,496,324	3,409,506
11. 2033	3,382,051	(2,494,923)	2,401,410	3,288,539
12. 2034	2,978,005	(1,866,905)	1,810,887	2,921,986
13. 2035	2,448,194	(1,790,819)	1,743,805	2,401,181
14. 2036	1,919,383	(1,706,850)	1,668,263	1,880,797
15. 2037	1,373,669	(1,646,395)	1,616,051	1,343,325
16. 2038	842,512	(1,527,119)	1,505,588	820,980
17. 2039	435,704	(1,429,978)	1,413,591	419,317
18. 2040	229,219	(1,259,274)	1,244,837	214,782
19. 2041	49,016	(1,093,049)	1,079,397	35,363
20. 2042	(122,341)	(927,890)	915,929	(134,302)
21. 2043	(264,596)	(734,812)	723,547	(275,861)
22. 2044	(293,206)	(617,585)	605,523	(305,267)
23. 2045	(210,676)	(563,417)	548,280	(225,813)
24. 2046	(111,275)	(503,705)	484,203	(130,778)
25. 2047	(28,415)	(456,354)	432,399	(52,370)
26. 2048	54,882	(391,099)	363,853	27,637
27. 2049	93,685	(327,568)	301,031	67,149
28. 2050	59,225	(259,582)	239,061	38,704
29. 2051	13,549	(191,596)	177,843	(204)
30. 2052	(909)	(123,611)	115,275	(9,245)
31. 2053 and Later		(37,083)	34,569	(2,515)
32. Total (Lines 1 to 31)	54,238,208	(90,946,666)	81,535,449	44,826,991

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	46,152,601		46,152,601	228,920	121,611,960	121,840,880	167,993,482
2. Realized capital gains/(losses) net of taxes - General Account	(106,562,857)	(4,426,151)	(110,989,008)	(2)	16,151,351	16,151,349	(94,837,659)
3. Realized capital gains/(losses) net of taxes - Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	71,269,395	34,546,712	105,816,107	2	44,946,581	44,946,583	150,762,690
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	60,405,029	16,140,367	76,545,397		150,941	150,941	76,696,338
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	71,264,169	46,260,928	117,525,097	228,920	182,860,833	183,089,753	300,614,850
9. Maximum reserve	278,289,774	59,238,776	337,528,551	345,805	64,509,842	64,855,647	402,384,198
10. Reserve objective	168,411,086	45,647,051	214,058,137	217,465	64,221,556	64,439,021	278,497,158
11. 20% of (Line 10 - Line 8)	19,429,383	(122,775)	19,306,608	(2,291)	(23,727,855)	(23,730,146)	(4,423,538)
12. Balance before transfers (Lines 8 + 11)	90,693,552	46,138,153	136,831,705	226,629	159,132,978	159,359,607	296,191,312
13. Transfers				119,176	(119,176)		
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero					(94,503,960)	(94,503,960)	(94,503,960)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	90,693,552	46,138,153	136,831,705	345,805	64,509,842	64,855,647	201,687,352

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Num-ber	NAIC Desig-nation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	124,176,365	XXX	XXX	124,176,365	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	2,337,305,599	XXX	XXX	2,337,305,599	0.0002	467,461	0.0007	1,636,114	0.0013	3,038,497
2.2	1	NAIC Designation Category 1.B	319,208,023	XXX	XXX	319,208,023	0.0004	127,683	0.0011	351,129	0.0023	734,178
2.3	1	NAIC Designation Category 1.C	912,115,061	XXX	XXX	912,115,061	0.0006	547,269	0.0018	1,641,807	0.0035	3,192,403
2.4	1	NAIC Designation Category 1.D	1,001,423,156	XXX	XXX	1,001,423,156	0.0007	700,996	0.0022	2,203,131	0.0044	4,406,262
2.5	1	NAIC Designation Category 1.E	1,177,179,524	XXX	XXX	1,177,179,524	0.0009	1,059,462	0.0027	3,178,385	0.0055	6,474,487
2.6	1	NAIC Designation Category 1.F	2,943,422,789	XXX	XXX	2,943,422,789	0.0011	3,237,765	0.0034	10,007,637	0.0068	20,015,275
2.7	1	NAIC Designation Category 1.G	2,271,546,707	XXX	XXX	2,271,546,707	0.0014	3,180,165	0.0042	9,540,496	0.0085	19,308,147
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	10,962,200,857	XXX	XXX	10,962,200,857	XXX	9,320,802	XXX	28,558,699	XXX	57,169,250
3.1	2	NAIC Designation Category 2.A	2,263,229,108	XXX	XXX	2,263,229,108	0.0021	4,752,781	0.0063	14,258,343	0.0105	23,763,906
3.2	2	NAIC Designation Category 2.B	3,440,591,280	XXX	XXX	3,440,591,280	0.0025	8,601,478	0.0076	26,148,494	0.0127	43,695,509
3.3	2	NAIC Designation Category 2.C	3,510,595,480	XXX	XXX	3,510,595,480	0.0036	12,638,144	0.0108	37,914,431	0.0180	63,190,719
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	9,214,415,868	XXX	XXX	9,214,415,868	XXX	25,992,403	XXX	78,321,268	XXX	130,650,134
4.1	3	NAIC Designation Category 3.A	369,423,938	XXX	XXX	369,423,938	0.0069	2,549,025	0.0183	6,760,458	0.0262	9,678,907
4.2	3	NAIC Designation Category 3.B	266,340,866	XXX	XXX	266,340,866	0.0099	2,636,775	0.0264	7,031,399	0.0377	10,041,051
4.3	3	NAIC Designation Category 3.C	297,814,125	XXX	XXX	297,814,125	0.0131	3,901,365	0.0350	10,423,494	0.0500	14,890,706
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	933,578,930	XXX	XXX	933,578,930	XXX	9,087,165	XXX	24,215,351	XXX	34,610,664
5.1	4	NAIC Designation Category 4.A	82,691,768	XXX	XXX	82,691,768	0.0184	1,521,529	0.0430	3,555,746	0.0615	5,085,544
5.2	4	NAIC Designation Category 4.B	62,146,750	XXX	XXX	62,146,750	0.0238	1,479,093	0.0555	3,449,145	0.0793	4,928,237
5.3	4	NAIC Designation Category 4.C	45,759,275	XXX	XXX	45,759,275	0.0310	1,418,538	0.0724	3,312,971	0.1034	4,731,509
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	190,597,793	XXX	XXX	190,597,793	XXX	4,419,159	XXX	10,317,862	XXX	14,745,290
6.1	5	NAIC Designation Category 5.A	34,936,562	XXX	XXX	34,936,562	0.0472	1,649,006	0.0846	2,955,633	0.1410	4,926,055
6.2	5	NAIC Designation Category 5.B	120,059,835	XXX	XXX	120,059,835	0.0663	7,959,967	0.1188	14,263,108	0.1980	23,771,847
6.3	5	NAIC Designation Category 5.C	4,280,732	XXX	XXX	4,280,732	0.0836	357,869	0.1498	641,254	0.2496	1,068,471
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	159,277,128	XXX	XXX	159,277,128	XXX	9,966,842	XXX	17,859,995	XXX	29,766,373
7.	6	NAIC 6	19,082,209	XXX	XXX	19,082,209	0.0000		0.2370	4,522,484	0.2370	4,522,484
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	21,603,329,149	XXX	XXX	21,603,329,149	XXX	58,786,370	XXX	163,795,660	XXX	271,464,194
		PREFERRED STOCKS										
10.	1	Highest Quality	7,473,096	XXX	XXX	7,473,096	0.0005	3,737	0.0016	11,957	0.0033	24,661
11.	2	High Quality	127,479,058	XXX	XXX	127,479,058	0.0021	267,706	0.0064	815,866	0.0106	1,351,278
12.	3	Medium Quality	122,507,651	XXX	XXX	122,507,651	0.0099	1,212,826	0.0263	3,221,951	0.0376	4,606,288
13.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
14.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
15.	6	In or Near Default	197,251	XXX	XXX	197,251	0.0000		0.2370	46,749	0.2370	46,749
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	257,657,057	XXX	XXX	257,657,057	XXX	1,484,268	XXX	4,096,523	XXX	6,028,975

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.1	1	NAIC Designation Category 1.A		XXX	XXX		0.0002		0.0007		0.0013	
19.2	1	NAIC Designation Category 1.B		XXX	XXX		0.0004		0.0011		0.0023	
19.3	1	NAIC Designation Category 1.C		XXX	XXX		0.0006		0.0018		0.0035	
19.4	1	NAIC Designation Category 1.D		XXX	XXX		0.0007		0.0022		0.0044	
19.5	1	NAIC Designation Category 1.E		XXX	XXX		0.0009		0.0027		0.0055	
19.6	1	NAIC Designation Category 1.F	2,862,825	XXX	XXX	2,862,825	0.0011	3,149	0.0034	9,734	0.0068	19,467
19.7	1	NAIC Designation Category 1.G		XXX	XXX		0.0014		0.0042		0.0085	
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	2,862,825	XXX	XXX	2,862,825	XXX	3,149	XXX	9,734	XXX	19,467
20.1	2	NAIC Designation Category 2.A		XXX	XXX		0.0021		0.0063		0.0105	
20.2	2	NAIC Designation Category 2.B	25,876,369	XXX	XXX	25,876,369	0.0025	64,691	0.0076	196,660	0.0127	328,630
20.3	2	NAIC Designation Category 2.C	17,911,645	XXX	XXX	17,911,645	0.0036	64,482	0.0108	193,446	0.0180	322,410
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	43,788,014	XXX	XXX	43,788,014	XXX	129,173	XXX	390,106	XXX	651,039
21.1	3	NAIC Designation Category 3.A		XXX	XXX		0.0069		0.0183		0.0262	
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0264		0.0377	
21.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0131		0.0350		0.0500	
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)		XXX	XXX		XXX		XXX		XXX	
22.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0184		0.0430		0.0615	
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0238		0.0555		0.0793	
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0310		0.0724		0.1034	
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX		XXX		XXX		XXX	
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0472		0.0846		0.1410	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0663		0.1188		0.1980	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0836		0.1498		0.2496	
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)		XXX	XXX		XXX		XXX		XXX	
24.	6	NAIC 6	474,443	XXX	XXX	474,443	0.0000		0.2370	112,443	0.2370	112,443
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	47,125,282	XXX	XXX	47,125,282	XXX	132,322	XXX	512,283	XXX	782,950
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	1,794,815	XXX	XXX	1,794,815	0.0005	897	0.0016	2,872	0.0033	5,923
27.	1	Highest Quality	2,343,077	XXX	XXX	2,343,077	0.0005	1,172	0.0016	3,749	0.0033	7,732
28.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total Derivative Instruments	4,137,892	XXX	XXX	4,137,892	XXX	2,069	XXX	6,621	XXX	13,655
34.		Total (Lines 9 + 17 + 25 + 33)	21,912,249,380	XXX	XXX	21,912,249,380	XXX	60,405,029	XXX	168,411,086	XXX	278,289,774

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
41.		Residential Mortgages - All Other	1,822,030,501		XXX	1,822,030,501	0.0015	2,733,046	0.0034	6,194,904	0.0046	8,381,340
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	328,305,163		XXX	328,305,163	0.0011	361,136	0.0057	1,871,339	0.0074	2,429,458
44.		Commercial Mortgages - All Other - CM2 - High Quality	1,039,638,946		XXX	1,039,638,946	0.0040	4,158,556	0.0114	11,851,884	0.0149	15,490,620
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	992,560,699		XXX	992,560,699	0.0069	6,848,669	0.0200	19,851,214	0.0257	25,508,810
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	148,288,925		XXX	148,288,925	0.0120	1,779,467	0.0343	5,086,310	0.0428	6,346,766
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Residential Mortgages - All Other	27,915,630		XXX	27,915,630	0.0029	80,955	0.0066	184,243	0.0103	287,531
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other	3,719,560		XXX	3,719,560	0.0480	178,539	0.0868	322,858	0.1371	509,952
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Residential Mortgages - All Other	19,080,474		XXX	19,080,474	0.0000		0.0149	284,299	0.0149	284,299
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	4,381,539,898		XXX	4,381,539,898	XXX	16,140,367	XXX	45,647,051	XXX	59,238,776
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	4,381,539,898		XXX	4,381,539,898	XXX	16,140,367	XXX	45,647,051	XXX	59,238,776

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
2.		Unaffiliated - Private		XXX	XXX		0.0000		0.1945		0.1945	
3.		Federal Home Loan Bank	35,650,000	XXX	XXX	35,650,000	0.0000		0.0061	217,465	0.0097	345,805
4.		Affiliated - Life with AVR	2,875,879,257	XXX	XXX	2,875,879,257	0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1580 (a)		0.1580 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1945		0.1945	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1945		0.1945	
17.		Total Common Stock (Sum of Lines 1 through 16)	2,911,529,257			2,911,529,257	XXX		XXX	217,465	XXX	345,805
		REAL ESTATE										
18.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
19.		Investment Properties					0.0000		0.0912		0.0912	
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
21.		Total Real Estate (Sum of Lines 18 through 20)					XXX		XXX		XXX	
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality	92,327,027	XXX	XXX	92,327,027	0.0005	46,164	0.0016	147,723	0.0033	304,679
24.	2	High Quality	13,898,207	XXX	XXX	13,898,207	0.0021	29,186	0.0064	88,949	0.0106	147,321
25.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	106,225,233	XXX	XXX	106,225,233	XXX	75,350	XXX	236,672	XXX	452,000

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
31.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
32.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)		XXX	XXX		XXX		XXX		XXX	
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality	12,292,477		XXX	12,292,477	0.0011	13,522	0.0057	70,067	0.0074	90,964
39.		Mortgages - CM2 - High Quality	8,017,379		XXX	8,017,379	0.0040	32,070	0.0114	91,398	0.0149	119,459
40.		Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
56.		Total Affiliated (Sum of Lines 38 through 55)	20,309,855		XXX	20,309,855	XXX	45,591	XXX	161,465	XXX	210,423
57.		Unaffiliated - In Good Standing With Covenants	20,000,000		XXX	20,000,000	0.0015 (c)	30,000	0.0034 (c)	68,000	0.0046 (c)	92,000
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0011		0.0057		0.0074	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0040		0.0114		0.0149	
60.		Unaffiliated - In Good Standing All Other			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1942		0.1942	
63.		Total Unaffiliated (Sum of Lines 57 through 62)	20,000,000		XXX	20,000,000	XXX	30,000	XXX	68,000	XXX	92,000
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	40,309,855		XXX	40,309,855	XXX	75,591	XXX	229,465	XXX	302,423

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private	1,844,213	XXX	XXX	1,844,213	0.0000		0.1945	358,699	0.1945	358,699
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)	371,980,603	XXX	XXX	371,980,603	0.0000		0.1580	58,772,935	0.1580	58,772,935
69.		Affiliated Other - All Other		XXX	XXX		0.0000		0.1945		0.1945	
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	373,824,816	XXX	XXX	373,824,816	XXX		XXX	59,131,635	XXX	59,131,635
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties	16,621,019			16,621,019	0.0000		0.0912	1,515,837	0.0912	1,515,837
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	16,621,019			16,621,019	XXX		XXX	1,515,837	XXX	1,515,837
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)					XXX		XXX		XXX	
		RESIDUAL TRANCHES OR INTERESTS										
81.		Fixed Income Instruments - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
82.		Fixed Income Instruments - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
83.		Common Stock - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
84.		Common Stock - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
85.		Preferred Stock - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
86.		Preferred Stock - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
87.		Real Estate - Unaffiliated					0.0000		0.1580		0.1580	
88.		Real Estate - Affiliated					0.0000		0.1580		0.1580	
89.		Mortgage Loans - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
90.		Mortgage Loans - Affiliated	2,772,269	XXX	XXX	2,772,269	0.0000		0.1580	438,018	0.1580	438,018
91.		Other - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
92.		Other - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
93.		Total Residual Tranches or Interests (Sum of Lines 81 through 92)	2,772,269			2,772,269	XXX		XXX	438,018	XXX	438,018
		ALL OTHER INVESTMENTS										
94.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0042		0.0042	
95.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0137		0.0137	
96.		Other Invested Assets - Schedule BA	16,898,284	XXX		16,898,284	0.0000		0.1580	2,669,929	0.1580	2,669,929
97.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
98.		Total All Other (Sum of Lines 94, 95, 96 and 97)	16,898,284	XXX		16,898,284	XXX		XXX	2,669,929	XXX	2,669,929
99.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80, 93 and 98)	556,651,476			556,651,476	XXX	150,941	XXX	64,221,556	XXX	64,509,842

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

ASSET VALUATION RESERVE

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
0599999 - Total								

NONE

SCHEDULE F

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

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
0599999. Death Claims - Disposed Of							XXX
LF8106520	LL2LF8106520	CA	2022	68,607			Excluded from coverage
L51563353	LL2L51563353	SC	2022	100,000			Excluded from coverage
LX8060729	LL2LX8060729	LA	2022	15,000			Excluded from coverage
LX0475462	LL2LX0475462	LA	2022	2,500			Excluded from coverage
LF8105969	LL2LF8105969	KY	2022	28,505			Excluded from coverage
LM9687157	LL2LM9687157	LA	2022	10,000			Excluded from coverage
LJ4644219	LL2LJ4644219	NJ	2022	181,000			Excluded from coverage
LM9143398	LL2LM9143398	TN	2022	5,000			Excluded from coverage
LJ8663108	LL2LJ8663108	FL	2022	26,090			Excluded from coverage
LJ4532719	LL2LJ4532719	MS	2021	15,498			Excluded from coverage
LL5129246	LL2LL5129246	MS	2022	50,000			Excluded from coverage
LJ4684301	LL2LJ4684301	TX	2022	58,079			Excluded from coverage
LF8117277	LL2 LF8117277	TX	2022	29,199			Excluded from coverage
LH0946892	LL2LH0946892	LA	2021	2,000			Excluded from coverage
LM8300094	LL2LM8300094	SC	2022	10,000			Excluded from coverage
LM9262320	LL2 LM9262320	SC	2021	5,000			Excluded from coverage
LR9025382	LL2LR9025382	LA	2021	3,000			Excluded from coverage
LH0848861	LL2LH0848861	LA	2021	5,000			Excluded from coverage
LM9619109	LL2LM9619109	NC	2021	10,000			Excluded from coverage
LM8389854	LL2LM8389854	NC	2021	5,000			Excluded from coverage
LF8102578	LL2LF8102578	OH	2021	55,779			Excluded from coverage
LM1003865	LL2LM1003865	TX	2021	15,000			Excluded from coverage
LJ4565476	LL2LJ4565476	FL	2021	68,088			Excluded from coverage
LM6411443	LL2LM6411443	NC	2021	1,000			Excluded from coverage
LM8187405	LL2LM8187405	SC	2021	10,000			Excluded from coverage
lm8650405	LL2lm8650405	SC	2020	5,000			Excluded from coverage
LC8204138	LL2LC8204138	WV	2020	10,000			Excluded from coverage
lm9478495	ll2lm9478495	OH	2020	5,000			Excluded from coverage
LM8524312	LL2LM8524312	GA	2020	10,000			Excluded from coverage
LM9384680	LL2LM9384680	SC	2020	5,000			Excluded from coverage
LM9404790	LL2LM9404790	SC	2020	5,000			Excluded from coverage
LM8549948	LL2LM8549948	SC	2020	5,000			Excluded from coverage
0699999. Additional Accidental Death Benefits-Ordinary				824,345			XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of				824,345			XXX
LM9665253	LL2LM9665253	SC	2021	100,000			Live Risk
1199999. Disability Benefits Claims - Ordinary				100,000			XXX
1599999. Disability Benefits Claims - Disposed Of				100,000			XXX
2099999. Matured Endowments Claims - Disposed Of							XXX
2599999. Annuities with Life Contingency Claims - Disposed Of							XXX
2699999. Claims Disposed of During Current Year				924,345			XXX
LK1062860	LL2 LK1062860	FL	2023	100,000		100,000	Lapse
2799999. Death Claims - Ordinary				100,000		100,000	XXX
3199999. Death Claims - Resisted				100,000		100,000	XXX
LF8100666	LL2 LF8100666	CA	2023	121,000		121,000	Excluded from coverage
LR0489467	LL2 LR0489467	LA	2023	500		500	Excluded from coverage
LR0489466	LL2 LR0489466	LA	2023	500		500	Excluded from coverage
L41570866	LL2 L41570866	SC	2023	25,000		25,000	Excluded from coverage
LJ4699061	LL2 LJ4699061	IN	2022	62,500		62,500	Excluded from coverage
LJ4569064	LL2 LJ4569064	KY	2022	65,674		65,674	Excluded from coverage
LJ4581819	LL2 LJ4581819	UT	2022	111,422		111,422	Excluded from coverage
LM9432059	LL2 LM9432059	LA	2022	10,000		10,000	Excluded from coverage
3299999. Additional Accidental Death Benefits-Ordinary				396,596		396,596	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted				396,596		396,596	XXX
4199999. Disability Benefits Claims - Resisted							XXX
4699999. Matured Endowments Claims - Resisted							XXX
5199999. Annuities with Life Contingencies Claims - Resisted							XXX
5299999. Claims Resisted During Current Year				496,596		496,596	XXX
5399999 - Totals				1,420,941		496,596	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS

	Total		Comprehensive (Hospital and Medical) Individual		Comprehensive (Hospital and Medical) Group		Medicare Supplement		Vision Only		Dental Only		Federal Employees Health Benefits Plan	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %
1. Premiums written		XXX		XXX		XXX		XXX		XXX		XXX		XXX
2. Premiums earned		XXX		XXX		XXX		XXX		XXX		XXX		XXX
3. Incurred claims														
4. Cost containment expenses														
5. Incurred claims and cost containment expenses (Lines 3 and 4)														
6. Increase in contract reserves														
7. Commissions (a)														
8. Other general insurance expenses														
9. Taxes, licenses and fees	46,614													
10. Total other expenses incurred	46,614													
11. Aggregate write-ins for deductions														
12. Gain from underwriting before dividends or refunds	(46,614)													
13. Dividends or refunds														
14. Gain from underwriting after dividends or refunds	(46,614)													
DETAILS OF WRITE-INS														
1101.														
1102.														
1103.														
1198. Summary of remaining write-ins for Line 11 from overflow page														
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)														

	Medicare Title XVIII		Medicaid Title XIX		Credit A&H		Disability Income		Long-Term Care		Other Health	
	15 Amount	16 %	17 Amount	18 %	19 Amount	20 %	21 Amount	22 %	23 Amount	24 %	25 Amount	26 %
1. Premiums written		XXX		XXX		XXX		XXX		XXX		XXX
2. Premiums earned		XXX		XXX		XXX		XXX		XXX		XXX
3. Incurred claims												
4. Cost containment expenses												
5. Incurred claims and cost containment expenses (Lines 3 and 4)												
6. Increase in contract reserves												
7. Commissions (a)												
8. Other general insurance expenses												
9. Taxes, licenses and fees							6,113				40,501	
10. Total other expenses incurred							6,113				40,501	
11. Aggregate write-ins for deductions												
12. Gain from underwriting before dividends or refunds							(6,113)				(40,501)	
13. Dividends or refunds												
14. Gain from underwriting after dividends or refunds							(6,113)				(40,501)	
DETAILS OF WRITE-INS												
1101.												
1102.												
1103.												
1198. Summary of remaining write-ins for Line 11 from overflow page												
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)												

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

PART 2. - RESERVES AND LIABILITIES

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

NONE

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

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

NONE

PART 4. - REINSURANCE

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Reinsurance Assumed:													
1. Premiums written													
2. Premiums earned													
3. Incurred claims													
4. Commissions													
B. Reinsurance Ceded:													
1. Premiums written	8,440,394										1,113,770		7,326,624
2. Premiums earned	8,403,708										1,102,073		7,301,635
3. Incurred claims	3,376,334										380,656		2,995,678
4. Commissions	827,718										150,419		677,299

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Comprehensive (Hospital and Medical) Individual	2 Comprehensive (Hospital and Medical) Group	3 Medicare Supplement	4 Vision Only	5 Dental Only	6 Federal Employees Health Benefits Plan	7 Medicare Title XVIII	8 Medicaid Title XIX	9 Credit A&H	10 Disability Income	11 Long-Term Care	12 Other Health	13 Total
A. Direct:													
1. Incurred claims										380,656		2,995,677	3,376,333
2. Beginning claim reserves and liabilities										981,317		6,028,089	7,009,406
3. Ending claim reserves and liabilities										848,617		5,212,932	6,061,549
4. Claims paid										513,356		3,810,834	4,324,190
B. Assumed Reinsurance:													
1. Incurred claims													
2. Beginning claim reserves and liabilities													
3. Ending claim reserves and liabilities													
4. Claims paid													
C. Ceded Reinsurance:													
1. Incurred claims										380,656		2,995,678	3,376,334
2. Beginning claim reserves and liabilities										981,317		6,028,089	7,009,406
3. Ending claim reserves and liabilities										848,617		5,212,933	6,061,549
4. Claims paid										513,356		3,810,835	4,324,191
D. Net:													
1. Incurred claims													
2. Beginning claim reserves and liabilities													
3. Ending claim reserves and liabilities													
4. Claims paid													
E. Net Incurred Claims and Cost Containment Expenses:													
1. Incurred claims and cost containment expenses													
2. Beginning reserves and liabilities													
3. Ending reserves and liabilities													
4. Paid claims and cost containment expenses													

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
68039	13-2570714	12/31/2012	ATHENE ANNUITY & LIFE ASSURANCE COMPANY OF NEW YORK	NY	COFW/I	FA		2,695,012,154	641,719,768	6,019,235		2,766,227,488
68039	13-2570714	12/31/2012	ATHENE ANNUITY & LIFE ASSURANCE COMPANY OF NEW YORK	NY	COFW/G	FA		53,746,239		219,087		55,166,476
61689	42-0175020	01/01/2018	ATHENE ANNUITY AND LIFE COMPANY	IA	CO/I	FA		1,046,510,282	541,469	5,366,405		
61689	42-0175020	01/01/2018	ATHENE ANNUITY AND LIFE COMPANY	IA	CO/I	IA		10,596,857,282	(102,050,645)	22,591,266		
15306	46-2091695	04/01/2014	STRUCTURED ANNUITY REINSURANCE COMPANY	IA	COFW/I	FA		203,149,571		247,420		220,932,010
80942	41-0991508	06/01/2018	VENERABLE INSURANCE AND ANNUITY COMPANY	IA	MCO/I	FA				2,672	10,464,054	
80942	41-0991508	06/01/2018	VENERABLE INSURANCE AND ANNUITY COMPANY	IA	MCO/I	IA					2,081,452	
80942	41-0991508	06/01/2018	VENERABLE INSURANCE AND ANNUITY COMPANY	IA	MCO/G	FA					25,019,290	
80942	41-0991508	06/01/2018	VENERABLE INSURANCE AND ANNUITY COMPANY	IA	MCO/G	IA					1,108,425	
80942	41-0991508	06/01/2018	VENERABLE INSURANCE AND ANNUITY COMPANY	IA	CO/I	FA		251,293,966	(50,537,998)	18,726,647		
80942	41-0991508	06/01/2018	VENERABLE INSURANCE AND ANNUITY COMPANY	IA	CO/I	IA		1,338,837,779	1,202,566	11,849,367		
80942	41-0991508	06/01/2018	VENERABLE INSURANCE AND ANNUITY COMPANY	IA	CO/G	FA		18,950,819		320,913		
80942	41-0991508	06/01/2018	VENERABLE INSURANCE AND ANNUITY COMPANY	IA	CO/G	IA		15,401,080		432,004		
0299999. General Account - U.S. Affiliates - Other								16,219,759,172	490,875,160	65,775,016	38,673,221	3,042,325,974
0399999. Total General Account - U.S. Affiliates								16,219,759,172	490,875,160	65,775,016	38,673,221	3,042,325,974
0699999. Total General Account - Non-U.S. Affiliates												
0799999. Total General Account - Affiliates								16,219,759,172	490,875,160	65,775,016	38,673,221	3,042,325,974
87726	06-0566090	09/17/2018	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	CO/I	FA		5,961,818,525	2,125,151,391			
65056	38-1659835	06/01/1950	JACKSON NATIONAL LIFE INSURANCE COMPANY	MI	YRT/I	XXXLO	2,760,322	30,937	24,228	8,033		
65056	38-1659835	06/01/1950	JACKSON NATIONAL LIFE INSURANCE COMPANY	MI	CO/I	XXXL	188,359,779	2,107,753	2,460,507	548,157		
68543	25-1093227	11/01/2012	LIBERTY BANKERS LIFE INSURANCE COMPANY	OK	CO/I	FA		52,819,497	81,964	1,315,329		
65676	35-0472300	08/01/2018	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	FA		7,099,355		445,329		
65676	35-0472300	08/01/2018	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	IA		1,172,077,560	308,328	12,146,876		
86231	39-0989781	12/16/2011	TRANSAMERICA LIFE INSURANCE COMPANY	IA	CO/I	FA		303,225,424	111,836	1,160		
62413	36-0947200	11/01/1954	WILCAC LIFE INSURANCE COMPANY	IL	YRT/I	XXXL	5,395,767	56,541	17,032	15,703		
0899999. General Account - U.S. Non-Affiliates							196,515,868	7,499,235,592	2,128,155,286	14,480,587		
00000	AA-3770206	06/01/2000	VFL INTERNATIONAL LIFE COMPANY SPC LTD	CYM	YRT/I	XXXLO	1,125,042	10,223	2,838	3,274		
0999999. General Account - Non-U.S. Non-Affiliates							1,125,042	10,223	2,838	3,274		
1099999. Total General Account - Non-Affiliates							197,640,910	7,499,245,815	2,128,158,124	14,483,861		
1199999. Total General Account							197,640,910	23,719,004,987	2,619,033,284	80,258,877	38,673,221	3,042,325,974
1499999. Total Separate Accounts - U.S. Affiliates												
1799999. Total Separate Accounts - Non-U.S. Affiliates												
1899999. Total Separate Accounts - Affiliates												
2199999. Total Separate Accounts - Non-Affiliates												
2299999. Total Separate Accounts												
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							196,515,868	23,718,994,764	2,619,030,446	80,255,603	38,673,221	3,042,325,974
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)							1,125,042	10,223	2,838	3,274		
9999999 - Totals							197,640,910	23,719,004,987	2,619,033,284	80,258,877	38,673,221	3,042,325,974

SCHEDULE S - PART 1 - SECTION 2

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

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

NONE

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
0399999. Total Life and Annuity - U.S. Affiliates						
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	10,420,269	
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	3,798,917	
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	1,058,535	
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	16,353,360	
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	22,494,469	
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	4,755,220	
00000	AA-3191361	09/17/2018	ATHENE ANNUITY RE LTD	BMU	12,097,877	
0599999. Life and Annuity - Non-U.S. Affiliates - Other					70,978,647	
0699999. Total Life and Annuity - Non-U.S. Affiliates					70,978,647	
0799999. Total Life and Annuity - Affiliates					70,978,647	
60488	25-0598210	01/01/1987	AMERICAN GENERAL LIFE INSURANCE CO.	TX		2,037
62345	47-0766667	01/01/1988	BERKSHIRE HATHAWAY LIFE INSURANCE COMPANY OF NEBRASKA	NE		108,844
68276	48-1024691	08/01/1952	EMPLOYERS REASSURANCE CORPORATION	KS		516
86258	13-2572994	12/01/1967	GENERAL RE LIFE CORPORATION	CT		6,654
88340	59-2859797	08/01/2004	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	248,215	960,670
65056	38-1659835	06/01/1950	JACKSON NATIONAL LIFE INSURANCE COMPANY	MI		556,190
99724	73-1155182	07/01/1999	LIFESHIELD NATIONAL INSURANCE CO	OK	13,484	
65676	35-0472300	10/01/1961	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	70,000	538,003
66346	58-0828824	10/01/1960	MUNICH AMERICAN REASSURANCE COMPANY	GA	195,000	529,110
88099	75-1608507	10/16/1956	OPTIMUM RE INSURANCE COMPANY	TX		2,891
67466	95-1079000	09/01/2002	PACIFIC LIFE INSURANCE COMPANY	NE		996
68136	63-0169720	08/01/1955	PROTECTIVE LIFE INSURANCE COMPANY	TN		2,277
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	TN	(255,000)	28,144,450
93572	43-1235868	11/01/1945	RGA REINSURANCE COMPANY	MO	280,500	1,164,642
87017	62-1003368	01/01/1961	SCOR GLOBAL LIFE RE INSURANCE COMPANY OF DELAWARE	DE		75
97071	13-3126819	04/01/2010	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE		9,231
68713	84-0499703	06/01/1964	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO		205,353
82627	06-0839705	09/01/1956	SWISS RE LIFE & HEALTH AMERICA INC	MO	60,000	1,625,461
70688	36-6071399	07/01/1982	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY		813
86231	39-0989781	01/01/1987	TRANSAMERICA LIFE INSURANCE COMPANY	IA	511,471	472,192
80659	82-4533188	01/01/1957	THE CANADA LIFE ASSURANCE COMPANY	MI	60,000	314,509
62413	36-0947200	11/01/1954	WILCAC LIFE INSURANCE COMPANY	IL		15,703
66133	41-1760577	04/01/2008	WILTON REASSURANCE COMPANY	MN	122,500	213,721
66133	41-1760577	05/26/2008	WILTON REASSURANCE COMPANY	MN	40,000	20,000
60704	94-1516991	01/01/2003	WILTON REASSURANCE LIFE COMPANY OF NEW YORK	NY	60,000	132,524
0899999. Life and Annuity - U.S. Non-Affiliates					1,406,170	35,026,862
00000	AA-3770206	06/01/2000	VFL INTERNATIONAL LIFE COMPANY SPC, LTD	CYM		3,274
0999999. Life and Annuity - Non-U.S. Non-Affiliates						3,274
1099999. Total Life and Annuity - Non-Affiliates					1,406,170	35,030,136
1199999. Total Life and Annuity					72,384,816	35,030,136
1499999. Total Accident and Health - U.S. Affiliates						
1799999. Total Accident and Health - Non-U.S. Affiliates						
1899999. Total Accident and Health - Affiliates						
61301	47-0098400	02/28/1992	AMERITAS LIFE INSURANCE CORPORATION	NE		10,326
88340	59-2859797	08/01/2004	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL		360,606
65056	38-1659835	07/01/1998	JACKSON NATIONAL LIFE INSURANCE COMPANY	MI		119,620
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	TN		1,696,662
1999999. Accident and Health - U.S. Non-Affiliates						2,187,214
2199999. Total Accident and Health - Non-Affiliates						2,187,214
2299999. Total Accident and Health						2,187,214
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					1,406,170	37,214,076
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					70,978,647	3,274
9999999 Totals - Life, Annuity and Accident and Health					72,384,816	37,217,350

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken 9	Reserve Credit Taken 10	11	Outstanding Surplus Relief 12	Outstanding Surplus Relief 13	14	15
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates														
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates														
60488	25-0598210	01/01/1987	American General Life Insurance Co	TX	CO/I	OL	2,902,841	54,958	52,941	64,985				
60488	25-0598210	01/01/1987	American General Life Insurance Co	TX	CO/I	DIS		221	422	262				
60704	94-1516991	03/15/2003	Wilton Reassurance Life Company of New York	NY	CO/I	OL	18,990,000	133,705	239,694	65,237				
60704	94-1516991	03/15/2003	Wilton Reassurance Life Company of New York	NY	CO/I	XXXL	1,939,600	35,402	42,414	10,462				
62345	47-0766667	01/01/1985	Berkshire Hathaway Life Insurance Company of Nebraska	NE	CO/I	OL	1,258,981	26,503	28,217	29,544				
62345	47-0766667	02/15/1983	Berkshire Hathaway Life Insurance Company of Nebraska	NE	YRT/I	OL	8,589,197	180,560	184,173	227,034				
62345	47-0766667	02/15/1983	Berkshire Hathaway Life Insurance Company of Nebraska	NE	YRT/I	DIS		838	898	1,343				
65676	35-0472300	10/01/1961	The Lincoln National Life Insurance Company	IN	YRT/I	OL	32,604,396	512,571	796,176	169,074				
65676	35-0472300	10/01/1961	The Lincoln National Life Insurance Company	IN	YRT/I	DIS		362	388	342				
65676	35-0472300	01/01/2001	The Lincoln National Life Insurance Company	IN	CO/I	OL			60,010					
65676	35-0472300	01/01/2001	The Lincoln National Life Insurance Company	IN	CO/I	XXXL	105,017,600	1,430,631	3,762,304	649,749				
65676	35-0472300	10/01/1999	The Lincoln National Life Insurance Company	IN	YRT/I	OL	16,944,676	66,467	138,555	93,486				
65676	35-0472300	10/01/1999	The Lincoln National Life Insurance Company	IN	YRT/I	XXXL	79,243	333		2,085				
65676	35-0472300	10/01/1999	The Lincoln National Life Insurance Company	IN	YRT/I	DIS		38	107	48				
65676	35-0472300	08/01/2001	The Lincoln National Life Insurance Company	IN	CO/I	OL	37,054		91	1,961				
65676	35-0472300	08/01/2001	The Lincoln National Life Insurance Company	IN	CO/I	XXXL	962,500	12,529	13,032	19,613				
65676	35-0472300	08/01/2001	The Lincoln National Life Insurance Company	IN	CO/I	DIS		25,646	24,872	4,985				
65676	35-0472300	01/01/1975	The Lincoln National Life Insurance Company	IN	CO/I	OL			732					
65676	35-0472300	01/01/1975	The Lincoln National Life Insurance Company	IN	CO/I	XXXL	85,000	804		2,294				
66133	41-1760577	04/01/2008	Wilton Reassurance Company	MN	CO/I	OL	23,979		438,287	420				
66133	41-1760577	04/01/2008	Wilton Reassurance Company	MN	CO/I	XXXL	172,671,788	6,236,897	6,786,842	1,211,211				
66133	41-1760577	04/01/2008	Wilton Reassurance Company	MN	CO/I	DIS		21,288	24,050	2,283				
66133	41-1760577	05/26/2008	Wilton Reassurance Company	MN	CO/I	OL			179					
66133	41-1760577	05/26/2008	Wilton Reassurance Company	MN	CO/I	XXXL	43,415,400	671,203	755,338	300,973				
66346	58-0828824	10/01/1960	Munich American Reassurance Company	GA	YRT/I	OL	3,229,760			24,883				
66346	58-0828824	04/01/2010	Munich American Reassurance Company	GA	YRT/I	OL			1,112					
66346	58-0828824	04/01/2010	Munich American Reassurance Company	GA	YRT/I	XXXL	2,085,541	1,276		12,071				
66346	58-0828824	04/01/2010	Munich American Reassurance Company	GA	YRT/I	DIS		815	788	4,512				
66346	58-0828824	04/01/2008	Munich American Reassurance Company	GA	CO/I	OL	13,703		994,353	152				
66346	58-0828824	04/01/2008	Munich American Reassurance Company	GA	CO/I	XXXL	316,276,261	12,175,965	12,530,886	1,761,923				
66346	58-0828824	04/01/2008	Munich American Reassurance Company	GA	CO/I	DIS		47,427	31,267	4,779				
66346	58-0828824	05/26/2008	Munich American Reassurance Company	GA	CO/I	OL			358					
66346	58-0828824	05/26/2008	Munich American Reassurance Company	GA	CO/I	XXXL	86,830,800	1,342,406	1,510,675	601,947				
66346	58-0828824	04/15/1992	Munich American Reassurance Company	GA	YRT/I	OL	1,537,168	62,699	57,513	68,142				
66346	58-0828824	04/15/1992	Munich American Reassurance Company	GA	YRT/I	DIS		26	51	54				
66346	58-0828824	11/01/1988	Munich American Reassurance Company	GA	YRT/I	OL	648,099	13,534	12,576	18,027				
66346	58-0828824	11/01/1988	Munich American Reassurance Company	GA	YRT/I	DIS								
66346	58-0828824	11/01/1988	Munich American Reassurance Company	GA	CO/I	OL	1,936	34	45	57				
66346	58-0828824	11/01/2008	Munich American Reassurance Company	GA	CO/I	OL	20,137,500	249,996	294,979	80,255				
66346	58-0828824	04/01/1993	Munich American Reassurance Company	GA	YRT/I	OL	123,228	1,287	1,154	1,777				
66346	58-0828824	04/01/1993	Munich American Reassurance Company	GA	YRT/I	DIS		2	3	2				
66346	58-0828824	06/01/1994	Munich American Reassurance Company	GA	YRT/I	OL	411,077	105	99	5,809				
67466	95-1079000	01/01/1985	Pacific Life Insurance Company	NE	CO/I	OL	736,687	25,079	23,367	29,520				
67466	95-1079000	01/01/1985	Pacific Life Insurance Company	NE	CO/I	DIS		114	87	133				
67466	95-1079000	10/01/1984	Pacific Life Insurance Company	NE	CO/I	OL	684,177	17,498	15,914	18,979				
68276	48-1024691	08/01/1952	Employers Reassurance Corporation	KS	YRT/I	OL	1,550,000							
68276	48-1024691	03/01/2003	Employers Reassurance Corporation	KS	CO/I	OL	605,000	374	9,509	3,814				
68276	48-1024691	03/01/2003	Employers Reassurance Corporation	KS	CO/I	XXXL	255,000	3,498	3,844	5,610				
68276	48-1024691	03/01/2003	Employers Reassurance Corporation	KS	CO/I	DIS		10,258	9,949	1,148				
68713	84-0499703	06/01/1964	Security Life of Denver Insurance Company	CO	YRT/I	OL	2,666							
68713	84-0499703	07/01/2004	Security Life of Denver Insurance Company	CO	CO/I	OL			9,702					
68713	84-0499703	07/01/2004	Security Life of Denver Insurance Company	CO	CO/I	XXXL	20,563,379	444,267	609,720	54,571				
68713	84-0499703	09/01/1997	Security Life of Denver Insurance Company	CO	CO/I	OL	1,628,000	7,128	6,986	8,133				

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
68713	84-0499703	09/01/1997	Security Life of Denver Insurance Company	CO	CO/I	XXXL	400,000	4,757	4,244	18,983				
68713	84-0499703	09/01/1997	Security Life of Denver Insurance Company	CO	CO/I	DIS		59,863	56,461	7,317				
70688	36-6071399	06/01/1992	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	1,171,874	33,977	31,106	38,505				
70688	36-6071399	06/01/1992	Transamerica Financial Life Insurance Company	NY	YRT/I	DIS			13					
82627	06-0839705	10/01/1961	Swiss Re Life & Health America Inc	MO	YRT/I	OL	1,582,041	15,536	14,472	23,696				
82627	06-0839705	10/01/1961	Swiss Re Life & Health America Inc	MO	YRT/I	DIS		210	204	137				
82627	06-0839705	09/01/1956	Swiss Re Life & Health America Inc	MO	CO/I	OL	357,138,238	103,169,045	109,818,463	2,296,371				
82627	06-0839705	09/01/1956	Swiss Re Life & Health America Inc	MO	CO/I	DIS		289,634	327,016	22				
82627	06-0839705	09/01/1956	Swiss Re Life & Health America Inc	MO	CO/I	ADB		24,206	21,257	2				
82627	06-0839705	09/01/1956	Swiss Re Life & Health America, Inc	MO	YRT/I	OL	1,968,177							
82627	06-0839705	07/01/2006	Swiss Re Life & Health America Inc	MO	CO/I	OL	12,561	1,018	234,221	1,157				
82627	06-0839705	07/01/2006	Swiss Re Life & Health America Inc	MO	CO/I	XXXL	154,001,504	5,789,463	6,752,673	182,137				
82627	06-0839705	07/01/2006	Swiss Re Life & Health America Inc	MO	CO/I	DIS		22,276	38,879	(1,718)				
82627	06-0839705	05/01/1988	Swiss Re Life & Health America Inc	MO	YRT/I	OL	30,000	1,141	1,050	753				
82627	06-0839705	04/01/2008	Swiss Re Life & Health America Inc	MO	YRT/I	OL	889,980	2,361	2,210	5,118				
82627	06-0839705	01/01/1992	Swiss Re Life & Health America Inc	MO	YRT/I	OL	1,804,819	27,476	27,151	52,169				
82627	06-0839705	01/01/1992	Swiss Re Life & Health America Inc	MO	YRT/I	DIS		79	78	82				
82627	06-0839705	01/01/1992	Swiss Re Life & Health America Inc	MO	CO/I	OL	570,000	2,765	2,592	1,295				
82627	06-0839705	04/15/1992	Swiss Re Life & Health America Inc	MO	YRT/I	OL	2,292,083	14,790	15,087	36,614				
82627	06-0839705	04/15/1992	Swiss Re Life & Health America Inc	MO	YRT/I	DIS		26	51	54				
82627	06-0839705	01/01/2007	Swiss Re Life & Health America Inc	MO	YRT/I	OL	2,426,713	59	53	2,235				
82627	06-0839705	01/01/2007	Swiss Re Life & Health America Inc	MO	YRT/I	DIS		43	42	1,611				
82627	06-0839705	11/01/1988	Swiss Re Life & Health America Inc	MO	YRT/I	OL	10,960,844	165,694	177,469	196,332				
82627	06-0839705	11/01/1988	Swiss Re Life & Health America Inc	MO	YRT/I	DIS		536	573	542				
82627	06-0839705	11/01/1988	Swiss Re Life & Health America Inc	MO	CO/I	OL	1,996,259	21,442	22,360	18,802				
82627	06-0839705	11/01/1988	Swiss Re Life & Health America Inc	MO	CO/I	DIS		173	1,124	151				
82627	06-0839705	11/01/2008	Swiss Re Life & Health America Inc	MO	CO/I	OL	10,068,750	124,998	147,489	40,128				
82627	06-0839705	04/01/1993	Swiss Re Life & Health America Inc	MO	YRT/I	OL	123,228	1,287	1,154	1,777				
82627	06-0839705	04/01/1993	Swiss Re Life & Health America Inc	MO	YRT/I	DIS		2	3	2				
82627	06-0839705	10/01/1999	Swiss Re Life & Health America Inc	MO	YRT/I	OL	1,537,500	7,040	6,553	3,973				
82627	06-0839705	10/01/1999	Swiss Re Life & Health America Inc	MO	YRT/I	DIS		1	2					
82627	06-0839705	07/01/1997	Swiss Re Life & Health America Inc	MO	YRT/I	OL	405,205	3,877	3,527	4,530				
82627	06-0839705	07/01/1997	Swiss Re Life & Health America Inc	MO	YRT/I	DIS			82					
82627	06-0839705	06/01/1996	Swiss Re Life & Health America Inc	MO	CO/I	OL	3,966,193	29,196	29,172	43,102				
82627	06-0839705	06/01/1996	Swiss Re Life & Health America Inc	MO	CO/I	DIS		4,398	4,989	7,091				
82627	06-0839705	07/01/1981	Swiss Re Life & Health America Inc	MO	CO/I	OL	180,000	735	693	8,385				
82627	06-0839705	02/01/1985	Swiss Re Life & Health America Inc	MO	YRT/I	OL	875,244	32,977	47,807	24,072				
86231	39-0989781	01/01/1987	Transamerica Life Insurance Company	IA	YRT/I	OL	1,782,726	41,346	37,350	40,827				
86231	39-0989781	02/01/2008	Transamerica Life Insurance Company	IA	YRT/I	OL	9,939	109	101	261				
86231	39-0989781	02/01/2008	Transamerica Life Insurance Company	IA	CO/I	OL	17,128		1,330,390	308				
86231	39-0989781	02/01/2008	Transamerica Life Insurance Company	IA	CO/I	XXXL	403,963,000	15,394,968	15,997,367	2,285,788				
86231	39-0989781	02/01/2008	Transamerica Life Insurance Company	IA	CO/I	DIS		61,383	39,827	7,713				
86231	39-0989781	05/01/1987	Transamerica Life Insurance Company	IA	YRT/I	OL	22,466,268	835,699	908,236	1,194,364				
86231	39-0989781	05/01/1987	Transamerica Life Insurance Company	IA	YRT/I	DIS		237	241	224				
86231	39-0989781	11/01/1987	Transamerica Life Insurance Company	IA	YRT/I	OL	92,934	274	252	392				
86258	13-2572994	12/01/1967	General Re Life Corporation	CT	YRT/I	OL	217,608							
86258	13-2572994	04/15/1992	General Re Life Corporation	CT	YRT/I	OL	1,104,578	12,697	12,993	26,350				
86258	13-2572994	04/15/1992	General Re Life Corporation	CT	YRT/I	DIS		26	51	54				
86258	13-2572994	01/01/2007	General Re Life Corporation	CT	YRT/I	OL	1,036,477	23	20	849				
86258	13-2572994	01/01/2007	General Re Life Corporation	CT	YRT/I	XXXL	7,651,765	5		111				
86258	13-2572994	01/01/2007	General Re Life Corporation	CT	YRT/I	DIS		3,514	3,674	65,824				
86258	13-2572994	08/01/1981	General Re Life Corporation	CT	YRT/I	OL	913,564	49,030	45,010	74,314				
87017	62-1003368	06/01/1980	SCOR Global Life Reinsurance Company of Delaware	DE	CO/I	OL	128,500	4,291	4,061	6,095				
88099	75-1608507	10/01/1999	Optimum Re Insurance Company	TX	CO/I	OL	2,244,824	20,911	19,009	15,836				
88099	75-1608507	10/01/1999	Optimum Re Insurance Company	TX	CO/I	XXXL	2,254,000	208,791	190,227	11,505				
88099	75-1608507	10/01/1999	Optimum Re Insurance Company	TX	CO/I	DIS		1,096	1,235	96				

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
88099	75-1608507	11/01/1994	Optimum Re Insurance Company	TX	YRT/I	OL	272,314	2,700	2,501	11,035				
88340	59-2859797	07/01/2004	Hannover Life Reassurance Company of America	FL	CO/I	OL	71,770		382,069	1,059				
88340	59-2859797	07/01/2004	Hannover Life Reassurance Company of America	FL	CO/I	XXXL	497,747,003	16,841,617	19,767,230	655,853				
88340	59-2859797	07/01/2004	Hannover Life Reassurance Company of America	FL	CO/I	DIS		153,229	192,982	7,583				
88340	59-2859797	10/01/2003	Hannover Life Reassurance Company of America	FL	YRT/I	OL	544,016							
88340	59-2859797	01/01/2001	Hannover Life Reassurance Company of America	FL	CO/I	OL			112					
88340	59-2859797	01/01/2001	Hannover Life Reassurance Company of America	FL	CO/I	XXXL	4,750	121		157				
88340	59-2859797	01/01/2010	Hannover Life Reassurance Company of America	FL	YRT/I	OL			1,825	7,318				
88340	59-2859797	01/01/2010	Hannover Life Reassurance Company of America	FL	YRT/I	XXXL	2,913,542	2,111		16,840				
88340	59-2859797	01/01/2010	Hannover Life Reassurance Company of America	FL	YRT/I	DIS		815	788	4,461				
93572	43-1235868	05/01/1988	RGA Reinsurance Company	MO	YRT/I	OL	30,000	1,141	1,050	753				
93572	43-1235868	11/01/1945	RGA Reinsurance Company	MO	YRT/I	OL	2,331,156							
93572	43-1235868	01/01/1992	RGA Reinsurance Company	MO	CO/I	OL			249					
93572	43-1235868	01/01/1992	RGA Reinsurance Company	MO	CO/I	XXXL	22,497	268		378				
93572	43-1235868	04/15/1992	RGA Reinsurance Company	MO	YRT/I	OL	872,775	10,209	10,715	32,110				
93572	43-1235868	04/15/1992	RGA Reinsurance Company	MO	YRT/I	DIS		26	51	54				
93572	43-1235868	04/01/1993	RGA Reinsurance Company	MO	YRT/I	OL	1,800,836	17,556	17,275	32,608				
93572	43-1235868	04/01/1993	RGA Reinsurance Company	MO	YRT/I	DIS		121	158	121				
93572	43-1235868	06/01/1994	RGA Reinsurance Company	MO	YRT/I	OL	3,029	9	9	70				
93572	43-1235868	08/01/2001	RGA Reinsurance Company	MO	CO/I	OL	14,822		36	784				
93572	43-1235868	08/01/2001	RGA Reinsurance Company	MO	CO/I	XXXL	385,000	5,012	5,213	7,845				
93572	43-1235868	08/01/2001	RGA Reinsurance Company	MO	CO/I	DIS		10,258	9,949	1,994				
93572	43-1235868	08/02/2004	RGA Reinsurance Company	MO	CO/I	OL	94,736		463,414	2,033				
93572	43-1235868	08/02/2004	RGA Reinsurance Company	MO	CO/I	XXXL	575,751,412	18,999,807	22,513,852	681,805				
93572	43-1235868	08/02/2004	RGA Reinsurance Company	MO	CO/I	DIS		192,216	243,940	11,395				
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	YRT/I	OL	244,875	2,169	2,101	3,418				
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	YRT/I	DIS		68	65	37				
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	CO/I	OL			2,535	1,118				
93572	43-1235868	01/01/1989	RGA Reinsurance Company	MO	YRT/I	OL	1,739,575	64,483	62,004	69,450				
93572	43-1235868	10/01/1989	RGA Reinsurance Company	MO	YRT/I	OL	2,224,190	14,756	15,607	53,707				
93572	43-1235868	10/01/1989	RGA Reinsurance Company	MO	YRT/I	DIS		20,611	21,154	19,187				
93572	43-1235868	06/01/1991	RGA Reinsurance Company	MO	YRT/I	OL	1,636,713	15,006	16,012	35,472				
93572	43-1235868	06/01/1991	RGA Reinsurance Company	MO	YRT/I	DIS		793	1,127	1,816				
93572	43-1235868	07/01/1997	RGA Reinsurance Company	MO	YRT/I	OL	405,204	3,877	3,527	4,530				
93572	43-1235868	07/01/1997	RGA Reinsurance Company	MO	YRT/I	DIS			82					
93572	43-1235868	02/01/1991	RGA Reinsurance Company	MO	YRT/I	OL	1,877,350	83,203	73,242	113,653				
93572	43-1235868	01/01/1996	RGA Reinsurance Company	MO	YRT/I	OL	60,728	1,031	922	1,230				
93572	43-1235868	01/01/2004	RGA Reinsurance Company	MO	CO/I	OL	540,000	2,703						
97071	13-3126819	05/01/2003	SCOR Global Life USA Reinsurance Company	DE	CO/I	OL	197,640,910	2,205,454	2,875,091	2,504,606				
97071	13-3126819	10/04/2010	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL	15,302,468	7		191				
97071	13-3126819	10/04/2010	SCOR Global Life USA Reinsurance Company	DE	YRT/I	DIS		6,991	7,313	132,686				
70408	81-0170040	12/01/1994	Union Security Insurance Company	KS	CO/I	FA		1,799,783	2,011,249					
70408	81-0170040	12/01/1994	Union Security Insurance Company	KS	CO/I	OL	17,607,530	13,856,497	14,704,140	562				
70408	81-0170040	12/01/1994	Union Security Insurance Company	KS	CO/I	FA		45,644						
68136	63-0169720	04/29/2011	Protective Life Insurance Company	TN	CO/I	AXXX	927,165	39,900	39,797	20,432,222				
68136	63-0169720	04/29/2011	Protective Life Insurance Company	TN	CO/I	FA		3,103,845	3,147,832	20,768				
68136	63-0169720	04/29/2011	Protective Life Insurance Company	TN	CO/I	OL	4,241,178,616	1,137,929,163	1,172,573,757	(897)				
68136	63-0169720	04/29/2011	Protective Life Insurance Company	TN	CO/I	FA		6,894,706	7,434,006		84,930,756	88,958,746		
68136	63-0169720	04/29/2011	Protective Life Insurance Company	TN	CO/I	XXXL	1,606,540,806	43,315,852	47,114,056	27,737,890				
68136	63-0169720	04/29/2011	Protective Life Insurance Company	TN	CO/I	DIS		11,046,375	12,810,134	(15,251)				
68136	63-0169720	04/29/2011	Protective Life Insurance Company	TN	CO/I	ADB		2,945,024	3,167,999	(460)				
68136	63-0169720	04/29/2011	Protective Life Insurance Company	TN	CO/G	OL	119,985,615	4,799,021	5,581,069	(8,830)				
68136	63-0169720	04/29/2011	Protective Life Insurance Company	TN	CO/G	XXXL				1,133,227				
68136	63-0169720	06/01/1995	Protective Life Insurance Company	TN	YRT/I	OL	18,535,092	2,442,680	2,466,945	408,076				
62413	36-0947200	04/01/1997	WILCAC Life Insurance Company	IL	CO/I	OL	2,528,588			9,223				
78743	74-2552025	12/31/1995	New Era Life Insurance Company	TX	CO/I	FA			77,866					

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1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken 9 Current Year	Reserve Credit Taken 10 Prior Year	11 Premiums	Outstanding Surplus Relief 12 Current Year	Outstanding Surplus Relief 13 Prior Year	14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
80659	82-4533188	01/01/2003	United States Business of Canada Life Assurance Company	MI	CO/I	AXXX				1,348				
80659	82-4533188	01/01/2003	United States Business of Canada Life Assurance Company	MI	CO/I	OL	47,107,122	545,303	739,702	160,627				
80659	82-4533188	01/01/2003	United States Business of Canada Life Assurance Company	MI	CO/I	XXXL				(431)				
80659	82-4533188	05/01/1988	United States Business of Canada Life Assurance Company	MI	YRT/I	OL	30,000	1,141	1,050	753				
80659	82-4533188	06/01/1996	United States Business of Canada Life Assurance Company	MI	CO/I	OL	3,966,193	29,196	29,172	43,102				
80659	82-4533188	06/01/1996	United States Business of Canada Life Assurance Company	MI	CO/I	DIS		4,398	4,989	7,091				
80659	82-4533188	12/06/2004	United States Business of Canada Life Assurance Company	MI	CO/I	XXXL	40,489,600	710,726	832,174	195,999				
80659	82-4533188	01/01/1957	United States Business of Canada Life Assurance Company	MI	YRT/I	OL	240,000							
87572	23-2038295	05/01/1988	SCOTTISH RE (U.S.) INC	DE	OTH/I	DIS			7					
87572	23-2038295	01/01/1993	SCOTTISH RE (U.S.) INC	DE	YRT/I	DIS			3					
87572	23-2038295	05/01/1988	SCOTTISH RE (U.S.) INC	DE	YRT/I	OL			107,245	(16,441)				
87572	23-2038295	01/01/1993	SCOTTISH RE (U.S.) INC	DE	YRT/I	OL			1,154	(3,429)				
99724	73-1155182	07/01/1999	LIFESHIELD NATIONAL INSURANCE COMPANY	OK	CO/G	OL	1,686,133			16,248				
99724	73-1155182	07/01/1999	LIFESHIELD NATIONAL INSURANCE COMPANY	OK	CO/I	OL				1,982				
99724	73-1155182	07/01/1999	LIFESHIELD NATIONAL INSURANCE COMPANY	OK	CO/I	XXXL	317,030							
0899999. General Account - Authorized U.S. Non-Affiliates							9,266,797,922	1,418,467,856	1,485,393,570	66,850,765	84,930,756	88,958,746		
1099999. Total General Account - Authorized Non-Affiliates							9,266,797,922	1,418,467,856	1,485,393,570	66,850,765	84,930,756	88,958,746		
1199999. Total General Account Authorized							9,266,797,922	1,418,467,856	1,485,393,570	66,850,765	84,930,756	88,958,746		
1499999. Total General Account - Unauthorized U.S. Affiliates														
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/G	FA							47,834,153	
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/I	FA				571,130,593			2,398,560,817	
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/I	FA				162,866			279,112,244	
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/I	IA				84,627			1,133,968,539	
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/I	FA				89,469			242,580,340	
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/I	FA				65,571			42,255,597	
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/I	FA				433,175			837,208,226	
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/I	IA				(79,035,139)			8,477,485,825	
00000	AA-3191361	06/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/I	FA							5,679,484	
00000	AA-3191361	06/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/I	IA				246,662			937,662,048	
00000	AA-3191361	09/17/2018	ATHENE ANNUITY RE LTD	BMU	MCO/I	FA				1,700,121,113			4,769,454,820	
00000	AA-3191361	01/01/2020	ATHENE ANNUITY RE LTD	BMU	COFW/I	OA		4,632,596,330	5,940,901,539					4,637,469,031
1699999. General Account - Unauthorized Non-U.S. Affiliates - Other								4,632,596,330	5,940,901,539	2,193,298,937			19,171,802,093	4,637,469,031
1799999. Total General Account - Unauthorized Non-U.S. Affiliates								4,632,596,330	5,940,901,539	2,193,298,937			19,171,802,093	4,637,469,031
1899999. Total General Account - Unauthorized Affiliates								4,632,596,330	5,940,901,539	2,193,298,937			19,171,802,093	4,637,469,031
2199999. Total General Account - Unauthorized Non-Affiliates														
2299999. Total General Account Unauthorized								4,632,596,330	5,940,901,539	2,193,298,937			19,171,802,093	4,637,469,031
2599999. Total General Account - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
3299999. Total General Account - Certified Non-Affiliates														
3399999. Total General Account Certified														
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates														
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates														
4099999. Total General Account - Reciprocal Jurisdiction Affiliates														
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates														
4499999. Total General Account Reciprocal Jurisdiction														
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							9,266,797,922	6,051,064,186	7,426,295,109	2,260,149,702	84,930,756	88,958,746	19,171,802,093	4,637,469,031
4899999. Total Separate Accounts - Authorized U.S. Affiliates														
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Authorized Affiliates														
5599999. Total Separate Accounts - Authorized Non-Affiliates														
5699999. Total Separate Accounts Authorized														
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates														
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates														

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domi-ciliary Juris-diction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken 9 Current Year	Reserve Credit Taken 10 Prior Year	11 Premiums	Outstanding Surplus Relief 12 Current Year	Outstanding Surplus Relief 13 Prior Year	14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
6399999. Total Separate Accounts - Unauthorized Affiliates														
6699999. Total Separate Accounts - Unauthorized Non-Affiliates														
6799999. Total Separate Accounts Unauthorized														
7099999. Total Separate Accounts - Certified U.S. Affiliates														
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates														
7499999. Total Separate Accounts - Certified Affiliates														
7799999. Total Separate Accounts - Certified Non-Affiliates														
7899999. Total Separate Accounts Certified														
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates														
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates														
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates														
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates														
8999999. Total Separate Accounts Reciprocal Jurisdiction														
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified														
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							9,266,797,922	1,418,467,856	1,485,393,570	66,850,765	84,930,756	88,958,746		
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)								4,632,596,330	5,940,901,539	2,193,298,937			19,171,802,093	4,637,469,031
9999999 - Totals							9,266,797,922	6,051,064,186	7,426,295,109	2,260,149,702	84,930,756	88,958,746	19,171,802,093	4,637,469,031

SCHEDULE S - PART 3 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domi-ciliary Juris-diction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Premiums	9 Unearned Premiums (Estimated)	10 Reserve Credit Taken Other than for Unearned Premiums	Outstanding Surplus Relief 11 Current Year	Outstanding Surplus Relief 12 Prior Year	13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates													
0699999. Total General Account - Authorized Non-U.S. Affiliates													
0799999. Total General Account - Authorized Affiliates													
61301	47-0098400	12/01/1985	AMERITAS LIFE INSURANCE CORPORATION	NE	QA/I	LTDI	8,418	1,130	1,782,033				
88340	59-2859797	07/01/2004	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	QA/I	A			111,914				
65056	38-1659835	07/01/1998	JACKSON NATIONAL LIFE INSURANCE COMPANY	MI	QA/G	LTDI	395						
65056	38-1659835	07/01/1998	JACKSON NATIONAL LIFE INSURANCE COMPANY	MI	QA/I	LTDI	1,051,519	124,478	3,970,124				
99724	73-1155182	07/01/1999	LIFESHIELD NATIONAL INSURANCE COMPANY	OK	QA/G	A	76,241						
99724	73-1155182	07/01/1999	LIFESHIELD NATIONAL INSURANCE COMPANY	OK	QA/I	A	4,908						
99724	73-1155182	07/01/1999	LIFESHIELD NATIONAL INSURANCE COMPANY	OK	QA/G	LTDI	264						
99724	73-1155182	07/01/1999	LIFESHIELD NATIONAL INSURANCE COMPANY	OK	QA/I	LTDI	371						
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	TN	QA/G	A	2,648,487	111,844	34,986				
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	TN	QA/I	A	286,736	16,045	61,638				
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	TN	QA/G	LTDI	27,915	96	60,856				
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	TN	QA/I	LTDI	13,191	1,544	55,236				
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	TN	QA/I	OH	10	521	(521)				
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	TN	QA/G	OM	561		8				
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	TN	QA/I	OM	49,586		167,566				
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	TN	QA/G	SD	8,954	4,879	496,064				
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	TN	QA/I	SD	4,226,152	167,155	29,721,398				
0899999. General Account - Authorized U.S. Non-Affiliates							8,403,708	427,692	36,461,302				
1099999. Total General Account - Authorized Non-Affiliates							8,403,708	427,692	36,461,302				
1199999. Total General Account Authorized							8,403,708	427,692	36,461,302				
1499999. Total General Account - Unauthorized U.S. Affiliates													
1799999. Total General Account - Unauthorized Non-U.S. Affiliates													
1899999. Total General Account - Unauthorized Affiliates													
2199999. Total General Account - Unauthorized Non-Affiliates													
2299999. Total General Account Unauthorized													
2599999. Total General Account - Certified U.S. Affiliates													
2899999. Total General Account - Certified Non-U.S. Affiliates													
2999999. Total General Account - Certified Affiliates													
3299999. Total General Account - Certified Non-Affiliates													
3399999. Total General Account Certified													
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates													
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates													
4099999. Total General Account - Reciprocal Jurisdiction Affiliates													
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates													
4499999. Total General Account Reciprocal Jurisdiction													
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							8,403,708	427,692	36,461,302				
4899999. Total Separate Accounts - Authorized U.S. Affiliates													
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates													
5299999. Total Separate Accounts - Authorized Affiliates													
5599999. Total Separate Accounts - Authorized Non-Affiliates													
5699999. Total Separate Accounts Authorized													
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates													
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates													
6399999. Total Separate Accounts - Unauthorized Affiliates													
6699999. Total Separate Accounts - Unauthorized Non-Affiliates													
6799999. Total Separate Accounts Unauthorized													
7099999. Total Separate Accounts - Certified U.S. Affiliates													
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates													
7499999. Total Separate Accounts - Certified Affiliates													
7799999. Total Separate Accounts - Certified Non-Affiliates													
7899999. Total Separate Accounts Certified													

SCHEDULE S - PART 3 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Premiums	9 Unearned Premiums (Estimated)	10 Reserve Credit Taken Other than for Unearned Premiums	Outstanding Surplus Relief 11 Current Year	Outstanding Surplus Relief 12 Prior Year	13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates													
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates													
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates													
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates													
8999999. Total Separate Accounts Reciprocal Jurisdiction													
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified													
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							8,403,708	427,692	36,461,302				
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)													
9999999 - Totals							8,403,708	427,692	36,461,302				

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates									XXX					
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	4,632,596,330	70,978,646	1,543,188,563	6,246,763,539				4,637,469,031		1,743,595,399	6,246,763,539
0599999. General Account - Life and Annuity Non-U.S. Affiliates - Other				4,632,596,330	70,978,646	1,543,188,563	6,246,763,539		XXX		4,637,469,031		1,743,595,399	6,246,763,539
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates				4,632,596,330	70,978,646	1,543,188,563	6,246,763,539		XXX		4,637,469,031		1,743,595,399	6,246,763,539
0799999. Total General Account - Life and Annuity Affiliates				4,632,596,330	70,978,646	1,543,188,563	6,246,763,539		XXX		4,637,469,031		1,743,595,399	6,246,763,539
1099999. Total General Account - Life and Annuity Non-Affiliates									XXX					
1199999. Total General Account Life and Annuity				4,632,596,330	70,978,646	1,543,188,563	6,246,763,539		XXX		4,637,469,031		1,743,595,399	6,246,763,539
1499999. Total General Account - Accident and Health U.S. Affiliates									XXX					
1799999. Total General Account - Accident and Health Non-U.S. Affiliates									XXX					
1899999. Total General Account - Accident and Health Affiliates									XXX					
2199999. Total General Account - Accident and Health Non-Affiliates									XXX					
2299999. Total General Account Accident and Health									XXX					
2399999. Total General Account				4,632,596,330	70,978,646	1,543,188,563	6,246,763,539		XXX		4,637,469,031		1,743,595,399	6,246,763,539
2699999. Total Separate Accounts - U.S. Affiliates									XXX					
2999999. Total Separate Accounts - Non-U.S. Affiliates									XXX					
3099999. Total Separate Accounts - Affiliates									XXX					
3399999. Total Separate Accounts - Non-Affiliates									XXX					
3499999. Total Separate Accounts									XXX					
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)									XXX					
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				4,632,596,330	70,978,646	1,543,188,563	6,246,763,539		XXX		4,637,469,031		1,743,595,399	6,246,763,539
9999999 - Totals				4,632,596,330	70,978,646	1,543,188,563	6,246,763,539		XXX		4,637,469,031		1,743,595,399	6,246,763,539

(a)

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

NONE

SCHEDULE S - PART 5

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

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

NONE

(a)

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

NONE

SCHEDULE S - PART 6

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

		1 2023	2 2022	3 2021	4 2020	5 2019
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	2,268,553	2,619,906	3,484,220	1,940,152	5,257,671
2.	Commissions and reinsurance expense allowances	96,048	148,528	375,849	384,296	385,457
3.	Contract claims	452,692	484,408	501,028	448,217	390,629
4.	Surrender benefits and withdrawals for life contracts	2,734,838	1,056,215	881,161	722,384	687,266
5.	Dividends to policyholders and refunds to members	578	594	658	683	695
6.	Reserve adjustments on reinsurance ceded	(815,091)	405,098	1,655,373	478,707	3,837,892
7.	Increase in aggregate reserve for life and accident and health contracts	(1,377,590)	(84,661)	(84,467)	(90,999)	(89,339)
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	2,483	2,761	1,209	3,422	4,945
9.	Aggregate reserves for life and accident and health contracts	1,438,117	1,507,205	9,813,934	1,694,693	1,767,342
10.	Liability for deposit-type contracts	4,649,836	5,958,338	8,222,093	7,962,380	18,545
11.	Contract claims unpaid	37,217	51,067	57,960	52,335	52,886
12.	Amounts recoverable on reinsurance	72,385	82,191	83,761	75,833	57,520
13.	Experience rating refunds due or unpaid		247	31	10	8
14.	Policyholders' dividends and refunds to members (not included in Line 10)	559	594	629	672	701
15.	Commissions and reinsurance expense allowances due	24,719	30,200	80,345	64,459	56,048
16.	Unauthorized reinsurance offset					
17.	Offset for reinsurance with Certified Reinsurers					
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	4,637,469	5,957,329	8,223,547	7,864,552	
19.	Letters of credit (L)					
20.	Trust agreements (T)					
21.	Other (O)					
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust					
23.	Funds deposited by and withheld from (F)					
24.	Letters of credit (L)					
25.	Trust agreements (T)					
26.	Other (O)					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	30,867,526,679	65,603,462	30,933,130,141
2.	Reinsurance (Line 16)	5,278,676,579	(5,278,676,579)	
3.	Premiums and considerations (Line 15)		2,483,251	2,483,251
4.	Net credit for ceded reinsurance	XXX	5,027,309,865	5,027,309,865
5.	All other admitted assets (balance)	458,655,997		458,655,997
6.	Total assets excluding Separate Accounts (Line 26)	36,604,859,255	(183,280,002)	36,421,579,253
7.	Separate Account assets (Line 27)	15,075,108		15,075,108
8.	Total assets (Line 28)	36,619,934,363	(183,280,002)	36,436,654,361
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	25,377,056,220	1,438,117,307	26,815,173,527
10.	Liability for deposit-type contracts (Line 3)	120,507,649	4,649,835,873	4,770,343,522
11.	Claim reserves (Line 4)	103,682,939	37,217,347	140,900,286
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	26,872	558,926	585,798
13.	Premium & annuity considerations received in advance (Line 8)		312,802	312,802
14.	Other contract liabilities (Line 9)	1,910,110,165	(1,671,853,226)	238,256,939
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	4,637,469,031	(4,637,469,031)	
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	1,312,375,505		1,312,375,505
20.	Total liabilities excluding Separate Accounts (Line 26)	33,461,228,381	(183,280,002)	33,277,948,380
21.	Separate Account liabilities (Line 27)	15,075,108		15,075,108
22.	Total liabilities (Line 28)	33,476,303,489	(183,280,002)	33,293,023,487
23.	Capital & surplus (Line 38)	3,143,630,874	XXX	3,143,630,874
24.	Total liabilities, capital & surplus (Line 39)	36,619,934,363	(183,280,002)	36,436,654,361
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	1,438,117,307		
26.	Claim reserves	37,217,347		
27.	Policyholder dividends/reserves	558,926		
28.	Premium & annuity considerations received in advance	312,802		
29.	Liability for deposit-type contracts	4,649,835,873		
30.	Other contract liabilities	(1,671,853,226)		
31.	Reinsurance ceded assets	5,278,676,579		
32.	Other ceded reinsurance recoverables	(65,603,462)		
33.	Total ceded reinsurance recoverables	9,667,262,147		
34.	Premiums and considerations	2,483,251		
35.	Reinsurance in unauthorized companies			
36.	Funds held under reinsurance treaties with unauthorized reinsurers	4,637,469,031		
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets			
40.	Total ceded reinsurance payable/offsets	4,639,952,282		
41.	Total net credit for ceded reinsurance	5,027,309,865		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

	States, Etc.	1	Direct Business Only					
			Life Contracts		4	5	6	7
		Active Status (a)	2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1.	Alabama AL	L	527,028	245	52,468		579,741	
2.	Alaska AK	L	74,509		6,117		80,625	
3.	Arizona AZ	L	888,932	14,863	104,491		1,008,285	
4.	Arkansas AR	L	342,274		44,777		387,051	
5.	California CA	L	2,195,141	27,671	486,233		2,709,045	
6.	Colorado CO	L	520,980		83,760		604,739	
7.	Connecticut CT	L	265,807		88,569		354,376	
8.	Delaware DE	L	132,345		19,908		152,253	
9.	District of Columbia DC	L	46,894		8,260		55,153	
10.	Florida FL	L	2,650,032	1,527	148,531		2,800,089	
11.	Georgia GA	L	1,938,065	8,758	155,161		2,101,984	
12.	Hawaii HI	L	84,812	183	9,081		94,075	
13.	Idaho ID	L	193,534		30,186		223,720	
14.	Illinois IL	L	1,423,730	4,749	136,613		1,565,092	
15.	Indiana IN	L	927,152	313	114,218		1,041,683	
16.	Iowa IA	L	421,641		46,665		468,306	300,000,000
17.	Kansas KS	L	867,815	7,723	59,590		935,127	
18.	Kentucky KY	L	1,694,269		180,743		1,875,013	
19.	Louisiana LA	L	5,062,028	15,091	1,094,823		6,171,942	
20.	Maine ME	L	93,282	825	48,085		142,191	
21.	Maryland MD	L	680,911		94,600		775,512	
22.	Massachusetts MA	L	375,227	10,600	100,488		486,315	
23.	Michigan MI	L	1,329,006	3,407	117,731		1,450,144	
24.	Minnesota MN	L	832,817	602	37,698		871,118	
25.	Mississippi MS	L	414,792		51,841		466,633	
26.	Missouri MO	L	1,308,815	3,988	94,628		1,407,431	
27.	Montana MT	L	110,184		15,908		126,092	
28.	Nebraska NE	L	267,150	846	30,838		298,833	
29.	Nevada NV	L	283,737	175	31,638		315,550	
30.	New Hampshire NH	L	118,059		29,569		147,628	
31.	New Jersey NJ	L	793,742		119,900		913,642	
32.	New Mexico NM	L	243,463	2,400	26,611		272,474	
33.	New York NY	N	127,714		7,662		135,375	
34.	North Carolina NC	L	8,930,556	45,751	1,043,356		10,019,664	
35.	North Dakota ND	L	75,749		1,900		77,649	
36.	Ohio OH	L	2,070,912	3,475	149,481		2,223,868	
37.	Oklahoma OK	L	692,375	107,743	55,073		855,192	
38.	Oregon OR	L	882,716	10,000	70,631		963,347	
39.	Pennsylvania PA	L	1,459,521	11,200	257,520		1,728,242	
40.	Rhode Island RI	L	72,075		25,886		97,961	
41.	South Carolina SC	L	13,580,243	21,415	2,028,687		15,630,345	
42.	South Dakota SD	L	86,457		3,331		89,788	
43.	Tennessee TN	L	1,731,893	8,481	179,264		1,919,637	
44.	Texas TX	L	3,272,114	5,743	389,222		3,667,079	
45.	Utah UT	L	440,889		46,559		487,448	
46.	Vermont VT	L	41,189		11,423		52,611	
47.	Virginia VA	L	1,213,392	4,660	127,446		1,345,498	
48.	Washington WA	L	491,330	4,099	103,658		599,087	
49.	West Virginia WV	L	720,198	2,400	149,566		872,165	
50.	Wisconsin WI	L	537,096	1,200	52,200		590,496	
51.	Wyoming WY	L	89,592		8,974		98,566	
52.	American Samoa AS	N	668				668	
53.	Guam GU	N	60				60	
54.	Puerto Rico PR	L	991		278		1,270	
55.	U.S. Virgin Islands VI	N						
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N	14,497				14,497	
58.	Aggregate Other Alien OT	XXX	12,386		493		12,879	
59.	Subtotal	XXX	63,652,786	330,135	8,382,336		72,365,257	300,000,000
90.	Reporting entity contributions for employee benefits plans	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	357,281				357,281	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	2,150				2,150	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	1,122,803		58,058		1,180,861	
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	65,135,020	330,135	8,440,394		73,905,549	300,000,000
96.	Plus reinsurance assumed	XXX	2,098,264	2,616,528,678			2,618,626,942	(7,545,476)
97	Totals (All Business)	XXX	67,233,284	2,616,858,813	8,440,394		2,692,532,491	292,454,524
98.	Less reinsurance ceded	XXX	67,009,802	2,193,319,705	8,440,394		2,268,769,901	300,000,000
99.	Totals (All Business) less Reinsurance Ceded	XXX	223,482	423,539,108	(c)		423,762,590	(7,545,476)
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	12,386		493		12,879	
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	12,386		493		12,879	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

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

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations

Premium and annuity considerations were allocated to state according to the mailing address of the policyholder.

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4 and 16.4, Col. 6, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Col. 6

SCHEDULE T - PART 2
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN
Allocated by States and Territories

			Direct Business Only					
	States, Etc.		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1.	Alabama	AL	527,028	245	7,346			534,619
2.	Alaska	AK	74,509		856			75,365
3.	Arizona	AZ	888,932	14,863	14,629			918,423
4.	Arkansas	AR	342,274		6,269			348,543
5.	California	CA	2,195,141	27,671	68,073			2,290,885
6.	Colorado	CO	520,980		11,726			532,706
7.	Connecticut	CT	265,807		12,400			278,207
8.	Delaware	DE	132,345		2,787			135,132
9.	District of Columbia	DC	46,894		1,156			48,050
10.	Florida	FL	2,650,032	1,527	20,794			2,672,353
11.	Georgia	GA	1,938,065	8,758	21,722			1,968,546
12.	Hawaii	HI	84,812	183	1,271			86,266
13.	Idaho	ID	193,534		4,226			197,760
14.	Illinois	IL	1,423,730	4,749	19,126			1,447,605
15.	Indiana	IN	927,152	313	15,990			943,456
16.	Iowa	IA	421,641		6,533		300,000,000	300,428,175
17.	Kansas	KS	867,815	7,723	8,343			883,880
18.	Kentucky	KY	1,694,269		25,304			1,719,574
19.	Louisiana	LA	5,062,028	15,091	153,275			5,230,394
20.	Maine	ME	93,282	825	6,732			100,839
21.	Maryland	MD	680,911		13,244			694,155
22.	Massachusetts	MA	375,227	10,600	14,068			399,895
23.	Michigan	MI	1,329,006	3,407	16,482			1,348,895
24.	Minnesota	MN	832,817	602	5,278			838,697
25.	Mississippi	MS	414,792		7,258			422,049
26.	Missouri	MO	1,308,815	3,988	13,248			1,326,052
27.	Montana	MT	110,184		2,227			112,411
28.	Nebraska	NE	267,150	846	4,317			272,313
29.	Nevada	NV	283,737	175	4,429			288,342
30.	New Hampshire	NH	118,059		4,140			122,199
31.	New Jersey	NJ	793,742		16,786			810,528
32.	New Mexico	NM	243,463	2,400	3,726			249,589
33.	New York	NY	127,714		1,073			128,786
34.	North Carolina	NC	8,930,556	45,751	146,070			9,122,377
35.	North Dakota	ND	75,749		266			76,015
36.	Ohio	OH	2,070,912	3,475	20,927			2,095,315
37.	Oklahoma	OK	692,375	107,743	7,710			807,829
38.	Oregon	OR	882,716	10,000	9,888			902,604
39.	Pennsylvania	PA	1,459,521	11,200	36,053			1,506,774
40.	Rhode Island	RI	72,075		3,624			75,699
41.	South Carolina	SC	13,580,243	21,415	284,016			13,885,674
42.	South Dakota	SD	86,457		466			86,923
43.	Tennessee	TN	1,731,893	8,481	25,097			1,765,470
44.	Texas	TX	3,272,114	5,743	54,491			3,332,348
45.	Utah	UT	440,889		6,518			447,407
46.	Vermont	VT	41,189		1,599			42,788
47.	Virginia	VA	1,213,392	4,660	17,842			1,235,895
48.	Washington	WA	491,330	4,099	14,512			509,941
49.	West Virginia	WV	720,198	2,400	20,939			743,538
50.	Wisconsin	WI	537,096	1,200	7,308			545,604
51.	Wyoming	WY	89,592		1,256			90,849
52.	American Samoa	AS	668					668
53.	Guam	GU	60					60
54.	Puerto Rico	PR	991		39			1,030
55.	U.S. Virgin Islands	VI						
56.	Northern Mariana Islands	MP						
57.	Canada	CAN	14,497					14,497
58.	Aggregate Other Alien	OT	12,386		69			12,455
59.	Total		63,652,786	330,135	1,173,527		300,000,000	365,156,448

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

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

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

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

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

Athene Bermuda Employee Company Ltd.

Athene IP Holding Ltd.

Athene North Employment Service Corporation

Athora Holding Ltd.

- Athora UK Services Ltd.
- Athora Ireland Services Limited
- Athora Bermuda Services Ltd.
- Athora IP Company Ltd.
- Athora MEP Ltd.
- Athora Europe Holding (Bermuda) Ltd.
  - Athora Europe Holding Limited
    - Generali Belgium S.A./N.V.

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

PART 1 – ORGANIZATIONAL CHART

          - Groupe GVA-BC Assurances S.A.
          - Generali Real Estate Investment B.V.
    - Athora Life Re Ltd.
      - Athora Ireland plc
        - Athora Lux Invest S.C.Sp
        - Athora Europe Investments DAC
          - Athora Lux Invest S.C.Sp
    - Athora Deutschland Verwaltungs GmbH
    - Athora Deutschland Holding GmbH & Co. KG
      - Athora Deutschland GmbH
        - Athora Pensionkasse AG
        - Athora Deutschland Service GmbH
        - Athora Lux Invest Management S.a.r.l.
          - Athora Lux Invest SCSp
            - Athora Real Estate Finance GP, LLC
            - Athora US Invest (AH), LLC
            - Athora HD Investors, L.P.
        - Athora Lebensversicherung AG
          - Athora Real Estate (Lux) S.C.Sp
            - Athora Real Estate (Lux) Services S.a.r.l.
              - Athora Real Estate S.a.r.l.
  - A-A Euro Investment Fund (Lux) GP, S.a r.l.
  - Athene Japan K.K.
- Apollo Asset Management, Inc.
  - APO Asset Co., LLC
    - Apollo Principal Holdings I GP, LLC
      - Apollo Principal Holdings I, L.P.
        - Apollo Capital Management IV, Inc.
          - Apollo Advisors IV, L.P.
            - Apollo Investment Fund IV, L.P.
            - Apollo Overseas Partners IV, L.P.
          - Apollo Fund Administration IV, L.L.C.
        - Apollo Capital Management V, Inc
          - Apollo Advisors V, L.P.
          - Apollo Fund Administration V, L.L.C
          - Apollo Verwaltungs V GmbH
            - Apollo German Partners V GmbH & Co.KG
        - Apollo Capital Management VI, LLC
          - Apollo Advisors VI, L.P.
            - Apollo Investment Fund VI, L.P.
            - Apollo Overseas Partners VI, L.P.
            - Apollo Overseas Partners (Delaware) VI, L.P.
            - Apollo Overseas Partners (Delaware 892) VI, L.P.
            - Apollo Overseas Partners (Germany) VI, L.P.
              - Apollo Management (Germany) VI, L.P.
            - Apollo Fund Administration VI, LLC
        - Apollo Capital Management VII, LLC
          - Apollo Advisors VII, L.P.

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Fund Administration VII, LLC
- Apollo Investment Fund VII, L.P.
- Apollo Investment Fund (I) VII, L.P.
- Apollo Investment Fund (PB) VII, L.P.
- Apollo Overseas Partners VII, L.P.
- Apollo Overseas Partners (I) VII, L.P.
- Apollo Overseas Partners (Delaware) VII, L.P.
- Apollo Overseas Partners (Delaware 892) VII, L.P.

AGRE CMBS GP LLC
AGRE CMBS GP II LLC
2012 CMBS-I GP LLC
2012 CMBS-II GP LLC
2012 CMBS-III GP LLC
Apollo ANRP Capital Management, LLC
- Apollo ANRP Advisors, L.P.
  - Apollo ANRP Fund Administration, LLC
  - Apollo Natural Resources Partners, L.P.

Apollo Converse Co-Investors, LLC
Apollo Co-Investors Manager, LLC
- AGRE Europe Co-Investors (A), L.P.
- AGRE Europe Co-Investors (A), L.P., with respect to Series CAI thereof
- AGRE Europe Co-Investors (A), L.P., with respect to Series GSS thereof
- AGRE Europe Co-Investors (A), L.P., with respect to Series Prime thereof
- AOP Co-Investors (A), L.P.
- AOP Co-Investors (D), L.P.
- AP Auxo Holdings Co-Investors (A), L.P.
- Apollo A-N Credit Co-Investors (FC-D), L.P.
- Apollo Accord Co-Investors II (D), L.P.
- Apollo Accord Co-Investors III (D), L.P.
- Apollo Accord Co-Investors III B (D), L.P.
- Apollo Accord Co-Investors IV (A), L.P.
- Apollo Accord Co-Investors IV (D), L.P.
- Apollo Accord Co-Investors V (A), L.P.
- Apollo Accord Co-Investors V (D), L.P.
- Apollo Accord Co-Investors VI (A), L.P.
- Apollo Accord Co-Investors VI (D), L.P.
- Apollo Accord+ Co-Investors (A), L.P.
- Apollo Accord+ Co-Investors (B), L.P.
- Apollo Accord+ Co-Investors (D), L.P.
- Apollo Accord+ II Co-Investors (A), L.P.
- Apollo Accord+ II Co-Investors (D), L.P.
- Apollo ADIP Co-Investors (A), L.P.
- Apollo ADIP Co-Investors (D), L.P.
- Apollo ADIP Co-Investors II (A), L.P.
- Apollo AGRE APREF Co-Investors (D), L.P.
- Apollo AIE II Co-Investors (B), L.P.
- Apollo Alamo Co-Investors (D), L.P.
- Apollo Aligned Alternatives Co-Investors (A), L.P.

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

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

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

PART 1 – ORGANIZATIONAL CHART

Apollo Co-Investors X (A), L.P.
Apollo Co-Investors X (D), L.P.
Apollo Co-Investors IX (A), L.P.
Apollo Co-Investors IX (D), L.P.
    Apollo Co-Investors VI (A), LLC
    Apollo Co-Investors VI (B), LLC
    Apollo Co-Investors VI (C), LLC
    Apollo Co-Investors VI (D), L.P.
    Apollo Co-Investors VII (A), L.P
Apollo Credit Fund Co-Investors, LP
Apollo Credit Opportunity Co-Investors III (A) LP
Apollo Credit Opportunity Co-Investors III (B) LP
Apollo Credit Strategies Co-Investors, LP
Apollo Credit Strategies Co-Investors (D), L.P.
Apollo Defined Return Co-Investors (A), L.P.
Apollo Delphi Co-Investors (D), L.P.
Apollo EPF Co-Investors II (A), L.P.
Apollo EPF Co-Investors II (D), L.P.
Apollo EPF Co-Investors II (Euro), L.P.
Apollo EPF Co-Investors III (A), L.P.
Apollo EPF Co-Investors III (D), L.P.
Apollo EPF Co-Investors IV (D), L.P.
Apollo Excelsior Co-Investors (D), L.P.
Apollo Franklin Co-Investors (DC-D), L.P.
Apollo HSF I Co-Invest, L.P.
Apollo HVF Co-Investors (A), L.P.
Apollo HVF Co-Investors (D), L.P.
Apollo HVF Co-Investors (DC-D), L.P.
Apollo HVF Co-Investors II (A), L.P.
Apollo HVF Co-Investors II (D), L.P.
Apollo Impact Mission Co-Investors (A), L.P.
Apollo Impact Mission Co-Investors (D), L.P.
Apollo Infra Equity Co-Investors (A), L.P.
Apollo Infra Equity Co-Investors (D), L.P.
Apollo Infra Equity Co-Investors (IH-D), L.P.
Apollo Infrastructure Opportunities II Co-Investors (A), L.P.
Apollo Infrastructure Opportunities II Co-Investors (D), L.P.
Apollo Infrastructure Opportunities III Co-Investors (A), L.P.
Apollo Kings Alley Credit Co-Investors (D), L.P.
Apollo Lincoln Private Credit Co-Investors (DC-D), L.P.
Apollo Navigator Co-Investors I (A), L.P.
Apollo Navigator Co-Investors I (D), L.P.
Apollo Navigator Co-Investors I (DC-D), L.P.
Apollo Origination Partnership II Co-Investors (A), L.P.
Apollo PPF Credit Strategies Co-Investors (FC-D), L.P.
Apollo Revolver Co-Investors (A), L.P.
Apollo Revolver Co-Investors (D), L.P.
Apollo Revolver Co-Investors II (A), L.P.

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Royalties Co-Investors I (D), L.P.
- Apollo RRH Co-Investors (A), L.P.
- Apollo Senior Loan Fund Co-Investors (D), L.P.
- Apollo S3 Equity & Hybrid Solutions Fund Co-Investors (A), L.P.
- Apollo SOMA Co-Investors, LLC
- Apollo SPAC Co-Investors I (A), L.P.
- Apollo SPAC Co-Investors I (D), L.P.
- Apollo Special Situations Co-Investors (A), L.P.
- Apollo Special Situations Co-Investors (D), L.P.
- Apollo Special Situations Co-Investors (IH-A), L.P.
- Apollo Special Situations Co-Investors (IH-D), L.P
- Apollo SPN Co-Investors (D), L.P.
- Apollo SPN Co-Investors (DC-D), L.P.
- Apollo SPN Co-Investors (FC-D), L.P.
- Apollo Structured Credit Recovery Co-Investors IV (A) LP
- Apollo Tactical Value SPN Co-Investors (DC-D), L.P.
- Apollo Total Return Co-Investors (A) LP
- Apollo Total Return Fund - Investment Grade Co-Investors (D), L.P.
- Apollo Tower Credit Co-Investors (DE FC-D), L.P.
- Apollo Union Street Co-Investors (D), L.P.
- Apollo Union Street SPV Co-Investors (D), L.P.
- Apollo USREF Co-Investors II (A), L.P.
- Apollo USREF Co-Investors III (A), L.P.
- Apollo USREF Co-Investors III (D), L.P.
- Apollo USREF III Royce Co-Investors (A), L.P.
- Apollo Venerable Co-Investors (A), L.P.
- FCI Co-Investors II (A), L.P.
- FCI Co-Investors III (A), L.P.
- FCI Co-Investors IV (A), L.P.
- FCI Co-Investors IV (D), L.P.

VA Capital Management CIV GP, LLC
- VA Capital Management Co-Investors, L.P.

APH Holdings, L.P.
- ACC Advisors A/B, LLC
- Apollo U.S. Real Estate Advisors GP III, LLC
  - Apollo U.S. Real Estate Advisors III, L.P.
    - Apollo U.S. Real Estate Fund III, L.P.
    - Apollo U.S. Real Estate Fund III Acquisitions, LLC
    - Apollo U.S. Real Estate Partners III (Offshore), L.P.
    - Apollo U.S. Real Estate Partners III (TE), L.P.
  - Apollo Cardinal Advisors, L.P.
    - Apollo Cardinal Coinvest Fund, L.P.
- Apollo 100 West Putnam Advisors GP, LLC
- Apollo Capital Management X, LLC
  - Apollo Advisors X, L.P.
    - Apollo Co-Investors X (B), L.P.
    - Apollo Co-Investors X (C), L.P.
    - Apollo Investment Fund (DE-I) X, L.P.

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

  - Delphi Growth Capital Sponsor, L.P.
- APSG Advisors GP, LLC
  - Acropolis Infrastructure Acquisition Advisors, L.P.
  - APSG Advisors, L.P.
  - APSG Advisors II, L.P.
  - Delphi Growth Capital Advisors, L.P.
- Delaware Rose GP L.L.C
  - Apollo Rose GP, L.P.
    - Apollo Rose II Co-Investors (H), L.P.
    - Apollo Rose II (A), L.P.
    - Apollo Rose II (B), L.P.
    - Apollo Rose II (C), L.P.
    - Apollo Rose II (D), L.P.
    - Apollo Rose II (E), L.P.
    - Apollo Rose II (F), L.P.
    - Apollo Rose II (G), L.P.
      - Catalina Holdings (Bermuda) Ltd.
        - Catalina Alpha Ltd
          - Alea Group Holdings (Bermuda) Ltd.
            - FIN LLC
              - Alea Holdings US Company
                - Alea North America Insurance Company
                - SPARTA Insurance Company
                - National American Insurance Company of California
                - QLT Buffalo LLC
                - AHUSCO Statutory Trust I
                - AHUSCO Statutory Trust II
                - AHUSCO Statutory Trust III
          - Catalina Alpha US Holding Company
            - Catalina U.S. Insurance Services LLC
          - Catalina Re Bermuda Ltd
            - Catalina Re Archdale Life Insurance Company Ltd.
          - Catalina Finance LLP
          - Catalina Services (Bermuda) Ltd.
          - Elbow Re Ltd.
            - Catalina Oxenwood European Investments Ltd
            - Catalina Oxenwood Investments Ltd
          - Catalina Services Asia Pacific PTE Ltd.
          - Catalina General Insurance Ltd.
            - Asia Capital Reinsurance Group PTE. Ltd.
              - Asia Capital Reinsurance Malaysia SDN BHD
              - ACCR Sendirian Berhad
            - Catalina Corporate Capital Limited
            - Catalina Echo Limited
              - Residential Loss Control Holdings LLC
                - Home Construction Management Inc
                  - National Home Insurance Company (A Risk Retention Group)
                - ProBuilders Specialty Insurance Company, RRG

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

PART 1 – ORGANIZATIONAL CHART

- Catalina Services Switzerland AG
- Catalina Foxtrot Holdings Limited
  - Catalina Insurance Ireland dac
- Catalina Oxenwood Real Estate II Ltd
  - OXW Capital LP
  - Oxenwood Real Estate LLP
    - OXW Capital Management Limited
  - OXW Partners LP
    - Oxenwood JV Capital Limited
      - Oxenwood Luxembourg S.à r.l.
  - OXW Partners 2 LP
    - Oxenwood JV Capital 2 Limited
      - Oxenwood Luxembourg 2 S.à r.l.
  - OLF1 Partners LP
- Catalina Oxenwood European Investments Ltd
  - Oxenwood Catalina III Limited
    - OXW Catalina European Holdco S.a.r.l.
      - Oxenwood Catalina (Germany II) S.à.r.l.
      - Oxenwood Catalina Neuss S.a.r.l.
      - OXW Catalina PropCo 1 S.à r.l.
      - OXW Catalina PropCo 2 S.à r.l.
- Catalina Permian Ltd
- Catalina Acra Zurich Reinsurance Trust
  - Catalina Oxenwood Investments Ltd
  - Propco (Newport) Limited
  - Propco (Greenock) Limited
  - Propco (Yeovil) Limited
- Catalina Oxenwood Investments Ltd
  - OXW Catalina UK Limited
    - OXW Catalina (Logistics XVII) Limited
    - OXW Catalina (Logistics XXV) Limited
    - OXW Catalina (Logistics XXVI) Limited
    - OXW Catalina (Logistics XXVII) Limited
    - AD Land Exeter Ltd
- Catalina Holdings UK Limited
  - Catalina Worthing Insurance Limited
    - Catalina Oxenwood Investments Ltd
    - Propco (Swansea) Limited
  - Catalina Services UK Limited Catalina
  - London Limited
- Lightning Top-Up Trust
  - Catalina Oxenwood European Investments Ltd.
  - Catalina Oxenwood Investments Ltd.
- Propco (Telford) Limited

Apollo Rose II (I), L.P.

Wessex GP LLC

Athene Wessex Investor A, L.P.

Apollo Wessex Advisors GP, LLC

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

        Apollo Wessex Advisors, L.P.
            Wessex Holdings, L.P.
    AP Extreme Advisors GP, LLC
APH Holdings, L.P.
    Apollo ANRP Capital Management II, LLC
        Apollo ANRP Advisors II, L.P.
            Apollo Natural Resources Partners II, L.P.
                AP Boardwalk GP, LLC
            Apollo ANRP Co-Investors II (B), L.P.
    Apollo ANRP Capital Management III, LLC
        Apollo ANRP Advisors III, L.P
            Apollo Natural Resources Partners (Lux) III GP, S.a r.l.
                Apollo Natural Resources Partners (Lux) III, SCSp
            Apollo Natural Resources Partners III, L.P.
            Apollo ANRP Co-Investors III (B), L.P.
            ANRP III (T-P1) Holdings, L.P.
        Apollo ANRP Advisors III (P2), L.P.
            Apollo Natural Resources Partners (P2) III, L.P.
    Apollo Capital Management VIII, LLC
        Apollo Advisors VIII, L.P.
            Apollo Fund Administration VIII, LLC
            Apollo Investment Fund VIII, L.P.
            Apollo Investment Fund (I) VIII, L.P.
            Apollo Overseas Partners VIII, L.P.
            Apollo Overseas Partners (I) VIII, L.P.
            Apollo Overseas Partners (Delaware) VIII, L.P.
            Apollo Overseas Partners (Delaware 892) VIII, L.P.
    Apollo Hybrid Value Capital Management, LLC
        Apollo Hybrid Value Advisors, L.P.
            Apollo HVF Co-Investors (B), L.P.
            Apollo HVF Co-Investors (C), L.P.
            Apollo Hybrid Value Fund, L.P.
            Apollo Hybrid Value Overseas Partners (Delaware 892), L.P.
            Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.
                Apollo Hybrid Value Overseas Partners (Lux), SCSp
            Apollo Hybrid Value Overseas Partners, L.P.
            AA Direct GP, LLC
                AA Direct, L.P.
            AP Ulysses Advisors, LLC
            AP Beta 7, L.P.
                VA Capital Company LLC
                    Venerable Holdings, Inc.
                        Venerable Insurance and Annuity Company
                            Corporate Solutions Life Reinsurance Company
                            Rocky Range, Inc.
                        Directed Services LLC
                        VIAC Services Company
                        Venerable Investment Advisers, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Special Situations Advisors GP, LLC
  - Apollo Special Situations Advisors, L.P.
    - Apollo Special Situations Fund, L.P.
- AA GP Solutions Advisors GP, LLC
  - AA GP Solutions Advisors, L.P.
    - AA GP Solutions Fund, L.P.
- Apollo Credit Secondaries I GP, LLC
  - Apollo Credit Secondaries Fund I, L.P.
  - Apollo Credit Secondaries Fund I (A), L.P.
  - Apollo Credit Secondaries Fund I (B), L.P.
- Apollo Credit Secondaries I Advisors GP, LLC
  - Apollo Credit Secondaries I Advisors, L.P.
- Apollo Advisors IX (EH-GP), LLC
  - Apollo Advisors IX (EH), L.P.
    - AP Highlands Co-Invest, L.P.
      - Highlands Bermuda Holdco, Ltd.
    - AIF IX International Holdings, L.P.
      - AP Highlands Holdings (GP), LLC
        - AP Highlands Holdings, L.P.
          - Highlands Bermuda Holdco, Ltd.
            - Aspen Insurance Holdings Limited
              - Aspen Bermuda Limited
              - Aspen (UK) Holdings Limited
                - Aspen UK Syndicate Services Limited
                - APJ Asset Protection Jersey Limited
                - Aspen U.S. Holdings, Inc.
                  - Aspen American Insurance Company
                    - Aspen Specialty Insurance Company
                  - Aspen Insurance U.S. Services Inc.
                  - Aspen Specialty Insurance Management, Inc.
                  - Aspen Specialty Insurance Solutions, LLC
                  - Aspen Re America, Inc.
                  - Digital Risk Resources, LLC
                - Aspen Insurance UK Services Limited
                - Aspen Australia Service Company Pty Limited
              - Aspen European Holdings Limited
                - Aspen Insurance UK Limited
              - Acorn Limited
                - Blue Waters Insurers, Corp.
              - Aspen Managing Agency Limited
                - Aspen Singapore Pte. Limited
              - Aspen Underwriting Limited
              - Silverton Re Ltd.
              - Aspen (US) Holdings Limited
              - Aspen Capital Management Limited
                - Peregrine Reinsurance Ltd
                - Aspen Cat Fund Limited
- Harvest Holdings II GP, LLC

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

PART 1 – ORGANIZATIONAL CHART

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

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

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

PART 1 – ORGANIZATIONAL CHART

Apollo TAMF Co-Invest GP, L.P.
Apollo TAMF Co-Invest, L.P.
AA IX Holdings, LLC
Apollo Impact Mission Capital Management, LLC
Apollo Impact Mission Advisors, L.P.
Apollo Impact Mission Co-Investors (B), L.P.
Apollo Impact Mission Fund, L.P.
Apollo Impact Mission Fund (Overseas), L.P.
Apollo Impact Mission Overseas Partners (Delaware 892), L.P.
Apollo Impact Mission Overseas Partners (Lux) GP, S.a r.l.
Apollo Impact Mission Overseas Partners (Lux), SCSp
Apollo Capital Management IX, LLC
Apollo Advisors IX, L.P.
Apollo Co-Investors IX (B), L.P.
Apollo Co-Investors IX (C), L.P.
Apollo Fund Administration IX, LLC
Apollo Investment Fund IX, L.P.
Apollo Investment Fund (I) IX, L.P.
Apollo Overseas Partners IX, L.P.
Apollo Overseas Partners (I) IX, L.P.
Apollo Overseas Partners (Delaware) IX, L.P.
Apollo Overseas Partners (Delaware 892) IX, L.P.
Apollo Overseas Partners (Lux) IX GP, S.a r.l.
Apollo Overseas Partners (Lux) IX, SCSp
AP Castle Holdings GP S.a r.l.
AP IX GenPar, LLC
AP IX DSB Holdings, L.P.
DSB Parent GP, LLC
Knight Parent Ventures LP
Forward Health Ventures L.P.
Forward Health Ventures Holdings, Inc.
Forward Health Ventures (A) LLC
Forward Health Ventures (B) LLC
STeM Parent L.P.
STeM Holdings Inc.
STeM Management, LLC
STeM Operating, LLC
Forward Health Ventures Investments GP, LLC
DSB Holdings II GP, LLC
DSB Holdings II, L.P.
DSB Parent L.P.
DSB Holdings, Inc.
DSB Acquisition LLC
LifePoint Health, Inc.
Legacy LifePoint Health, LLC
Province Healthcare Company, LLC
Brim Hospitals, Inc.
Colorado Plains Physician Practices, LLC

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

PART 1 – ORGANIZATIONAL CHART

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

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

- Home Health Partner, LLC
- HSC Credentialing Support Services, LLC
- HSCGP, LLC
  - LifePoint Corporate Services, General Partnership
    - America Management Companies, LLC
    - LifePoint Billing Services, LLC
    - Forward Health Ventures (A) LLC
    - Forward Health Ventures (B) LLC
- LifePoint CSLP, LLC
  - LifePoint Corporate Services, General Partnership
    - Forward Health Ventures (A) LLC
    - Forward Health Ventures (B) LLC
- LifePoint Holdings 2, LLC
  - Acquisition Bell Hospital, LLC
    - Upper Peninsula Health Plan, LLC
    - Upper Peninsula Managed Care, LLC
  - AMG-Crockett, LLC
  - AMG-Southern Tennessee, LLC
  - AMG-Trinity, LLC
  - Athens Physicians Practice, LLC
  - Athens Regional Medical Center, LLC
  - Athens Surgery Center Partner, LLC
    - Athens Surgery Center, LLC
  - Bell JV, LLC
  - Bell Physician Practices, Inc.
  - Clark Regional Physician Practices, LLC
  - Community Medical, LLC
  - Community-Based Services, LLC
  - Crockett Hospital, LLC
  - Crockett PHO, LLC
  - Danville Diagnostic Imaging Center, LLC
  - Danville Physician Practices, LLC
  - Danville Regional Medical Center, LLC
    - Danville Regional Medical Center School of Health Professions, LLC
    - Gateway Health Alliance, Inc.
    - Memorial Hospital of Martinsville & Henry County Ambulatory Surgery Center, LLC
    - Two Rivers Physician Practices, LLC
  - DLP Partner, LLC
    - DLP Healthcare, LLC
      - DLP Marquette Holding Company, LLC
        - DLP Marquette Health Plan, LLC
          - Upper Peninsula Health Plan, LLC
          - Upper Peninsula Managed Care, LLC
        - DLP Marquette General Hospital, LLC
        - DLP Marquette JV, LLC
          - U.P. Imaging Management Services, LLC
        - DLP Marquette Physician Practices, Inc.
      - DLP Cardiac Partners, LLC

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

- DLP Central NC Holding Company, LLC
  - DLP Central Carolina Medical Center, LLC
    - DLP Central Carolina Family Medicine, LLC
    - DLP Central Carolina Medical Group, LLC
    - DLP Central Carolina Physician Practices, LLC
  - DLP Central NC JV, LLC
    - Guardian Health Service, L.L.C.
  - DLP Frye Regional Medical Center, LLC
    - DLP Cardiology Associates, LLC
    - DLP Cardiology Physicians, LLC
    - DLP Frye Medical Group, LLC
    - DLP Frye Regional Physician Practices, LLC
    - DLP Graystone Family Practice Associates, LLC
    - DLP Hickory Family Practice Associates, LLC
- DLP Good Shepherd Holding Company, LLC
  - DLP Good Shepherd JV, LLC
  - DLP Gregg County Hospital, LLC
  - DLP Marshall Medical Center, LLC
- DLP Harris JV, LLC
- DLP Harris Regional Hospital, LLC
  - DLP Western Carolina Physician Practices, LLC
- DLP Haywood Regional Medical Center, LLC
- DLP Maria Parham Medical Center, LLC
  - DLP Maria Parham Physician Practices, LLC
- DLP Person Memorial Hospital, LLC
  - DLP Person Physician Practices, LLC
  - DLP Person Urgent Care, LLC
- DLP Rutherford Regional Health System, LLC
  - DLP Rutherford Physician Practices, LLC
- DLP Swain County Hospital, LLC
- DLP Twin County Holding Company, LLC
  - DLP Twin County Physician Practices, LLC
  - DLP Twin County Regional Healthcare, LLC
- DLP Wilson Holding Company, LLC
  - DLP WilMed Nursing Care and Rehabilitation Center, LLC
  - DLP Wilson Medical Center, LLC
    - DLP Wilson Physician Practices, LLC

DLP Partner Central Carolina, LLC
DLP Partner Conemaugh, LLC
DLP Partner Frye, LLC
DLP Partner Marquette, LLC
DLP Partner MedWest, LLC
DLP Partner Twin County, LLC
DLP Partner Wilson Rutherford, LLC

- Fauquier Partner, LLC
  - Fauquier Holding Company, LLC
    - Fauquier Diagnostic Imaging Center, LLC
    - Fauquier Long-Term Care, LLC

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

PART 1 – ORGANIZATIONAL CHART

    - Fauquier Medical Center, LLC
    - Fauquier Physician Practices, LLC
- Georgetown Rehabilitation, LLC
- HDP Andalusia, LLC
- HDP Georgetown, LLC
- HighPoint Partner, LLC
  - HighPoint Healthcare, LLC
    - Riverview Medical Center, LLC
    - Riverview Physician Practices, LLC
    - Sumner Partner, LLC
      - Sumner Ambulatory Surgery Center, LLC
    - Sumner Physician Practices, LLC
    - Sumner Regional Medical Center, LLC
    - Trousdale Medical Center, LLC
    - Trousdale Physician Practices, LLC
- Hillside Hospital, LLC
- HSC Manager, LLC
- Kansas Healthcare Management Company, Inc.
  - Kansas Healthcare Management Services, LLC
- Kansas Healthcare Management Services, LLC
- Kentucky Hospital, LLC
- Kentucky Medserv, LLC
- Kentucky Physician Services, Inc. LHSC, LLC
- LifePoint Medical Group – Hillside, Inc.
  - AMG-Hillside, LLC
- LifePoint of Kentucky, LLC
  - Bourbon Community Hospital, LLC
  - Bourbon Physician Practice, LLC
  - Buffalo Trace Radiation Oncology Associates, LLC
  - Fleming Medical Center, LLC
  - Georgetown Community Hospital, LLC
  - HCK Logan Memorial, LLC
  - Kentucky MSO, LLC
  - Meadowview Physician Practice, LLC
  - Meadowview Regional Medical Center, LLC
    - Meadowview Regional Medical Center Pain Management, LLC
  - PineLake Physician Practice, LLC
  - PineLake Regional Hospital, LLC
  - R. Kendall Brown Practice, LLC
  - Siletchnik Practice, LLC
  - Woodford Hospital, LLC
- LifePoint of Lake Cumberland, LLC
  - LCMC PET, LLC
  - Somerset Surgery Partner, LLC
    - Lake Cumberland Surgery Center, LP
  - Lake Cumberland Cardiology Associates, LLC
  - Lake Cumberland Physician Practices, LLC
    - LCMC MRI, LLC

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

PART 1 – ORGANIZATIONAL CHART

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

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

- LifePoint NMTC, LLC
- LifePoint PSO, LLC
- My HealthPoint, LLC
- Poitras Practice, LLC
- Riverton Oncology Practice, LLC
- Shared Business Services, LLC
- LifePoint Acquisition Corp.
  - LifePoint VA Holdings, Inc.
    - Clinch Professional Physician Services, LLC
    - Clinch Valley Medical Center, Inc.
    - Clinch Valley Physicians Associates, LLC
    - Clinch Valley Pulmonology, LLC
    - Clinch Valley Urology, LLC
    - Orthopedics of Southwest Virginia, LLC
  - LifePoint WV Holdings, Inc.
    - Raleigh General Hospital, LLC
    - West Virginia Management Services Organization, Inc.
- Lima HoldCo, LLC
  - Capella Health Holdings, LLC
    - Capella Holdings, LLC
      - Capella Healthcare, LLC
        - Capella DISCO, LLC
        - Kershaw Health Holdings, LLC
          - Kershaw Clinics, LLC
          - Kershaw Hospital, LLC
          - KershawHealth Ambulatory Surgery Center, LLC
          - KershawHealth Cancer Center, LLC
        - Muskogee Holdings, LLC
          - Capella Holdings of Oklahoma, LLC
            - Muskogee Medical and Surgical Associates, LLC
            - Muskogee Physician Group, LLC
            - Muskogee Regional Medical Center, LLC
            - Providence MRI Associates, L.L.C.
            - Providence Radiologic Services, L.C.
        - NPMC Holdings, LLC
          - Arkansas Healthcare Services, LLC
          - Hot Springs Imaging Center, LLC
          - Hot Springs National Park Hospital Holdings, LLC
            - National Park Real Property, LLC
          - National Park Cardiology Services, LLC
          - National Park Endoscopy Center, LLC
          - National Park Family Care, LLC
          - National Park GI Services, LLC
          - NPMC, LLC
        - Oregon Healthcorp, LLC
          - McMinnville Immediate Health Care, LLC
          - Willamette Valley Clinics, LLC
          - Willamette Valley Health Solutions, LLC

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

- Willamette Valley Medical Center, LLC
  - Willamette Radiology Billing Services, LLC
- RCCH PMDS, LLC
- RCCH Trios Health Holdings, LLC
- RCCH Washington Holdings, LLC
  - CMCH Holdings, LLC
  - Lourdes Holdings, LLC
    - Lourdes Hospital, LLC
    - Lourdes Physician Services, LLC
  - PNWCIN LLC
  - RCCH-Northwest, LLC
    - RCCH-UW Medicine Healthcare Holdings, LLC
      - CCMC Holdco, LLC
      - RCCH Trios Health, LLC
        - High Desert Surgery Center, L.L.C.
        - RCCH Trios Physicians, LLC
- Saline County Hospital, LLC
- St. Joseph Holdings, LLC
  - St. Joseph Hospital, LLC
    - SJRMC Interventional Radiology Services, LLC
  - St. Joseph Physician Services, LLC
- St. Mary’s Holdings, LLC
  - Russellville Holdings, LLC
  - Saint Mary’s Primary Care Network, LLC
  - St. Mary’s Physician Services, LLC
  - St. Mary's Specialty, LLC
- Saline County Medical Center Joint Venture, LLC
  - Saline Clinics, LLC
  - Saline Hospital, LLC
    - Saline FirstCare, Inc.

- DLP Lima Partner, LLC
  - DLP Conemaugh Holding Company, LLC
    - DLP Conemaugh Memorial Medical Center, LLC
    - DLP Conemaugh Miners Medical Center, LLC
    - DLP Conemaugh Meyersdale Medical Center, LLC
    - DLP Conemaugh Physician Practices, LLC
    - DLP Conemaugh JV, LLC
- Nason Medical Center, LLC
- Nason Physician Practices, LLC
- RCHP-Ottumwa Holdings, Inc.
  - Ottumwa Physicians, LLC
    - Ottumwa ER, LLC
    - Ottumwa Health Group, LLC
  - RCHP-Ottumwa, LLC
    - Collaborative Laboratory Services, L.L.C.
    - RRL Ottumwa, LLC
- Western Plains Regional Hospital, LLC
  - Dodge City Healthcare Group, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Western Plains Physician Practices, LLC
- Lima HoldCo Parent, LLC
- RCHP, LLC
  - Point of Life Indemnity, LTD.
  - RCHP Management Company, Inc.
  - RegionalCare Hospital Partners, LLC
    - Essent Healthcare, Inc.
      - EHCO, LLC
        - Essent Healthcare of Massachusetts, Inc.
          - Essent Haverhill Healthcare Group, Inc.
        - Essent DISCO, LLC
        - Essent Healthcare – Ayer, Inc.
          - Essent – Ayer Healthcare Group, Inc.
        - Essent Healthcare – Paris, Inc.
          - EHC PRMC G.P., LLC
            - Essent PRMC, L.P.
              - Texas & Oklahoma Preferred Provider System
          - EHC PRMC L.P., LLC
            - Essent PRMC, L.P.
          - Lamar County Clinical Services, Inc.
          - PRMC ER Group, Inc.
          - PRMC Healthcare Group, Inc.
        - Essent Healthcare – Pennsylvania, Inc.
          - Essent Healthcare – Waynesburg, LLC
          - SRMC Healthcare Group, LLC
        - Essent Realty, Inc.
        - Sharon Hospital Holding Company
          - Essent Healthcare of Connecticut, Inc.
    - Florence Physicians, LLC
      - ECM Health Group, LLC
      - ECM TVCC, LLC
      - North Alabama Neuroservices, LLC
      - North Alabama Ob-Gyn, LLC
      - Shoals Health Group, LLC
      - Shoals Obstetrics and Gynecology, LLC
    - North Alabama RCO Holding Company, LLC
      - My Care Alabama, Inc.
    - RCHP-Clinical Trials, LLC
    - RCHP DISCO, LLC
    - RCHP-Florence, LLC
      - Florence-UCC, LLC
        - Med-Plus Muscle Shoals, LLC
      - NAMC Anesthesia Services, LLC
      - Northwest Alabama Emergency Medicine, LLC
    - RCHP-McCurtain Memorial Holdings, LLC
      - McCurtain Memorial Hospital, LLC
    - RCHP-Montana, LLC
      - Billings-RCHP Healthcare Holdings, LLC

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

  - CRH of Arlington, LLC
    - Texas Rehabilitation Hospital of Arlington, LLC
  - Everest Rehabilitation Hospital El Paso, LLC
- Lifepoint Behavioral Health, LLC
  - Cornerstone Behavioral Health, LLC
    - CBH Operations Company, LLC
      - Cornerstone Behavioral Health New Braunfels, LLC
    - CBH Real Estate Company, LLC
    - Cornerstone Behavioral Health Broken Arrow, LLC
    - Cornerstone Behavioral Health Clear Lake, LLC
    - Cornerstone Behavioral Health Tucscon, LLC
  - Lifepoint Behavioral Health Services, LLC
  - Lifepoint Behavioral Health Hospital Services, LLC
    - LPNT BH Acquisition 1, LLC
    - LPNT BH Acquisition 2, LLC
    - LPNT BH Acquisition 3, LLC
    - LPNT BH Development 1, LLC
      - Western Massachusetts Behavioral Hospital, LLC
    - LPNT BH Development 2, LLC
      - Antelope Valley Specialty Hospital, LLC
    - LP BH Development 5, LLC
      - Palomar Behavioral Health Institute, LLC
    - LPNT BH Development 3, LLC
      - Tampa Behavioral Hospital, LLC
    - LPNT BH Development 4, LLC
      - Mercy Health Behavioral Hospital, LLC
    - LPNT BH Development 5, LLC
    - LPNT BH Development 9, LLC
      - Centra Behavioral Health Hospital, LLC
  - Lifepoint Behavioral Health Physician Services, LLC
  - LPNT Autumn Holdco, LLC
    - Springstone Health Opco, LLC
      - Beckett Springs, LLC
        - Beckett Springs Physician Group, LLC
      - Brentwood Meadows, LLC
        - Brentwood Meadows Physician Group, LLC
      - Carrollton Springs, LLC
        - Carrollton Springs Physician Group, LLC
      - Copper Springs Hospital, LLC
        - Copper Springs Hospital Physician Group, LLC
      - Cottonwood Springs, LLC
        - Cottonwood Springs Physician Group, LLC
      - Denver Springs, LLC
        - Denver Springs Physician Group, LLC
      - Dublin Springs, LLC
        - Dublin Springs Physician Group, LLC
      - Highland Springs Property, LLC
      - Mesa Springs, LLC

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

- Mesa Springs Physician Group, LLC
- Highland Springs, LLC
  - Highland Springs Physician Group, LLC
- Oakwood Springs, LLC
  - Oakwood Springs Physician Group, LLC
- Rainier Springs, LLC
  - Rainier Springs Physician Group, LLC
- Rock Springs, LLC
  - Rock Springs Physician Group, LLC
- Spokane Springs, LLC
- Triangle Springs, LLC
  - Triangle Springs Physician Group, LLC
- Westpark Springs, LLC
  - Westpark Springs Physician Group, LLC
- Woodland Springs, LLC
  - Woodland Springs Physician Group, LLC
- Sycamore Springs, LLC
  - Sycamore Springs Physician Group, LLC
- Springstone Physicians, LLC
- Springstone Physician Management, LLC
- Lifepoint Rehabilitation Services, LLC
  - LPNT Rehab Development 2, LLC
    - East Valley Rehabilitation Hospital, L.L.C
    - TherEx, LLC
    - Dignity-Lifepoint Rehabilitation Hospital East Valley, L.L.C.
  - LPNT Rehab Development 3, LLC
  - LPNT Rehab Development 4, LLC
    - Franciscan Specialty Care, LLC
  - LPNT Rehab Development 5, LLC
  - Lifepoint Rehabilitation, LLC
  - Lifepoint Rehabilitation of Texas, LLC
  - Lifepoint Rehabilitation of California, LLC
- LifePoint Knight Contract Services, LLC
- LifePoint Rehab Physician Services, LLC
- LP IRF Development 65, LLC
  - Baptist Memorial Rehabilitation Hospital - Madison, LLC
- LPNT Buckeye Propco, LLC
- LPNT IRF Development 61, LLC
- LPNT IRF Development 70, LLC
  - PeaceHealth RiverBend, LLC
- LPNT IRF Development 71, LLC
  - Centra Rehabilitation Hospital, LLC
- LPNT IRF Development 74, LLC
  - North Florida Rehabilitation Hospital, LLC
- LPNT IRF Development 75, LLC
  - PeaceHealth Southwest, LLC
- LPNT IRF Development 76, LLC
- LPNT IRF Development 77, LLC

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

PART 1 – ORGANIZATIONAL CHART

- LPNT Healthcare Services, LLC
- LPNT Systems, LLC
- AccessPoint, LLC
- LPNT IRF Development 14, LLC
  - Anderson Rehabilitation Institute, LLC
- LPNT IRF Development 21, LLC
- LPNT IRF Development 22, LLC
- LPNT IRF Development 23, LLC
- LPNT IRF Development 26, LLC
  - Knoxville Rehabilitation Hospital, LLC
- LPNT IRF Development 42, LLC
  - Mercy Rehabilitation Hospital, LLC (formed in AR)
- LPNT IRF Development 44, LLC
  - Rhode Island Rehabilitation Hospital, LLC
- LPNT IRF Development 45, LLC
- LPNT IRF Development 50, LLC
  - Tampa Rehabilitation Hospital, LLC
- LPNT IRF Development 51, LLC
  - Baptist Health Rehabilitation Hospital, LLC
- LPNT IRF Development 52, LLC
  - El Camino Health Rehabilitation Institute, LLC
- LPNT IRF Development 53, LLC
  - Community Health Network Rehabilitation Hospital West, LLC
- LPNT IRF Development 54, LLC
  - Rehabilitation Hospital of Louisville East, LLC
- LPNT IRF Development 55, LLC
  - Wake County Rehabilitation Hospital, LLC
- LPNT IRF Development 56, LLC
- LPNT IRF Development 57, LLC
- LPNT IRF Development 58, LLC
  - Irvine Rehabilitation Hospital
- LPNT IRF Development 59, LLC
  - Dignity Health Arroyo Grande IRF, LLC
- LPNT IRF Development 60, LLC
- LPNT Youngstown IRF Holdings, LLC
  - Mercy Health Rehabilitation Hospital, LLC
- LPNT IRF Development 62, LLC
  - Northeast Georgia Rehabilitation Hospital, LLC
- LPNT IRF Development 63, LLC
  - South Florida Health Rehabilitation Hospital, LLC
- LPNT IRF Development 64, LLC
  - Jefferson Rehabilitation and Behavioral Hospital, LLC
- Triumph Rehabilitation Hospital Northern Indiana, LLC
- Triumph Rehabilitation Hospital of Northeast Houston, LLC
- Clear Lake Rehabilitation Hospital, LLC
- LPNT Real Estate 41, LLC
- LPNT Real Estate 50, LLC
- LPNT Rehab Texas HoldCo, LLC

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

- LPNT Rehab Group of Arlington, LP
- LPNT Rehab Group of Amarillo, LP
- CTRH, L.L.C.
- LPNT Development 12, L.L.C.
  - Northwest Washington Rehabilitation Hospital, LLC
- LPNT Development 13, L.L.C.
  - Sacramento Sierra Rehabilitation Hospital, LLC
- LPNT Development 7, L.L.C.
  - Eastern Iowa Rehabilitation Hospital, LLC
- LPNT Development 56, L.L.C.
  - Palomar Health Rehabilitation Institute, LLC
- Saint Thomas Rehabilitation Hospital, LLC
- LPNT Development 63, L.L.C.
  - Community Health Network Rehabilitation Hospital South, LLC
- LPNT Development 64, LLC
  - Mercy Rehabilitation Hospital, LLC (formed in IA)
- LPNT Development 65, LLC
  - Atlantic Rehabilitation Institute, LLC
- LPNT Development 69, LLC
  - The Rehabilitation Hospital of Montana, LLC
- LPNT Rehab Group of Arlington, LP
- LPNT Rehab Group of Amarillo, LP

- Forward Health Ventures, L.P.
  - Forward Health Ventures Holdings, Inc.
    - Forward Health Ventures (A) LLC
  - Forward Health Ventures (B) LLC
    - STeM Parent, LP
    - STeM Holdings, Inc.
    - STeM Management, LLC
    - STeM Operating, LLC
  - Forward Health Ventures Investments GP, LLC
- Realpoint Properties, LLC
  - Realpoint Properties Intermediate Holdings, LLC
  - 1029 Medical Center Circle MOB, LLC
  - 1041 Morganton Boulevard SW MOB, LLC
  - 1111 Medical Center Circle MOB, LLC
  - 112 Tradepark Drive MOB, LLC
  - 1140 Lexington Road MOB, LLC
  - 1150 Lexington Road MOB, LLC
  - 1152 Lexington Road MOB, LLC
  - 137 South Main Street MOB, LLC
  - 150 West 100 North MOB, LLC
  - 1520 East Hammer Lane MOB, LLC
  - 155 Hospital Road MOB, LLC
  - 1717 Harper Road MOB, LLC
  - 175 North 100 West MOB, LLC
  - 183 Hospital Road MOB, LLC
  - 186 Medical Park Loop MOB, LLC

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

PART 1 – ORGANIZATIONAL CHART

1995 Errecart Boulevard MOB, LLC
201 South Main Street MOB, LLC
225 Big Station Camp Boulevard MOB, LLC
225 Hospital Drive MOB-A, LLC
225 Hospital Drive MOB-B, LLC
253 Veterans Drive MOB, LLC
2850 Lewis Lane MOB, LLC
2870 Lewis Lane MOB, LLC
319 Hospital Drive MOB, LLC
350 Hospital Way MOB, LLC
360 Hospital Drive LTC, LLC
419 Holiday Court MOB, LLC
45 Tower Circle MOB, LLC
5300 South Highway 95 MOB, LLC
550 Hospital Drive MOB, LLC
6719 Gov. G. C. Peery Highway MOB, LLC
6735 Suffield Lane LTC, LLC
711 Cook Drive MOB, LLC
8 Linville Drive MOB, LLC
850 West Baraga Avenue MOB, LLC
901 Kenton Station Drive MOB, LLC
991 Medical Park Drive MOB, LLC
One Clinic Drive MOB, LLC

- Apollo Principal Holdings V GP, LLC
  - Apollo Principal Holdings V, L.P.

APO (FC), LLC

- Apollo Principal Holdings VII GP, Ltd.
  - Apollo Principal Holdings VII, L.P.
    - AP Liberty GP, LLC
      - AP Liberty, L.P.
    - Apollo AGRE Prime Co-Investors (D), LLC
    - Apollo Advisors VI (APO FC-GP), LLC
      - Apollo Advisors VI (APO FC), L.P.
    - Apollo Advisors VII (APO FC-GP), LLC
      - Apollo Advisors VII (APO FC), L.P.
    - Apollo Aligned Alternatives (E-1)
    - Apollo ANRP Advisors (APO FC-GP), LLC
      - Apollo ANRP Advisors (APO FC), L.P.
    - Apollo Capital Efficient Advisors, LLC
    - Apollo COF Investor, LLC
    - Apollo Energy Opportunity Co-Investors (D) LLC
    - Apollo Europe Co-Investors III (D), LLC
    - Apollo European Credit Co-Investors, LLC
    - Apollo European Private Credit Fund GP S.a r.l.
      - Apollo European Private Credit (Master) SCSp
    - Apollo European Strategic Co-Investors, LLC
    - Apollo Origination Partnership (Lux B) II, SCSp
    - Apollo Private Markets SICAV

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

    - Apollo Realty Income Solutions GP S.a r.l.
    - Apollo U.S. Private Credit Fund
    - Redding Ridge Advisors LLC
        - Redding Ridge Holdings LP
    - RRH Asset Management CIV GP, LLC
    - RRH Asset Management Co-Investors, L.P.
- APH Holdings (FC), L.P.
  - ACC Advisors C, LLC
      - Apollo Hercules Advisors, L.P.
        - Apollo Hercules Partners, L.P.
  - Apollo A-N Credit Advisors (APO FC-GP), LLC
    - Apollo A-N Credit Advisors (APO FC Delaware), L.P.
      - Apollo A-N Credit Fund (Delaware), L.P.
  - Apollo Atlas Advisors (APO FC-GP), LLC
    - Apollo Atlas Advisors (APO FC), L.P.
      - Apollo Atlas Fund, LLC
        - Apollo Atlas Master Fund, LLC
  - Apollo Hercules Advisors GP, LLC
  - Apollo Navigator Capital Management I, LLC
    - Apollo Navigator Advisors I, L.P.
      - Apollo Navigator Aviation Fund I, L.P.
      - Apollo Navigator Aviation Offshore Fund I, L.P.
  - Apollo Oasis Advisors GP, LLC
    - Apollo Oasis Advisors, L.P.
      - Apollo Oasis Partners, L.P.
  - Apollo European MMPDF (B) Cayman GP, LLC
    - Apollo European MMPDF (B) Cayman, L.P.
  - Apollo HD Advisors GP, LLC
    - Apollo HD Advisors, L.P.
      - Athene HD Investor, L.P.
        - HD Finance Holdings Limited
          - HD Bidco Limited
      - Athora HD Investor, L.P.
        - HD Finance Holdings Limited
  - Apollo Energy Opportunity Advisors GP LLC
    - Apollo Energy Opportunity Advisors LP
      - Apollo Energy Opportunity Fund LP
  - Apollo Alteri Investments Advisors II, S.a r.l.
    - Alteri Investments II, SCSp
    - Apollo Alteri Holdings II, SCSp
  - Apollo Europe Capital Management III, LLC
    - Apollo Europe Advisors III, L.P.
      - AP Investment Europe III, L.P.
  - Apollo Union Street Capital Management, LLC
    - Apollo Union Street Advisors, L.P.
      - Apollo Union Street Partners, L.P.
  - AP Kent Advisors GP, LLC
    - AP Kent Advisors, L.P.

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

    - AP Kent Credit Fund, L.P.
    - AP Kent Credit Master Fund, L.P.
- Apollo EPF Capital Management, Limited
  - Apollo EPF Advisors, L.P.
    - Apollo European Principal Finance Fund (Feeder), L.P.
    - Apollo EPF Administration, Limited
      - Apollo EPF Co-Investors (A), L.P.
      - Apollo EPF Co-Investors (B), L.P.
  - Apollo EPF Advisors II, L.P.
    - Apollo European Principal Finance Fund II (Dollar A), L.P.
    - Apollo European Principal Finance Fund II (Euro A), L.P.
    - Apollo European Principal Finance Fund II (Dollar B), L.P.
    - Apollo European Principal Finance Fund II (Master Dollar B), L.P.
    - Apollo European Principal Finance Fund II (Euro B), L.P.
    - Apollo European Principal Finance Fund II (Master Euro B), L.P.
- Apollo EPF II Capital Management, LLC
- Apollo EPF III Capital Management, LLC
  - Apollo EPF Advisors III, L.P.
    - Apollo European Principal Finance Fund III (Dollar A), L.P.
    - Apollo European Principal Finance Fund III (Master Dollar B), L.P.
    - Apollo European Principal Finance Fund III (Master Euro B), L.P.
    - Apollo European Principal Finance Fund III (Dollar B), L.P.
    - Apollo European Principal Finance Fund III (Euro B), L.P.
- Apollo Tower Credit Advisors, LLC
  - Apollo Tower Credit Fund, L.P.
- ANRP II GenPar, Ltd.
- Apollo Kings Alley Credit Capital Management, LLC
  - Apollo Kings Alley Credit Advisors, L.P.
    - Apollo Kings Alley Credit Fund, L.P.
- Apollo Accord Advisors, LLC
- Apollo European Credit Advisors GP, LLC
  - Apollo European Credit Advisors, L.P.
    - Apollo European Credit Master Fund, L.P.
    - Apollo European Credit Fund, L.P.
    - Apollo European Credit Fund (Offshore), L.P.
- Apollo European Strategic Advisors GP, LLC
  - Apollo European Strategic Advisors, L.P.
- Apollo AION Capital Partners GP, LLC
  - Apollo AION Capital Partners, L.P.
- Apollo India Partners II GP (KY), LLC
  - Apollo India Partners II (KY), L.P.
- Apollo Structured Credit Recovery Advisors IV LLC
  - Apollo Structured Credit Recovery Fund IV LP
  - Apollo Structured Credit Recovery Master Fund IV LP
  - Apollo Offshore Structured Credit Recovery Fund IV Ltd.
- Apollo Delos Investments Advisors, S.a r.l.
  - Apollo Delos Investments III, SCSp
  - Apollo Delos Investments IV, SCSp

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

PART 1 – ORGANIZATIONAL CHART

    - Apollo Delos Investments V, SCSp
- Apollo Accord Advisors GP II, LLC
    - Apollo Accord Advisors II, L.P.
- Apollo Chiron Advisors GP, LLC
    - Apollo Chiron Advisors, L.P.
        - Apollo Chiron Credit Fund, L.P.
- Apollo PPF Advisors GP, LLC
    - Apollo PPF Advisors, L.P.
        - Apollo PPF (Lux) GP, S.a r.l.
            - Apollo PPF Opportunistic Credit Partners (Lux), SCSp
- Apollo Accord Advisors GP III, LLC
    - Apollo Accord Advisors III, L.P.
        - Apollo Accord Master Fund III, L.P.
        - Apollo Accord Offshore Fund III, L.P.
        - Apollo Accord Fund III, L.P.
- Apollo Accord Advisors GP IV, LLC
    - Apollo Accord Advisors IV, L.P.
        - Apollo Accord Fund IV (Lux) GP, S.a r.l.
- Apollo Accord Advisors GP III B, LLC
    - Apollo Accord Advisors III B, L.P.
- Apollo SPAC Advisors I GP, LLC
    - Apollo SPAC Advisors I, L.P.
        - Apollo SPAC Fund I, L.P.
        - Apollo SPAC Fund I (A), L.P.
        - Apollo SPAC Fund I (B FC), L.P.
- Apollo European Direct Lending (Lux) GP, S.a r.l.
    - AEDL Credit SCA SICAV-RAIF
    - Apollo European Direct Lending SCSp
- Apollo Accord+ Advisors GP, LLC
    - Apollo Accord+ Advisors, L.P.
        - Apollo Accord+ Fund, L.P.
        - Apollo Accord+ Fund (Lux) GP, S.a r.l.
            - Apollo Accord+ Fund (Lux), SCSp
            - Apollo Accord+ II Fund (Lux), SCSp
        - Apollo Accord+ Offshore Fund, L.P.
- Apollo Total Return Fund - Investment Grade Advisors GP, LLC
    - Apollo Total Return Fund - Investment Grade Advisors, L.P.
        - Apollo Total Return Fund - Investment Grade, L.P.
        - Apollo Total Return Fund - Investment Grade (RN), L.P.
        - Apollo Total Return Fund - Investment Grade (RN - Offshore), L.P.
- Apollo Accord Advisors GP V, LLC
    - Apollo Accord Advisors V, L.P.
        - Apollo Accord Offshore Fund V, L.P.
        - Apollo Accord Fund V, L.P.
        - Apollo Accord Co-Investors V (B), L.P.
        - Apollo Accord Fund V (Lux) GP, S.a r.l.
            - Apollo Accord Fund V (Lux), SCSp
        - Apollo Accord (Lux) GP, S.a r.l.

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Accord Fund VI (Lux), SCSp
- Apollo Defined Return Advisors GP, LLC
  - Apollo Defined Return Advisors, L.P.
    - Apollo Defined Return Fund, L.P.
    - Apollo Defined Return Offshore Fund, L.P.
- Apollo Accord Advisors GP VI, LLC
  - Apollo Accord Advisors VI, L.P.
    - Apollo Accord Co-Investors VI (B), L.P.
    - Apollo Accord Fund VI, L.P.
    - Apollo Accord Offshore Fund VI, L.P.

- Apollo Principal Holdings IX GP, Ltd.
  - Apollo Principal Holdings IX, L.P.
    - AION Co-Investors (D) Ltd
    - Apollo Asia Real Estate Co-Investors (FC-D), Ltd.
    - Apollo Structured Credit Recovery Co-Investors IV (D) LLC
    - Apollo Asia Real Estate Advisors GP, LLC
      - Apollo Asia Real Estate Advisors, L.P.
        - Apollo Asia Real Estate Fund, L.P.
      - Apollo Asia Real Estate AAC Advisors, L.P.
        - Apollo Asia Real Estate AAC Fund, L.P.
      - Apollo Asia Link Coinvestment Advisors, L.P.
        - Apollo Asia Link Coinvestment Fund I, L.P.
      - Apollo Asia Hurstville Co-Investment Advisors L.P.
        - Apollo Asia Hurstville Co-Investment Fund L.P.
    - Apollo Athora Advisors GP, LLC
      - Apollo Athora Advisors, L.P.
    - Apollo AGER Co-Investors Management, LLC
      - Apollo AGER Co-Investors (A-UK), L.P.
      - Apollo AGER Co-Investors (A), L.P.
      - Apollo (Athora) Co-Investors (A-UK), L.P.
      - Apollo (Athora) Co-Investors (A), L.P.
    - Apollo Emerging Markets Fixed Income Strategies Advisors GP, LLC
    - Apollo Alternative Credit Long Short Advisors LLC
      - Apollo Alternative Credit Long Short Fund, L.P.
    - Apollo SPN Capital Management (APO FC-GP), LLC
      - Apollo SPN Advisors (APO FC), L.P.
    - Apollo Credit Advisors I, LLC
      - Apollo/Palmetto Loan Portfolio, L.P.
    - Apollo Credit Advisors III, LLC
    - Apollo APC Capital Management, LLC
      - Apollo APC Advisors, L.P.
        - A-A Asia Private Credit Fund (Feeder), L.P.
        - Apollo Asia Private Credit Fund, L.P.
    - Apollo IPF Advisors, LLC
      - India Property Fund, LP
      - India Property Fund Cayman, L.P.
      - India Property Fund, LLC
      - India Property Fund II LP

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

            - India Property Fund II Cayman LP
            - India Property Fund Cayman PS, L.P.
            - IPF II Co-Invest Cayman Master LP
            - IPF II Co-Invest BPS Cayman LP
            - IPF II Co-Invest Cayman LP
            - India Property Fund II Cayman BPS, L.P.
        - Apollo Tail Convexity Advisors, LLC
        - MMJV LLC
            - MMJV LP
        - APH Holdings (FC), L.P.
            - Apollo Credit Opportunity Advisors III (APO FC) GP LLC
                - Apollo Credit Opportunity Advisors III (APO FC) LP
                    - Apollo Credit Opportunity Fund (Offshore) III LP
            - Apollo Delphi Advisors, LLC
                - Apollo Delphi Fund, L.P.
            - Apollo Accord+ II Advisors GP, LLC
                - Apollo Accord+ II Advisors, L.P.
                    - Apollo Accord+ II Fund, L.P.
                    - Apollo Accord+ II Co-Investors (B), L.P.
                    - Apollo Accord+ II Offshore Fund, L.P.
        - Apollo Asia Real Estate Advisors II GP, LLC
            - Apollo Asia Real Estate Advisors II, L.P.
                - Apollo Asia Real Estate Fund II (Lux) GP, S.a r.l.
                    - Apollo Asia Real Estate Fund II (Lux), SCSp
                - Apollo Asia Real Estate Fund II, L.P.
                - Apollo Asia Real Estate Intermediate Fund II, L.P.
                - Apollo Asia Real Estate II Overseas Partners, L.P.
            - Apollo Asia Real Estate Fund II Administration, LLC
        - Apollo Asia Real Estate Shore Coinvest Advisors GP, LLC
        - Apollo Gretel Advisors GP, LLC
    - Apollo/Athora Preferred Share Partnership Management, LLC
        - Apollo/Athora Preferred Share Partnership (UA), L.P.
        - Apollo/Athora Preferred Share Partnership, L.P.
    - Apollo Athora KG Management, LLC
        - Apollo Athora KG Partnership, L.P.

- APO (FC II), LLC
  - Apollo Principal Holdings X GP, Ltd.
    - Apollo Principal Holdings X, L.P.
      - Apollo MidCap Holdings (Cayman) GP, Ltd.
        - Apollo Midcap Holdings (Cayman), L.P.
- APO (FC III), LLC
  - Apollo Principal Holdings XII GP, LLC
    - Apollo Principal Holdings XII, L.P.
      - APH Holdings (FC), L.P.
        - Apollo ST Advisors, LLC
        - Apollo Revolver Capital Management, LLC
          - Apollo Revolver Advisors, L.P.
            - Apollo Revolver Fund, L.P.

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

PART 1 – ORGANIZATIONAL CHART

            - Apollo Revolver Feeder Fund, L.P.
        - Apollo Hybrid Value Advisors (APO FC-GP), LLC
            - Apollo Hybrid Value Advisors (APO FC), L.P.
        - Apollo PPF Credit Strategies Advisors GP, LLC
            - Apollo PPF Credit Strategies Advisors, L.P.
                - Apollo PPF Credit Strategies (Lux) GP, S.a r.l.
                    - Apollo PPF Credit Strategies (Lux), SCSp
- APO Corp.
    - Apollo International Holdings Ltd.
        - Apollo International Management Holdings, LLC
            - AIM (P2) Anguilla, LLC
            - APO UK (FC), Limited
            - Apollo Asset Management Europe LLP
            - Apollo Investment Management Europe LLP
            - Apollo Asset Management Europe PC LLP
            - Apollo Management International LLP
                - ALME Loan Funding III Designated Activity Company
            - Apollo Management (UK) VI, LLC
    - Apollo Principal Holdings II GP, LLC
        - Apollo Principal Holdings II, L.P.
            - Apollo Credit Opportunity Advisors III GP LLC
                - Apollo Credit Opportunity Advisors III LP
                    - Apollo Credit Opportunity Fund III LP
            - Apollo ST CLO Holdings GP, LLC
                - Apollo ST CLO Holdings, L.P.
            - ST Holdings GP, LLC
                - Apollo ST Credit Strategies GP LLC
                    - Apollo Credit Strategies Fund LP
                - Apollo ST Credit Partners GP LLC
                    - Apollo Credit Fund LP
                - Apollo ST Structured Credit Recovery Partners II GP LLC
                    - Apollo Structured Credit Recovery Fund II LP
            - Apollo Incubator Advisors, LLC
            - Apollo Asia Capital Management, LLC
                - Apollo Asia Advisors, L.P.
                    - Apollo Asia Administration, LLC
            - Apollo Oak Advisors GP, LLC
                - Apollo Oak Management, L.P.
    - Apollo Principal Holdings IV GP, Ltd.
        - Apollo Principal Holdings IV, L.P.
            - Apollo Palmetto Management, LLC
                - Apollo Palmetto Advisors, L.P.
                    - Apollo Palmetto Strategic Partnership, L.P.
                        - Palmetto Athene Holdings (Cayman), L.P.
                    - Apollo Palmetto Athene Partnership, L.P.
                - Apollo Palmetto Athene Advisors, L.P.
            - Apollo Thunder Co-Investors (D), LLC
            - AES Co-Investors II, LLC

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

PART 1 – ORGANIZATIONAL CHART

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

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

- Apollo EPF Advisors III (APO DC), L.P.

RWNIH-ALL Advisors, LLC
Apollo SPN Capital Management (APO DC-GP), LLC
- Apollo SPN Advisors (APO DC), L.P.

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

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

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

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

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

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

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

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

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

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

Apollo Navigator Advisors I (APO DC-GP), LLC
Apollo Infrastructure Opportunities Advisors II GP, LLC
- Apollo Infrastructure Opportunities Advisors II, L.P.
  - Apollo Infrastructure Opportunities Fund II, L.P.
  - Apollo Infrastructure Opportunities Fund II (TE 892), L.P.
  - Apollo Infrastructure Opportunities Fund II (Overseas), L.P.
  - Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.
    - Apollo Infrastructure Opportunities Fund II (Lux), SCSp
  - AP Picard Pref Holdings, L.P.

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

PART 1 – ORGANIZATIONAL CHART

- AIOF II Njord Debt Aggregator, L.P.
- Apollo Infrastructure Opportunities II Co-Investors (B) (TE 892), L.P.
- AIOF II Thor Co-Invest GP, LLC
  - AIOF II Thor Co-Invest Feeder (DC), L.P.
- AIOF II Thor Aggregator, L.P.
- Apollo Structured Credit Recovery Advisors III LLC
- Apollo COF I Capital Management, LLC
  - Apollo Credit Opportunity Advisors I, L.P.
  - Apollo Credit Opportunity CM Executive Carry I, L.P.
- Apollo COF II Capital Management, LLC
  - Apollo Credit Opportunity Advisors II, L.P.
  - Apollo Credit Opportunity CM Executive Carry II, L.P.
- Apollo EPF IV Capital Management, LLC
  - Apollo EPF Advisors IV, L.P.
    - Apollo European Principal Finance Fund IV (Master Euro B1), L.P.
    - Apollo European Principal Finance Fund IV (Master Dollar B), L.P.
    - Apollo European Principal Finance Fund IV (Dollar A), L.P.
    - Apollo European Principal Finance Fund IV (Euro B1), L.P.
    - Apollo European Principal Finance Fund IV (Dollar B), L.P.
    - Apollo EPF IV (Lux) GP, S.a r.l.
      - Apollo European Principal Finance Fund IV (Lux Euro B2), SCSp
      - Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp
    - AP EPF IV Holdings C I, L.P.
    - AP EPF IV Holdings C II, L.P.
    - AP EPF IV Holdings D I, L.P.
    - AP EPF IV Holdings D II, L.P.
- Apollo Core Infrastructure Advisors GP, LLC
  - Apollo Core Infrastructure Advisors, L.P.
    - Apollo StarMoon CEPF Co-Invest (Overseas), L.P.
    - Apollo StarMoon CEPF Co-Invest, L.P.
      - Apollo Core Infrastructure Aggregator, LLC
- ACC Advisors D, LLC
- AAA Associates (Co-Invest VII GP), Ltd.
  - AAA Associates (Co-Invest VII), L.P.
- AGRE GP Holdings, LLC
  - CPI 2005 Asia Pacific Carried Interest Program, L.P.
  - CPI 2005 Global Carried Interest Program, L.P.
  - CPI Capital Partners Asia Pacific GP, Ltd.
    - CPI Asia G-Fdr General Partner GmbH
    - CPI Capital Partners Asia Pacific, L.P.
    - CPI Capital Partners Asia Pacific (Cayman), L.P.
    - CPI Capital Partners Asia Pacific (Delaware), L.P.
    - CPI CP Asia TE, L.P.
  - CPI 2005 European Carried Interest Program, L.P.
  - CPI European Carried Interest, L.P.
  - CPI European Fund GP LLC
    - CPI Capital Partners Europe, L.P.
    - CPI Capital Partners Europe (NFR), L.P.

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

    - CPI Capital Partners Europe (Delaware), L.P.
  - CPI Capital Partners Europe GP Ltd.
    - CPI Capital Partners Europe (Cayman), L.P.
    - CPI CCP EU-T Scots LP
  - CPI 2005 North America Carried Interest Program, L.P.
  - CPI NA GP LLC
- Apollo Royalties Advisors I GP, LLC
  - Apollo Royalties Advisors I, L.P.
    - Apollo Royalties Feeder Fund I, L.P.
    - Apollo Royalties Fund I, L.P.
    - Apollo Royalties Feeder Fund I-L, L.P.
- Apollo Structured Credit Recovery Advisors III (APO DC) LLC
- Apollo Lincoln Fixed Income Advisors (APO DC-GP), LLC
  - Apollo Lincoln Fixed Income Advisors (APO DC), L.P.
    - Apollo Lincoln Fixed Income Fund, L.P.
- Apollo Lincoln Private Credit Advisors (APO DC-GP), LLC
  - Apollo Lincoln Private Credit Advisors (APO DC), L.P.
    - Apollo Lincoln Private Credit Fund, L.P.
- Apollo Energy Opportunity Advisors (APO DC) GP LLC
  - Apollo Energy Opportunity Advisors (APO DC) LP
- Apollo Franklin Advisors (APO DC-GP), LLC
  - Apollo Franklin Advisors (APO DC), L.P.
    - Apollo Franklin Partnership, L.P.
- Apollo Tower Credit Advisors (DC-GP), LLC
  - Apollo Tower Credit Advisors (DC), L.P.
- Apollo SVF Capital Management, LLC
  - Apollo SVF Advisors, L.P.
    - Apollo SVF Administration, LLC
- Apollo Value Capital Management, LLC
  - Apollo Value Advisors, L.P.
    - Apollo Value Administration, LLC
- ACE Credit Advisors GP, LLC
  - ACE Credit Advisors, LP
    - ACE Credit Fund, LP
- Apollo Global Carry Pool GP, LLC
  - Apollo Global Carry Pool Aggregator, L.P.
  - Apollo Global Carry Pool Aggregator II, L.P.
  - Apollo Global Carry Pool Intermediate, L.P.
  - Apollo Global Carry Pool Intermediate (DC), L.P.
  - Apollo Global Carry Pool Intermediate (FC), L.P.
- Apollo Structured Credit Recovery Advisors IV (APO DC) LLC
- Apollo SOMA Capital Management, LLC
  - Apollo SOMA Advisors, L.P.
    - Apollo Special Opportunities Managed Account, L.P.
- Apollo Credit Liquidity Capital Management, LLC
  - Apollo Credit Liquidity Advisors, L.P.
  - Apollo Credit Liquidity CM Executive Carry, L.P.
- Apollo Union Street SPV Advisors, LLC

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

PART 1 – ORGANIZATIONAL CHART

Apollo Kings Alley Credit Advisors (DC-GP), LLC
    Apollo Kings Alley Credit Advisors (DC), L.P.
Apollo Centre Street Advisors (APO DC-GP), LLC
    Apollo Centre Street Advisors (APO DC), L.P.
        Apollo Centre Street Partnership, L.P.
Apollo Total Return ERISA Advisors GP LLC
    Apollo Total Return ERISA Advisors, L.P.
Apollo Excelsior Ultimate GP, LLC
    Apollo Excelsior Advisors, L.P.
        Apollo Excelsior, L.P.
AAA Advisors GP, LLC
    Apollo Aligned Alternatives Advisors, L.P.
        AAA EGY Management GP, LLC
        Apollo Aligned Alternatives, L.P.
        Apollo Aligned Alternatives (A), L.P.
        Apollo Aligned Alternatives (A-I), L.P.
        Apollo Aligned Alternatives (A-2), L.P.
        Apollo Aligned Alternatives (A-3), L.P.
        Apollo Aligned Alternatives (B), L.P.
        Apollo Aligned Alternatives (C), L.P.
        Apollo Aligned Alternatives (C-2), L.P.
        Apollo Aligned Alternatives (Lux) GP, S.a r.l.
            Apollo Aligned Alternatives (E-2), SCSp
Sliders Advisors GP, LLC
    Sliders Advisors, L.P.
    Apollo S3 Equity & Hybrid Solutions Advisors, L.P.
        Apollo S3 Equity & Hybrid Solutions Fund, L.P.
        Apollo S3 Equity & Hybrid Solutions Fund (TE 892), L.P.
        Apollo S3 Equity & Hybrid Solutions Fund Co-Investors (B), L.P.
        Apollo S3 Equity & Hybrid Solutions Offshore Fund, L.P.
        Apollo S3 Equity & Hybrid Solutions Offshore Partners (Lux) GP, S.a r.l.
            Apollo S3 Equity & Hybrid Solutions Offshore Fund (Lux), SCSp
    Apollo S3 Credit Solutions Advisors II, L.P.
        Apollo S3 Credit Solutions Fund II, L.P.
        Apollo S3 Credit Solutions Fund II (TE 892), L.P.
        Apollo S3 Credit Advisors Holdings II, L.P.
Apollo Infrastructure Opportunities Advisors III GP, LLC
    Apollo Infrastructure Opportunities Advisors III, L.P.
        Apollo Infrastructure Opportunities Fund III, L.P.
        Apollo Infrastructure Opportunities Fund III (TE 892), L.P.
        Apollo Infrastructure Opportunities Fund III (Overseas), L.P.
        Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.
            Apollo Infrastructure Opportunities Fund III (Lux), SCSp
        Apollo Infrastructure Opportunities III Feeder (DE-I), L.P.
        AIOF III ICOV, L.P.
        AIOF III ICOV (TE 892), L.P.
        AIOF III ICOV (Overseas), L.P.
        Apollo Infrastructure Opportunities III Co-Investors (B), L.P.

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

PART 1 – ORGANIZATIONAL CHART

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

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

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

    - AGRE U.S. Real Estate Fund, L.P.
- Apollo AGRE USREF Co-Investors (B), LLC
- Apollo Tundra Advisors GP, LLC
- Apollo Freedom Advisors GP LLC
  - Apollo Freedom Advisors, LP
    - Freedom Parent LP
    - Freedom Parent Holdings LP
- Apollo Pencil Advisors GP, LLC
- Apollo VP Advisors GP, LLC
  - Apollo VP Advisors, L.P.
- Apollo Eliant GP Advisors LLC
  - Eliant Invest GP LP
    - Eliant Invest Holding LP
- ARIS Special Limited Partner, LLC
- Apollo Petros Advisors GP, LLC
  - Apollo Petros Advisors, L.P.
    - Athene Petros Investor, L.P.
- AA MMF 1 HOLDCO GP LLC
  - AA MMF 1 HOLDCO LP
- AA WH HoldCo GP, LLC
  - AA WH HoldCo, L.P.
- Apollo Otter Advisors GP, LLC
  - Apollo Otter Advisors, L.P.
    - AA Otter Investor, L.P.
    - AA Otter AssetCo Investor, L.P.
- Apollo Concrete Advisors GP, LLC
  - Apollo Concrete Advisors, L.P.
    - AA Concrete Investor, L.P.
- AAA Aviation Advisors GP, LLC
  - AAA Aviation Advisors, L.P.
    - AAA Aviation GP, LLC
      - AAA Aviation Holdings, L.P.
- A-A Funding Holdco GP, LLC
  - A-A Funding Holdco, L.P.
    - APH Funding 1, LLC
    - APH Funding 2, LLC
    - APH Funding 3, LLC
- Apollo Diversified Opportunities Advisors GP, LLC
  - Apollo Diversified Opportunities Advisors, L.P.
    - A-A Diversified Opportunities Fund (Y), L.P.
    - A-A Diversified Opportunities Fund (Z), L.P.
- Apollo Cadma Advisors GP, LLC
  - Apollo Cadma Advisors, L.P.
    - AP Cadma Holdings, L.P.
- Mortgage Aggregator Series Trust Administrator, L.P. - Series A
- Mortgage Aggregator Series Trust Administrator, L.P. - Series B
- Mortgage Aggregator Series Trust Administrator, L.P. - Series C
- Mortgage Aggregator Series Trust Administrator, L.P. - Series D

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

        - Apollo IDF Advisors GP LLC
            - Apollo Aligned Alternatives IDF Advisors, LP
                - Apollo Aligned Alternatives IDF, LP
            - Apollo Credit Strategies IDF Advisors, LP
                - Apollo Credit Strategies IDF, LP
            - Apollo Debt Solutions IDF Advisors, LP
                - Apollo Debt Solutions IDF, LP
            - Apollo Opportunistic Multi-Asset Credit IDF Advisors, LP
                - Apollo Opportunistic Multi-Asset Credit IDF, LP
            - Apollo Real Estate Income IDF Advisors, LP
                - Apollo Real Estate Income IDF, LP
            - Apollo Total Return Fund IDF Advisors, LP
                - Apollo Total Return Fund IDF, LP
            - Apollo Total Return Fund IG IDF Advisors, LP
                - Apollo Total Return Fund IG IDF, LP
        - Apollo Cadma Advisors GP, LLC
            - Apollo Cadma Advisors, L.P.
                - AP Cadma Holdings, L.P.
        - ALTRA GP S.a r.l.
        - Apollo Hemingway Real Estate (Lux), GP S.a r.l.
        - Auxo Holdings Advisors GP, LLC
        - AAA Equipment Advisors GP, LLC
            - AAA Equipment Advisors, L.P.
                - AAA Equipment, L.P.
        - Apollo Infrastructure Company LLC
        - Apollo Infrastructure Company LLC - Series I
        - Apollo Infrastructure Company LLC - Series II
        - AP Infra Equity Holdings, LLC
        - Apollo Belstar Aggregator GP LLC
            - Apollo Belstar Aggregator, L.P.
        - AAA NNN Holdings Advisors GP, LLC
            - AAA NNN Holdings Advisors, L.P.
        - Apollo Hostplus Credit GP, LLC
            - Apollo Hostplus Credit Partnership, L.P.
        - Apollo European Private Credit Aggregator GP, LLC
            - Apollo European Private Credit Aggregator, L.P.
        - Apollo Asset-Backed Finance Company LLC
        - Apollo Asset-Backed Finance Company LLC - Series I
        - Apollo Asset-Backed Finance Company LLC - Series II
- Apollo Principal Holdings VIII GP, Ltd.
    - Apollo Principal Holdings VIII, L.P.
        - Apollo Zeus Strategic Co-Investors (DC-D), LLC
        - Apollo SK Strategic Co-Investors (DC-D), LLC
        - Apollo Total Return Co-Investors (D) GP LLC
            - Apollo Total Return Co-Investors (D) LP
        - APH HFA Holdings GP, Ltd.
            - APH HFA Holdings, L.P.
        - AGRE Asia Pacific Real Estate Advisors GP, Ltd.

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

PART 1 – ORGANIZATIONAL CHART

    - AGRE Asia Pacific Real Estate Advisors, L.P.
  - APH Holdings (FC), L.P.
    - Apollo Revolver Capital Management II, LLC
      - Apollo Revolver Advisors II, L.P.
        - Apollo Revolver Fund II (Offshore), L.P.
        - Apollo Revolver Fund II, L.P.
        - AP Revolver Fund II Holdings, L.P.
      - Apollo Revolver Advisors II (ATH), L.P.
        - Apollo Revolver Fund II (ATH), L.P.
    - A-M Direct Lending GP (Lux) S.a r.l.
      - AM-EDL (Lux) SCSp
    - Apollo Digital Origin Advisors GP, LLC
      - Apollo Digital Origin Advisors, L.P.
        - Apollo Digital Origin Aggregator A, L.P.
        - Apollo Digital Origin Aggregator B, L.P.
        - Apollo Digital Origin Co-Investors (B), L.P.
        - Apollo Digital Origin Offshore Partners, L.P.
    - Apollo Origination Holdings, LLC
      - Apollo Origination Europe (Lux B) GP, S.a r.l.
        - Apollo Origination Partnership (Lux B) II, SCSp
- AMH Holdings GP, Ltd.
  - AMH Holdings (Cayman), L.P
  - AP Alignment, L.P.
- Apollo Management Holdings GP, LLC
  - Apollo Management Holdings, L.P.
    - Apollo CERPI Management LLC
    - Apollo Management GP, LLC
      - Apollo Management, L.P.
        - Apollo ANRP Management III, LLC
        - AIF III Management, LLC
          - Apollo Management III, L.P.
        - Apollo Management IV, L.P.
        - AIF V Management, LLC
          - Apollo Management V, L.P.
        - AIF VI Management, LLC
          - Apollo Management VI, L.P.
        - AIF VII Management, LLC
          - Apollo Management VII, L.P.
            - Apollo Management (AOP) VII, LLC
        - AIF VIII Management, LLC
          - Apollo Management VIII, L.P.
            - Apollo Uniform GP, LLC
        - AIF IX Management, LLC
          - Apollo Management IX, L.P.
            - Apollo Management (AOP) IX, LLC
            - AP IX Tiger Holdings GP, LLC
        - Apollo Special Situations Management, LLC
          - Apollo Special Situations Management, L.P.

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

- Apollo HD Management GP, LLC
  - Apollo HD Management, L.P.
- Apollo Hybrid Value Management GP, LLC
  - Apollo Hybrid Value Management, L.P
- Apollo Infra Equity Management GP, LLC
  - Apollo Infra Equity Management L.P.
- Apollo Infrastructure Opportunities Management II GP, LLC
  - Apollo Infrastructure Opportunities Management II, L.P.
- Apollo Hybrid Value Management GP II, LLC
  - Apollo Hybrid Value Management II, L.P.
- Apollo Impact Mission Management GP, LLC
  - Apollo Impact Mission Management, L.P.
- AA GP Solutions Management GP, LLC
  - AA GP Solutions Management, L.P.
- Apollo Core Infrastructure Management GP, LLC
  - Apollo Core Infrastructure Management, L.P.
- AIF X Management, LLC
  - Apollo Management X, L.P.
- Apollo Clean Transition Equity Partners Management GP, LLC
  - Apollo Clean Transition Equity Partners Management, L.P.
- Apollo Infrastructure Opportunities Management GP, LLC
  - Apollo Infrastructure Opportunities Management, L.P.

AAA Holdings GP Limited
Apollo Global Securities, LLC
Apollo Global Funding, LLC
- Apollo Administrative Agency LLC

AP TSL Funding, LLC
Apollo Capital Management GP, LLC
- Apollo Capital Management, L.P.
  - Apollo Accord Management, LLC
  - Apollo Accord Management II, LLC
  - Apollo Accord Management III, LLC
  - Apollo Atlas Management, LLC
  - ACF Europe Management, LLC
    - Apollo Credit Funds ICAV
  - Apollo Total Return Enhanced Management LLC
  - Apollo Total Return Management LLC
    - Apollo Total Return Fund (Offshore) Ltd.
  - Apollo Longevity, LLC
  - Apollo Credit Opportunity Management, LLC
  - Apollo Credit Opportunity Management III LLC
  - Apollo Credit Income Management LLC
  - Apollo Energy Yield Management LLC
  - Apollo Energy Opportunity Management LLC
    - Apollo Offshore Energy Opportunity Fund Ltd.
  - Apollo Emerging Markets Debt Management LLC
    - Apollo Emerging Markets Debt Fund Ltd
  - Apollo Lincoln Fixed Income Management, LLC

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

- Financial Credit Investment I Manager, LLC
- Financial Credit Investment II Manager, LLC
- Apollo Palmetto Athene Management, LLC
- Apollo Credit Short Opportunities Management, LLC
- Apollo Incubator Management, LLC
- Apollo Emerging Markets, LLC
- Apollo Structured Credit Recovery Management III LLC
- Apollo Zeus Strategic Management, LLC
- Apollo Maritime Management, LLC
- Apollo Kings Alley Credit Fund Management, LLC
- Apollo Tower Credit Management, LLC
    - ATCF HoldCo S.à r.l.
- Apollo Thunder Management, LLC
- Apollo A-N Credit Management, LLC
- Apollo Emerging Markets Fixed Income Strategies Management, LLC
- Apollo Lincoln Private Credit Management, LLC
- Apollo Capital Credit Management, LLC
    - Apollo BSL Management, LLC
    - Apollo Credit Management (CLO), LLC
        - Apollo Senior Floating Rate Fund Inc.
        - Apollo Tactical Income Fund Inc.
    - Apollo Credit Management (Senior Loans), LLC
    - Apollo Credit Management (Senior Loans) II, LLC
- Apollo Credit Management (European Senior Debt), LLC
- ST Management Holdings, LLC
    - Apollo ST Debt Advisors LLC
        - Stone Tower CDO II Ltd.
        - Stone Tower CDO III Ltd.
        - Stone Tower CDO III (Delaware) Corp.
        - Stone Tower CLO V Ltd.
        - Stone Tower CLO VI Ltd.
        - Stone Tower CLO VII Ltd.
        - Broderick CDO 2 Ltd
        - Broderick CDO 2 Corp
        - Broderick CDO 3 Ltd
        - Broderick CDO 3 Corp
        - Longshore CDO Funding 2007-3, Ltd.
            - Longshore CDO Funding 2007-3 LLC
        - Whitehawk CDO Funding, Ltd.
        - Whitehawk CDO Funding LLC
        - Witherspoon Funding, Ltd.
        - Cornerstone CLO Corp.
        - Rampart CLO 2006-I Ltd.
        - Rampart CLO 2006-I Corp.
        - Rampart CLO 2007 Ltd.
    - Apollo ST Capital LLC
        - Apollo ST Operating LP
            - Apollo ST Fund Management LLC

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Credit Strategies Master Fund Ltd.
- Apollo Offshore Credit Strategies Fund Ltd.
- Apollo Credit Master Fund Ltd.
- Apollo Credit Funding III Ltd.
- Apollo Credit Funding IV Ltd.
- Apollo Credit Funding VI Ltd.
- Apollo Offshore Credit Fund Ltd.
- Stone Tower Europe LLC
- Apollo European Strategic Management GP, LLC
  - Apollo European Strategic Management, L.P.
- Apollo SPN Management, LLC
- ARM Manager, LLC
- Apollo Franklin Management, LLC
- Apollo Centre Street Management, LLC
- Apollo SK Strategic Management, LLC
- GSAM Apollo Holdings, LLC
  - Gulf Stream Asset Management LLC
    - Gulf Stream - Compass CLO 2007, Ltd.
    - Gulf Stream - Compass CLO 2007, Inc.
    - Gulf Stream - Rashinban CLO 2006-I, Ltd.
    - Gulf Stream - Rashinban CLO 2006-I, LLC
    - Gulf Stream - Sextant CLO 2007-1, Ltd.
    - Gulf Stream - Sextant CLO 2007-1, Inc.
    - Neptune Finance CSS, Ltd.
    - Neptune Finance CSS, Inc.
- Apollo European Credit Management GP, LLC
  - Apollo European Credit Management, L.P.
- ACC Management, LLC
  - Apollo Investment Management, L.P.
    - MidCap Financial Investment Corporation
      - AFT Merger Sub, Inc.
      - AIF Merger Sub, Inc.
  - AIM Pool Investors, L.P.
- Apollo SVF Management GP, LLC
  - Apollo SVF Management, L.P.
- Apollo Value Management GP, LLC
  - Apollo Value Management, L.P.
- Apollo Asia Management GP, LLC
  - Apollo Asia Management, L.P.
    - Apollo Management Singapore Pte. Ltd.
      - ATR Asia Credit VCC
- AEM GP, LLC
  - Apollo Europe Management, L.P.
- Apollo EPF Management GP, LLC
  - Apollo EPF Management, L.P.
- Apollo EPF Management II GP, LLC
  - Apollo EPF Management II, L.P.
- Apollo EPF Management III, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Credit Liquidity Management GP, LLC
  - Apollo Credit Liquidity Management, L.P.
- Apollo APC Management GP, LLC
  - Apollo APC Management, L.P.
- Apollo India Credit Opportunity Management, LLC
  - AION Capital Management Limited
    - AION Capital Partners Limited
    - AION Feeder I Ltd.
    - AION Feeder II Ltd.
    - AION Feeder III Ltd.
    - AION Feeder IV Ltd.
    - AION Co-Investors (A) Ltd
    - AION Co-Investors (C) Ltd
- Apollo/Cavenham EMA Management II, LLC
- Apollo TRF MP Management, LLC
- Apollo TRF CM Management, LLC
- Apollo KP Management, LLC
- Apollo Structured Credit Recovery Management IV LLC
- Apollo Delos Investments Management, LLC
- Apollo Oasis Management, LLC
- ACE Credit Management, LLC
- Financial Credit Investment IV Manager, LLC
- Apollo Tail Convexity Management, LLC
- Apollo European Middle Market Private Debt Management, LLC
- Apollo ADIP Management, LLC
- Apollo Revolver Management, LLC
  - Apollo Revolver Management, L.P.
- AP Kent Management, LLC
- Apollo Navigator Management I, LLC
- Apollo Chiron Management, LLC
- Apollo PPF Credit Management, LLC
- Apollo WCH Management, LLC
- Apollo Royalties Management I, LLC
- Apollo PK Air Management (CLO) GP LLC
  - Apollo PK Air Management (CLO) LP
- Apollo Accord Management IV GP, LLC
  - Apollo Accord Management IV, L.P.
- Apollo Life Asset GP, LLC
  - Apollo Life Asset, L.P.
    - AISG GP Ltd.
      - AISG Holdings LP
        - Apollo Insurance Solutions Group LP
- Apollo Accord Management III B GP, LLC
  - Apollo Accord Management III B, L.P.
- Apollo PPF Credit Strategies Management, LLC
- AOP Capital Management, LLC
  - Apollo Origination Management, L.P.
- ASOP Capital Management, LLC

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

- Apollo M-EDL Management, L.P.
- Apollo Strategic Origination Management, L.P.

Apollo Tundra Management GP, LLC
- Apollo Tundra Management, L.P.

Apollo Freedom Management GP LLC
- Apollo Freedom Management LP

Apollo Olive Management GP, LLC
- Apollo Olive Management L.P.

Apollo Primrose Investment Management, LLC

Apollo Pencil Management GP, LLC
- Apollo Pencil Management, L.P.

Apollo HGA Management GP, LLC
- Apollo HGA Management, L.P.

Apollo Revolver Management GP II, LLC
- Apollo Revolver Management II, L.P.

Apollo European Direct Lending GP, LLC
- Apollo European Direct Lending Management, L.P.

Apollo Eliant Management GP LLC
- Eliant Invest Management LP

Apollo Oak Management GP, LLC

Apollo SPAC Management I GP, LLC
- Apollo SPAC Management I, L.P.

Apollo Credit Secondaries I Management GP, LLC
- Apollo Credit Secondaries I Management, L.P.

Apollo Accord+ Management GP, LLC
- Apollo Accord+ Management, L.P.

Apollo Wessex Management GP, LLC
- Apollo Wessex Management, L.P.

Apollo Petros Management GP, LLC
- Apollo Petros Management, L.P.

Apollo Total Return Fund - Investment Grade Management GP, LLC
- Apollo Total Return Fund - Investment Grade Management, L.P.

Apollo HA IG Management GP, LLC
- Apollo HA IG Management, L.P.

Apollo Extreme Management GP, LLC
- Apollo Extreme Management, L.P.

Apollo Revolver Management II (ATH) GP, LLC
- Apollo Revolver Management II (ATH), L.P.

AP Gemini, LLC

Apollo Otter Management GP, LLC
- Apollo Otter Management, L.P.

Apollo Accord Management V GP, LLC
- Apollo Accord Management V, L.P.

Apollo Concrete Management GP, LLC
- Apollo Concrete Management, L.P.

Apollo PK Air Management GP, LLC
- Apollo PK Air Management, L.P.

Apollo Alster Management, LLC

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

- Apollo Capital Management Funding, LLC
- ACMP Capital Management, LLC
    - Apollo Capital Markets Management, L.P.
- Apollo Aligned Alternatives Management GP, LLC
    - Apollo Aligned Alternatives Management, L.P.
- Apollo Excelsior Management GP, LLC
    - Apollo Excelsior Management, L.P.
- Apollo Digital Origin Management GP, LLC
    - Apollo Digital Origin Management, L.P.
- Sliders Management GP, LLC
    - Sliders Management, L.P.
    - Apollo S3 Management, L.P.
    - Apollo S3 Equity Management, L.P.
    - Apollo S3 Equity & Hybrid Solutions Management, L.P.
    - Apollo S3 Credit Solutions Management II, L.P.
- Apollo Finance Aggregator LLC
- Apollo Cadma Management GP, LLC
    - Apollo Cadma Management, L.P.
- Apollo Clean Transition Capital Management GP, LLC
    - Apollo Clean Transition Capital Management, L.P.
- Apollo EGY Management, LLC
- AASP Management GP, LLC
    - AASP Management, LP
- Apollo Asset-Backed Finance Management GP, LLC
    - Apollo Asset-Backed Finance Management, L.P.
- Apollo Delphi Management GP, LLC
    - Apollo Delphi Management, L.P.
- Apollo Origination Partnership Management GP, LLC

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

Apollo International Management GP, LLC
- Apollo International Management, L.P.
    - Apollo Alternative Assets GP Limited
        - Apollo Alternative Assets, L.P.
    - Apollo Credit Management International Limited
    - Apollo Investment Consulting, LLC
    - Apollo International Management (India), LLC
    - Apollo India Services LLP
    - AMI (Holdings), LLC
        - AMI (Luxembourg) S.a r.l.
        - August Global Management, LLC
        - Apollo Advisors (Mauritius) Ltd.
            - AGM India Advisors Private Limited
        - Apollo Management Asia Pacific Holdings Limited
            - Apollo Management Asia Pacific Limited
        - Apollo Capital Solutions Europe B.V.
        - Apollo Management Japan Limited

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

- Apollo Management Advisors Switzerland Sarl
- Apollo Investment Management Europe (Luxembourg) S.a r.l.
- ATCF Member Limited
  - ATCF (Cayman) GP, LLC
    - ATCF (Cayman), L.P.

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

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

PART 1 – ORGANIZATIONAL CHART

            - A-AC EBO Depositor, LLC
        - Apollo 100 West Putnam Management, LLC
        - Apollo Gretel Management GP, LLC
            - Apollo Gretel Management, L.P.
        - VLS Management LLC
        - Apollo RE Exchange, LLC
    - AMH Servicing, LLC
    - AP Partnership Representative, LLC
    - Apollo Intermediary Services, LLC
    - AP Land Services GP, LLC
    - Apollo Investment Administration, LLC
    - Griffin Capital Securities, LLC
    - ACS GP, LLC
        - MICAD Account (Cayman), LP
- Apollo ARIS Holdings LLC
- APO SNova Holdings GP, LLC
    - APO SNova Holdings, L.P.
- Apollo International Finance GP, LLC
    - Apollo International Finance, L.P.
        - Apollo International Finance II LLC
            - Apollo International Finance III Ltd

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

Non-AGM Consolidated Affiliated Funds and Management Entities

- Apollo Capital Management I, Inc.
  - Apollo Advisors, L.P.
- Apollo Capital Management II, Inc.
  - Apollo Advisors II, L.P.

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							2012 CMBS-I GP LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	6
							2012 CMBS-I Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							2012 CMBS-II GP LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							2012 CMBS-II Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							2012 CMBS-III GP LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							2012 CMBS-III Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1042277		1546991		A-A Asia Private Credit Fund (Feeder), L.P.	DE	NIA	Apollo APC Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1132387				AAA Associates (Co-Invest VII GP), Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1132421				AAA Associates (Co-Invest VII), L.P.	CYM	NIA	AAA Associates (Co-Invest VII GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0495853				AAA Associates, L.P.	GGY	NIA	AAA MIP Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3362748				AAA Co-Invest VI (EHS-BC), LLC	DE	NIA	AAA Guarantor - Co-Invest VI (B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0544357				AAA Co-Invest VI BC, Ltd.	CYM	NIA	AAA Guarantor - Co-Invest VI (B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0625931				AAA Co-Invest VII BC, Ltd.	CYM	NIA	AAA Guarantor - Co-Invest VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Guarantor - Co-Invest VI (B), L.P.	MHL	NIA	AAA MIP Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0496946				AAA Holdings GP Limited	GGY	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0651271				AAA Life Re Carry, L.P.	CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			43-2105941		1512709		AAA MIP Limited	GGY	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3152048				ACC Advisors A/B, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3246133				ACC Advisors C, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0836200				ACC Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACMF (Lux) S.a r.l.	LUX	NIA	ACMF Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI Cash Management, LLC	DE	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1506299				ACREFI Holdings J-I, LLC	DE	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1506373				ACREFI Holdings J-II, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI Holdings U-1, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1049849				ACREFI I TRS, Inc.	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1007854				ACREFI II TRS, Ltd.	CYM	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1044468				ACREFI Lender, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1014102		1473508		ACREFI Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2440782				ACREFI Mezzanine, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0796167				ACREFI Mortgage Lending, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1034761				ACREFI Operating, LLC	DE	NIA	Apollo Commercial Real Estate Finance, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACSMF (Lux) S.a r.l.	LUX	NIA	ACSMF Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-0371234				AEC (Lux) S.a r.l.	LUX	NIA	AEC Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEC Europe GP, Ltd.	CYM	NIA	AEC (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEC Europe, L.P.	CYM	NIA	AEC Europe GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEH (CB) GP, LLC	DE	NIA	AEH Holdings (CB), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEH (CB), L.P.	DE	NIA	AEH (CB) GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leroy DH GP, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leroy DH, L.P.	DE	NIA	Leroy DH GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3415306				AEH Holdings (CB), L.P.	DE	NIA	AEH Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-0375869				AEH (PEC), L.P.	DE	NIA	AEH Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3415225				AEH Holdings GP, LLC	DE	NIA	AP AEH, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			20-5007017				AEM GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1016583				AES (Lux) S.a r.l.	LUX	NIA	AES Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AES Advisors II GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1198871				AES Advisors II, L.P.	CYM	NIA	AES Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AES Co-Investors II, LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AES Europe GP, Ltd.	CYM	NIA	AES (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AES Europe, L.P.	CYM	NIA	AES Europe GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1199115				AESI (Holdings) II, L.P.	CYM	NIA	AES Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AESI (Subsidiary) II, Ltd.	CYM	NIA	AESI II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AESI II (Lux) S.a r.l.	LUX	NIA	AESI II Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AESI II Europe GP, Ltd.	CYM	NIA	AESI II (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AESI II Europe, L.P.	CYM	NIA	AESI II Europe GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AESI II Ohana Inc.	DE	NIA	AESI II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AESI II US Holdings L.P.	DE	NIA	AES Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1198890				AESI II, L.P.	CYM	NIA	AES Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1008314				AGM Incentive Pool, L.P.	CYM	NIA	Apollo Principal Holdings IV GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0587427				AGM India Advisors Private Limited	IND	NIA	Apollo Advisors (Mauritius) Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0472664				AGM Management, LLC	DE	NIA	BRH Holdings GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1008321				AGM Marketing Pool, L.P.	CYM	NIA	Apollo Principal Holdings IV GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE - CRE Debt Manager, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE - DCB, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE-E Legacy Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE - E2 Legacy Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE 255 Courtland Investor LLC	DE	NIA	Apollo U.S. Real Estate Fund II (255 Courtland) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Ashley Park Investor LLC	DE	NIA	Apollo U.S. Real Estate Fund II (Ashley Park) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Asia Pacific Legacy Management, LLC	DE	NIA	AGRE Asia Pacific Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Asia Pacific Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1063689				AGRE Asia Pacific Real Estate Advisors GP, Ltd	CYM	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1063702				AGRE Asia Pacific Real Estate Advisors, L.P.	CYM	NIA	AGRE Asia Pacific Real Estate Advisors GP, Ltd	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE CMBS GP II LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1910519				AGRE CMBS GP LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE CMBS Management II LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1504442		AGRE CMBS Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE DCP Palm Springs Investor, LLC	DE	NIA	Apollo U.S. Real Estate Fund II (Palm Springs) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE DCP Palm Springs, LLC	DE	NIA	AGRE DCP Palm Springs REIT LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt Fund I GP, Ltd.	CYM	NIA	AGRE - CRE Debt Manager, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1532770		AGRE Debt Fund I, L.P.	CYM	NIA	AGRE Debt Fund I GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - 111 W 57, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							AGRE Debt I-Canary Wharf Holdings S.a r.l.	LUX	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-0383945				AGRE Europe Co-Invest Advisors GP, LLC	MHL	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Europe Co-Invest Advisors, L.P.	MHL	NIA	AGRE Europe Co-Invest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0799743				AGRE Europe Co-Invest Advisors, L.P., with respect to Series GSS thereof	MHL	NIA	AGRE Europe Co-Invest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0799781				AGRE Europe Co-Invest Advisors, L.P., with respect to Series CAI thereof	MHL	NIA	AGRE Europe Co-Invest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0795516				AGRE Europe Co-Invest Management GP, LLC	MHL	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Europe Co-Invest Management, L.P.	MHL	NIA	AGRE Europe Co-Invest Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Europe Co-Investors (A), L.P.	MHL	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0799808				AGRE Europe Co-Investors (A), L.P., with respect to Series CAI thereof	MHL	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0799772				AGRE Europe Co-Investors (A), L.P., with respect to Series GSS thereof	MHL	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0799739				AGRE Europe Co-Investors (A), L.P., with respect to Series Prime thereof	MHL	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Europe Legacy Management, LLC	DE	NIA	AGRE Europe Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0902940				AGRE Europe Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE GP Holdings, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE GS Blue Ash Investor LLC	DE	NIA	Apollo U.S. Real Estate Fund II (Blue Ash) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Haven Platform LLC	DE	NIA	AGRE USREF Steelbridge Platform, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Houston SW Member LLC	DE	NIA	AGRE U.S. Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Madeline Member LLC	DE	NIA	AGRE Madeline Member LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE NA Legacy Management, LLC	DE	NIA	AGRE NA Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE NA Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE NPL Platform II LLC	DE	NIA	AGRE USREF NPL Platform, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE NPL Platform LLC	DE	NIA	AGRE USREF NPL Platform, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE SP Retail JV Member LLC	DE	NIA	AGRE U.S. Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Steelbridge Platform LLC	DE	NIA	AGRE USREF Steelbridge Platform, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1053582				AGRE U.S. Real Estate Advisors Cayman, Ltd.	CYM	NIA	AGRE U.S. Real Estate Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE U.S. Real Estate Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0781255				AGRE U.S. Real Estate Advisors, L.P.	CYM	NIA	AGRE U.S. Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4519275		1511799		AGRE U.S. Real Estate Fund, L.P.	DE	NIA	AGRE U.S. Real Estate Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-5388946				AGRE USREF SFFR Platform, L.P.	DE	NIA	AGRE U.S. Real Estate Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1693920				AGRE USREF Steelbridge Platform, L.P.	DE	NIA	AGRE U.S. Real Estate Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE VPCV Williams Square Investor L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AH Partners GP, Ltd.	CYM	NIA	AIF VI Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AH Partners, L.P.	CYM	NIA	AH Partners GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0836223				AIC Co-Investors, LLC	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC Pelican Holdings, LLC	DE	NIA	Apollo Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0878544				AIC Spotted Hawk Holdings, LLC	DE	NIA	Apollo Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1195117				AIE III Holdings, Ltd.	CYM	NIA	AP Investment Europe III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIE III Investments, L.P.	DE	NIA	Apollo Europe Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4021004				AIF Hexion Holdings, L.P.	DE	NIA	AIF IV Hexion GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF Hexion Holdings, L.P.	DE	NIA	AIF IV Hexion GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8382936				AIF III Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE Y

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							AIF IV Hexion GP, LLC	DE	NIA	Apollo Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2066430				AIF PB VII (LS AIV), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0610167				AIF V LNT, L.P.	DE	NIA	Apollo Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8382903		1397764		AIF V Management, LLC	NY	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2059625				AIF VI (LS AIV), L.P.	DE	NIA	Apollo Advisors VI (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0570139				AIF VI (LS), LLC	AIA	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VI (LS), Ltd.	CYM	NIA	Apollo Investment Fund VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0603270				AIF VI ALS Holdings (FC), LLC	AIA	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0689524				AIF VI Charter Holdings (FC), LLC	AIA	NIA	Apollo Investment Fund VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0482836		1513821		AIF VI Euro Holdings, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8256662				AIF VI Management Pool Investors, L.P.	DE	NIA	AIF VI Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2903267		1435155		AIF VI Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1064311				AIF VII (AIV), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0358712				AIF VII (Athlon Conduit II), L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2426990				AIF VII (Athlon Conduit III), L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2426971				AIF VII (Athlon Conduit), L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0620862				AIF VII (C AIF FC), LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1065059				AIF VII (Euro AIV), L.P.	CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1065057				AIF VII (Euro FC), LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0570140				AIF VII (LS), LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1064380				AIF VII (Parallel Conduit), L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0564028		1449146		AIF VII Euro Holdings, L.P.	CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0673211		1475358		AIF VII Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1203967				AIF VIII (Euro AIV), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1204173				AIF VIII (Euro FC), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Asia Intermediate, LLC	AIA	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Asia-Pacific Investments Pte. Ltd.	SGP	NIA	AIF VIII Asia Intermediate, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1143756				AIF VIII Euro Holdings (I), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1143597				AIF VIII Euro Holdings, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1203591				AIF VIII Euro Leverage, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Singapore Pte. Ltd.	SGP	NIA	AIF VIII Asia-Pacific Investments Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8256431				AIM Pool Investors, L.P.	DE	NIA	ACC Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1051496				AION Capital Management Limited	MRT	NIA	Apollo India Credit Opportunity Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031481				AION Capital Partners Limited	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1253781				AION Class B Investment Trust	MUS	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057464				AION Co-Investors (A) Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057650				AION Co-Investors (C) Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057650				AION Co-Investors (D) Ltd	MRT	NIA	Apollo Principal Holdings IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Direct Private Limited	MRT	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057658				AION Direct Singapore Pte. Ltd.	SGP	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Feeder I Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Feeder II Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057424				AION Feeder III Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Feeder IV Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIP Investment Advisors Private Limited	IND	NIA	AION Capital Management Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057816				AION Investments Private Limited	MRT	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Aion Jyoti Holdings, Corp.	DE	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aion Jyoti, LLC	DE	NIA	AION Capital Partners Limited	Ownership	99.980	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aion Jyoti, LLC	DE	NIA	Aion Jyoti Holdings, Corp.	Ownership	0.020	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1167311				ALME Loan Funding III Designated Activity Company	IRL	NIA	Apollo Management International LLP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALME Loan Funding IV B.V.	NLD	NIA	Stichting ALME Loan Funding IV	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALME Loan Funding V B.V.	NLD	NIA	Stichting ALME Loan Funding V	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AMH Holdings (Cayman), L.P.	CYM	NIA	AMH Holdings GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AMH Holdings GP, Ltd.	CYM	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AMI (Holdings), LLC	DE	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0594002				AMI (Luxembourg) S.a r.l.	LUX	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107384				ANRP (AIV I), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107479				ANRP (AIV II Cayman), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			42-1773727				ANRP (AIV II Cayman), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107400				ANRP (AIV III), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107422				ANRP (AIV IV), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-1028312				ANRP (Apex Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0373144				ANRP (EPE AIV), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107271				ANRP (Intermediate FC I), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107282				ANRP (Intermediate FC II), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107306				ANRP (Intermediate FC III), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107310				ANRP (Intermediate FC IV), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP (Talos Conduit), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0800767				ANRP (Talos DC), LLC	DE	NIA	ANRP (Talos Conduit), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1710355				ANRP 892/TE (AIV I), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0963090				ANRP 892/TE (AIV II), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0808957				ANRP 892/TE (EPE AIV), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP DE Holdings, L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1044203				ANRP EPE GenPar, Ltd.	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series I	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV I FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV II FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4829161				ANRP II (AIV P), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (APP Intermediate DC Z), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1288720				ANRP II (Conduit Overseas Holdings P-I), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1289026				ANRP II (Conduit Overseas Holdings P-II), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Debt AIV FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Debt AIV), L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate DC A), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate DC B), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate DC C), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate DC D), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate DC Z), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							ANRP II (Intermediate Holdings), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Intermediate P DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1803123				ANRP II 892/TE (Conduit AIV P-I), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3991107				ANRP II 892/TE (Conduit AIV P-II), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II 892/TE (Conduit AIV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II APP Holdings, LLC	DE	NIA	ANRP II (APP Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II Double Eagle Energy Holdings II, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II GenPar, Ltd.	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II Resource Energy Holdings, LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II TE (Conduit AIV I), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II TE (Conduit AIV II), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1120472				ANRP Insight Solutions Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors (APO FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1011880				ANRP International Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1015183				ANRP International Ltd	MRT	NIA	ANRP International Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0979920				ANRP Overseas Partners (892), L.P.	DE	NIA	Apollo ANRP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP Overseas Partners, L.P.	CYM	NIA	Apollo ANRP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1046462				ANRP Talos GenPar, Ltd.	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series I	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3107789				ANS (WE), LLC	DE	NIA	ANS Holdings (WE), Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1062554				ANS Europe (Lux) S.a r.l.	LUX	NIA	ANS Europe Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANS Europe GP, Ltd.	CYM	NIA	ANS Europe (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANS Europe, L.P.	CYM	NIA	ANS Europe GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1117737				ANS Holdings (WE), Ltd.	CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1059116				ANS U.S. Holdings Ltd.	CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2441027				AOP Talos Holdings, LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0615149				AOP VI REO Holdings, LLC	AIA	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1044202				AOP VII EPE GenPar, Ltd.	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (APP Intermediate DC Z), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-5516833				AOP VIII (Zenergy Intermediate), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII APP Holdings, LLC	DE	NIA	AOP VIII (APP Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AEH, L.P.	DE	NIA	Apollo Advisors VII (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AOP VII Transfer Holdco, LLC	DE	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2377569				AP Apex Energy, L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP CSV (Lux) S.? r.l.	LUX	NIA	AP CSV Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1170721				AP CSV Holdings, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1170721				AP CSV Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP ESP Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP ESP Holdings, L.P.	DE	NIA	AP ESP Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0916814				AP Georgia Holdings GP, LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0916843				AP Georgia Holdings, LP	DE	NIA	AP Georgia Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1169924				AP Investment Europe III, L.P.	CYM	NIA	Apollo Europe Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-1), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-10), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-2), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-3), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-4), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AP Jewel Holdings (EH-5), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-6), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-7), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-8), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-9), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jupiter (Lux) S.a r.l.	LUX	NIA	AP Jupiter Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jupiter Co-Invest (Lux) S.a r.l.	LUX	NIA	AP Jupiter Co-Invest I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1194177				AP Jupiter Co-Invest I, L.P.	CYM	NIA	Apollo Jupiter Resources Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1196558				AP Jupiter Co-Invest II, L.P.	CYM	NIA	Apollo Jupiter Resources Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jupiter Debt Co-Invest I, L.P.	CYM	NIA	Apollo Jupiter Resources Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jupiter Debt Co-Invest II, L.P.	CYM	NIA	Apollo Jupiter Resources Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1177613				AP Jupiter Holdings, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1177613				AP Jupiter Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Momentive Holdings, LLC	DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP NMT Debt Holdings GP, Ltd.	CYM	NIA	Lily, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1204598				AP NMT Debt Holdings, L.P.	CYM	NIA	AP NMT Debt Holdings GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0797479				AP Overseas Talos Holdings (DC IV), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0797479				AP Overseas Talos Holdings (DC IV), LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Pliant Holdings, L.P.	DE	NIA	Apollo Advisors VI (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5534563				AP Transport LLC	DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP TSL Funding, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VI CEVA Holdings, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0797230				AP VII 892/TE (EPE AIV I), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0726078				AP VII 892/TE (EPE AIV II), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3871166				AP VII 892/TE (EPE AIV III), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0797965				AP VII 892/TE (EPE AIV IV), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VII AEH Management, LLC	DE	NIA	AP VII TXU Holdings (UBS), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VII TXU (CS) GP, LLC	DE	NIA	AP VII TXU Holdings (CS), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VII TXU (CS), L.P.	DE	NIA	AP VII TXU (CS) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VII TXU (UBS) GP, LLC	DE	NIA	AP VII TXU Holdings (UBS), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VII TXU (UBS), L.P.	DE	NIA	AP VII TXU (UBS) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2035868				AP VII TXU Holdings (CS), L.P.	DE	NIA	AEH Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2439542				AP VII TXU Holdings (UBS), L.P.	DE	NIA	AEH Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII 892/TE (APP Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Aegis Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2398480				AP VIII Aegis Holdings, L.P.	DE	NIA	AP VIII Aegis Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Calm Eagle Topco Ltd.	CYM	NIA	AP VIII CE Levco II	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII CH2 Holdings, L.P.	DE	NIA	CH2 Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							DSB Holdings II, L.P.	DE	NIA	DSB Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Duke Holdings, L.P.	DE	NIA	AP VIII Duke Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Euro UP (Lux) S.a r.l.	LUX	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Horizon Holdings L.P.	CYM	NIA	AP VIII Horizon Holdings Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Horizon Holdings Ltd.	CYM	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Prime Security Services Holdings, L.P.	DE	NIA	Prime Security Services GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AP VIII Striker Holdings, L.P.	DE	NIA	Striker Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2510878				AP VIII Timeshare Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0683137				APH HFA Holdings GP, Ltd	CYM	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0683132				APH HFA Holdings, L.P.	CYM	NIA	APH HFA Holdings GP, Ltd	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1008303				APH Holdings (DC), L.P.	CYM	NIA	Apollo Principal Holdings IV GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1017385				APH Holdings (FC), L.P.	CYM	NIA	Apollo Principal Holdings VII GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1008166				APH Holdings, L.P.	CYM	NIA	Apollo Principal Holdings III GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0598286				Apollo Strategic Growth Capital II	CYM	NIA	APSG Sponsor II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0598290				Apollo Strategic Growth Capital	CYM	NIA	APSG Sponsor, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1218645				APO (FC II), LLC	AIA	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0592490				APO (FC), LLC	AIA	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8880127				APO Asset Co., LLC	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8880200				APO Corp.	DE	NIA	Apollo Asset Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO MidCap B Holdings, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-5530186				Apollo 892/TE (Zenergy Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-5530186				Apollo 892/TE (Zenergy Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Administration GP Ltd.	CYM	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0698588				Apollo Advisors (Mauritius) Ltd.	MRT	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4754999				Apollo Advisors (MHE), LLC	DE	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			51-0355634		1268088		Apollo Advisors II, L.P.	DE	NIA	Apollo Capital Management II, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3983717		1203940		Apollo Advisors IV, L.P.	CYM	NIA	Apollo Capital Management IV, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors V (EH Cayman), L.P.	CYM	NIA	Apollo Advisors V (EH), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0409036				Apollo Advisors V (EH), LLC	AIA	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125396		1162727		Apollo Advisors V, L.P.	CYM	NIA	Apollo Capital Management V, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4528527				Apollo Advisors VI (APO DC), L.P.	CYM	NIA	Apollo Advisors VI (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VI (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0617294				Apollo Advisors VI (APO FC), L.P.	CYM	NIA	Apollo Advisors VI (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0597921				Apollo Advisors VI (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0482834				Apollo Advisors VI (EH), L.P.	CYM	NIA	Apollo Advisors VI (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0482830				Apollo Advisors VI (EH-GP), Ltd.	CYM	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2903246		1512669		Apollo Advisors VI, L.P.	CYM	NIA	Apollo Capital Management VI, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4528427				Apollo Advisors VII (APO DC), L.P.	CYM	NIA	Apollo Advisors VII (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VII (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0617295				Apollo Advisors VII (APO FC), L.P.	CYM	NIA	Apollo Advisors VII (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0597918				Apollo Advisors VII (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0563789				Apollo Advisors VII (EH), L.P.	CYM	NIA	Apollo Advisors VII (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0563788				Apollo Advisors VII (EH-GP), Ltd	CYM	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0673253				Apollo Advisors VII, L.P.	CYM	NIA	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VIII (APO FC), L.P.	CYM	NIA	Apollo Advisors VIII (APO FC-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VIII (APO FC-GP), Ltd.	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1143577				Apollo Advisors VIII (EH), L.P.	CYM	NIA	Apollo Advisors VIII (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VIII (EH-GP), Ltd.	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0877161				Apollo Advisors VIII, L.P.	CYM	NIA	Apollo Capital Management VIII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3582975		919525		Apollo Advisors, L.P.	DE	NIA	Apollo Capital Management I, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1063708				Apollo AGRE APREF Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1035067				Apollo AGRE Prime Co-Investors (D), LLC	AIA	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AGRE USREF Co-Investors (B), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-0579676				Apollo AIE II Co-Investors (B), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AION Capital Partners GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057523				Apollo AION Capital Partners, L.P.	CYM	NIA	Apollo AION Capital Partners GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1007312				Apollo ALST GenPar, Ltd.	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1204228				Apollo Alteri Holdings, L.P.	CYM	NIA	Apollo Alteri Investments Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alteri Investments Advisors, L.P.	CYM	NIA	Apollo Alteri Investments Management, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alteri Investments Management, Ltd.	CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0495861				Apollo Alternative Assets GP Limited	CYM	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0495851		1473543		Apollo Alternative Assets, L.P.	CYM	NIA	Apollo International Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alternative Credit Long Short Advisors LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alternative Credit Long Short Fund L.P.	DE	NIA	Apollo Alternative Credit Long Short Advisors LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alternative Credit Long Short Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0925313				Apollo ANRP Advisors (APO DC), L.P.	CYM	NIA	Apollo ANRP Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1086393				Apollo ANRP Advisors (APO FC), L.P.	CYM	NIA	Apollo ANRP Advisors (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1042170				Apollo ANRP Advisors (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1011877				Apollo ANRP Advisors (IH), L.P.	CYM	NIA	Apollo ANRP Advisors (IH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1011628				Apollo ANRP Advisors (IH-GP), LLC	AIA	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0882698				Apollo ANRP Advisors II (APO DC), L.P.	CYM	NIA	Apollo ANRP Advisors II (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors II (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors II, L.P.	CYM	NIA	Apollo ANRP Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3354710				Apollo ANRP Advisors, L.P.	CYM	NIA	Apollo ANRP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3354625				Apollo ANRP Capital Management, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2541857				Apollo ANRP Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0979922				Apollo ANRP Co-Investors (B), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2541779				Apollo ANRP Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1042214				Apollo ANRP Co-Investors (FC-D), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1011838				Apollo ANRP Co-Investors (IH-A), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1011650				Apollo ANRP Co-Investors (IH-D), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors II (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors II (B), L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors II (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors II (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Fund Administration, LLC	DE	NIA	Apollo ANRP Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1012914				Apollo APC Advisors, L.P.	CYM	NIA	Apollo APC Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1012889				Apollo APC Capital Management, LLC	AIA	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1058283		1552928		Apollo APC Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo APC Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo APC Management, L.P.	DE	NIA	Apollo APC Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo APP Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo APP Holdings, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Arrowhead Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8057295				Apollo Asia Administration, LLC	DE	NIA	Apollo Asia Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Advisors, L.P.	CYM	NIA	Apollo Asia Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Asia Capital Management, LLC	DE	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8057186				Apollo Asia Co-Investors, LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8050139		1473544		Apollo Asia Management, L.P.	DE	NIA	Apollo Asia Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4058181				Apollo Asia Opportunity Intermediate Fund, LLC	DE	NIA	Apollo Asia Opportunity Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1546929		Apollo Asia Private Credit Fund, L.P.	CYM	NIA	Apollo APC Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1015509				Apollo Asia Private Credit Master Fund Pte. Ltd.	SGP	NIA	Apollo Management Singapore Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Advisors GP, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Fund, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asian Infrastructure Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ASPL Management, LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset Management Europe PC LLP	GBR	NIA	Apollo International Management Holdings, LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1024196				Apollo Athlon GenPar, Ltd.	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ND Services, LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0917029				Apollo BSL Management, LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8350952		1456419		Apollo Capital Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	Leon D. Black	Ownership	70.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	John J. Hannan	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	Craig Cogut	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	Arthur Bilger	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			51-0355633		1512670		Apollo Capital Management II, Inc.	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3983721				Apollo Capital Management IV, Inc.	CYM	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125395		1413408		Apollo Capital Management V, Inc.	CYM	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2903231		1512668		Apollo Capital Management VI, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0592023				Apollo Capital Management VII, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Management VIII, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8350987		1456421		Apollo Investment Management, L.P.	DE	NIA	Apollo Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0953419				Apollo Incubator Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4140226				Apollo Centre Street Advisors (APO DC), L.P.	DE	NIA	Apollo Centre Street Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1658679				Apollo Centre Street Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3862070				Apollo Centre Street Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1670197				Apollo Centre Street Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0363986				Apollo Centre Street Partnership, L.P.	DE	NIA	Apollo Centre Street Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4731180				Apollo Centre Street Structured Finance GP, LLC	DE	NIA	Apollo Centre Street Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0808289				Apollo Centre Street Structured Finance, L.P.	DE	NIA	Apollo Centre Street Structured Finance GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1207258				Apollo CIP European SMAs & CLOs, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CIP GenPar, Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo CIP Global SMAs (FC), L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1207269				Apollo CIP Global SMAs, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1207398				Apollo CIP Hedge Funds, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1203376				Apollo CIP Partner Pool, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2239554				Apollo CIP Professionals, L.P.	DE	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1207420				Apollo CIP Structured Credit, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1207847				Apollo CIP US SMAs, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo COF I Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo COF II Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			48-3835026				Apollo COF III Feeder LP	DE	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			16-2423088				Apollo COF Investor, LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investment Capital Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0899396				Apollo Co-Investors (MHE), L.P.	DE	NIA	Apollo Advisors (MHE), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	Peter P. Copses	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	John J. Hannan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2669487				Apollo Co-Investors Manager, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Joshua J. Harris	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Andrew D. Africk	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Laurence M. Berg	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Peter P. Copses	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	John J. Hannan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Joshua J. Harris	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Andrew D. Africk	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Laurence M. Berg	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Peter P. Copses	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	John J. Hannan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3396939				Apollo Co-Investors VI (A), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3396953				Apollo Co-Investors VI (B), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4256998				Apollo Co-Investors VI (C), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1197744				Apollo Co-Investors VI (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VI (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0511923				Apollo Co-Investors VI (EH-A), L.P.	DE	NIA	Apollo Co-Investors VI (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VI (EH-D), LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VI (EH-GP), LLC	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VI (FC-D), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1278611				Apollo Co-Investors VII (A), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1741921				Apollo Co-Investors VII (B), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0812416				Apollo Co-Investors VII (C), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2564486				Apollo Co-Investors VII (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VII (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0627537				Apollo Co-Investors VII (EH-A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0567674				Apollo Co-Investors VII (EH-D), LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Co-Investors VII (FC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2541711				Apollo Co-Investors VII (NR D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2541628				Apollo Co-Investors VII (NR DC-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1006751				Apollo Co-Investors VII (NR EH-D), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1006760				Apollo Co-Investors VII (NR FC-D), LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0904611				Apollo Co-Investors VIII (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0904639				Apollo Co-Investors VIII (B), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1097213				Apollo Co-Investors VIII (C), L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VIII (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0960585				Apollo Co-Investors VIII (E), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1143585				Apollo Co-Investors VIII (EH-A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1144092				Apollo Co-Investors VIII (EH-B), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1143794				Apollo Co-Investors VIII (EH-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1167453				Apollo Co-Investors VIII (EH-E), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VIII (FC-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0467113		1467760	NYSE: ARI	Apollo Commercial Real Estate Finance, Inc.	MD	NIA	ACREFI Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3021172				Apollo Commodities Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Commodities Management, L.P.	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2944064				Apollo Commodities Management, L.P., with respect to Series I	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Commodities Management, L.P., with respect to Series II	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Commodities Management, L.P., with respect to Series III	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Commodities Management, L.P., with respect to Series IV	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3118651				Apollo Consumer Credit Fund, L.P.	DE	NIA	Apollo Consumer Credit Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3152690				Apollo Consumer Credit Master Fund, L.P.	DE	NIA	ACC Advisors C, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3152690				Apollo Consumer Credit Master Fund, L.P.	DE	NIA	ACC Advisors D, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3152690				Apollo Consumer Credit Master Fund, L.P.	DE	NIA	ACC Advisors A/B, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2950089				Apollo Credit Advisors I, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3203281				Apollo Credit Advisors III, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0897587				Apollo Credit Fund Co-Investors, LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			06-1755442				Apollo Credit Fund LP	DE	NIA	Apollo ST Credit Partners GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Funding III Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Funding VI Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Income Co-Investors (D) LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Income Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1122169		1504564		Apollo Credit Liquidity Advisors, L.P.	DE	NIA	Apollo Credit Liquidity Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1273626				Apollo Credit Liquidity Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Liquidity CM Executive Carry, L.P.	CYM	NIA	Apollo Credit Liquidity Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1194361				Apollo Credit Liquidity Investor, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1273580				Apollo Credit Liquidity Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1122190				Apollo Credit Liquidity Management, L.P.	DE	NIA	Apollo Credit Liquidity Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1504439		Apollo Credit Management (CLO), LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Credit Management (European Senior Debt), LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1699126				Apollo Credit Management (Senior Loans) II, LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Management (Senior Loans), LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1505198		Apollo Credit Management (CLO), LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0466868				Apollo Credit Master Fund Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0547353		1504566		Apollo Credit Opportunity Advisors I, L.P.	CYM	NIA	Apollo COF I Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0547141		1504567		Apollo Credit Opportunity Advisors II, L.P.	CYM	NIA	Apollo COF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Opportunity Advisors III (APO FC) GP LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2167960				Apollo Credit Opportunity Advisors III (APO FC) LP	CYM	NIA	Apollo Credit Opportunity Advisors III (APO FC) GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Opportunity Advisors III GP LLC	DE	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0918100				Apollo Credit Opportunity Advisors III LP	CYM	NIA	Apollo Credit Opportunity Advisors III GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1612284				Apollo Credit Opportunity CM Executive Carry I, L.P.	CYM	NIA	Apollo COF I Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1646493				Apollo Credit Opportunity CM Executive Carry II, L.P.	CYM	NIA	Apollo COF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Opportunity Co-Investors III (A) LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Opportunity Co-Investors III (B) LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Opportunity Co-Investors III (D) LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Opportunity Co-Investors III (FC-D) LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1533034				Apollo Credit Opportunity Fund (Offshore) III LP	DE	NIA	Apollo Credit Opportunity Advisors III (APO FC) LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0937471				Apollo Credit Opportunity Fund III AIV I LP	DE	NIA	Apollo Credit Opportunity Advisors III LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0918200		1565243		Apollo Credit Opportunity Fund III LP	DE	NIA	Apollo Credit Opportunity Advisors III (APO FC) LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Opportunity Management III LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2423072		1473610		Apollo Credit Opportunity Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1754694				Apollo Credit Opportunity Trading Fund III	DE	NIA	Apollo Credit Opportunity Fund III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1754694				Apollo Credit Opportunity Trading Fund III	DE	NIA	Apollo Credit Opportunity Fund (Offshore) III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Short Opportunities Co-Investors (D), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0947818				Apollo Credit Short Opportunities Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0897931				Apollo Credit Strategies Co-Investors, LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0679142				Apollo Credit Strategies Fund LP	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0688361				Apollo Credit Strategies Master Fund Ltd	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets Fixed Income Strategies Advisors GP, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets Fixed Income Strategies Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Emerging Markets, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Administration, Limited	CYM	NIA	Apollo EPF Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1017386				Apollo EPF Advisors II, L.P.	CYM	NIA	Apollo EPF Capital Management, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0387305		1504568		Apollo EPF Advisors, L.P.	CYM	NIA	Apollo EPF Capital Management, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0387306				Apollo EPF Capital Management, Limited	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0608855				Apollo EPF Co-Investors (A), L.P.	CYM	NIA	Apollo EPF Administration, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0608857				Apollo EPF Co-Investors (B), L.P.	CYM	NIA	Apollo EPF Administration, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1025376				Apollo EPF Co-Investors II (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Co-Investors II (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Co-Investors II (Euro), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0783990				Apollo EPF II Capital Management, LLC	MHL	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0780863				Apollo EPF II Partnership	MHL	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0780863				Apollo EPF II Partnership	MHL	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0780863				Apollo EPF II Partnership	MHL	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0780863				Apollo EPF II Partnership	MHL	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0179727				Apollo EPF Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3278790				Apollo EPF Management II GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3278997				Apollo EPF Management II, L.P.	DE	NIA	Apollo EPF Management II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0179647		1473548		Apollo EPF Management, L.P.	DE	NIA	Apollo EPF Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Europe Advisors III, L.P.	CYM	NIA	Apollo Europe Capital Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0579155				Apollo Europe Advisors, L.P.	CYM	NIA	Apollo Europe Capital Management, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Europe Capital Management III, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0579162				Apollo Europe Capital Management, Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Europe Co-Investors III (D), LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Europe Management III, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5007246		1473611		Apollo Europe Management, L.P.	DE	NIA	AEM GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2853722				Apollo European Credit Advisors GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1013471				Apollo European Credit Advisors, L.P.	CYM	NIA	Apollo European Credit Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4152260				Apollo European Credit Co-Investors, LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1013483		1537446		Apollo European Credit Fund (Offshore), L.P.	CYM	NIA	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2853824		1537447		Apollo European Credit Fund, L.P.	DE	NIA	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2856509				Apollo European Credit Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2856439				Apollo European Credit Management, L.P.	DE	NIA	Apollo European Credit Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1013497				Apollo European Credit Master Fund, L.P.	CYM	NIA	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1025022		1538021		Apollo European Principal Finance Fund II (Dollar A), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1025007		1538023		Apollo European Principal Finance Fund II (Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1017391		1537979		Apollo European Principal Finance Fund II (Euro A), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1025003		1537978		Apollo European Principal Finance Fund II (Euro B), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1025382				Apollo European Principal Finance Fund II (Master Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1025381				Apollo European Principal Finance Fund II (Master Euro B), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0387304		1440673		Apollo European Principal Finance Fund (Feeder), L.P.	CYM	NIA	Apollo EPF Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1013202				Apollo European Strategic Advisors GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2948815				Apollo European Strategic Advisors, L.P.	CYM	NIA	Apollo European Strategic Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Strategic Co-Investors, LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2949512		1532781		Apollo European Strategic Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2949137				Apollo European Strategic Management, L.P.	DE	NIA	Apollo European Strategic Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1579164				Apollo Executive Carry VII (NR APO DC), L.P.	CYM	NIA	Apollo Advisors VII (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1579165				Apollo Executive Carry VII (NR APO FC), L.P.	CYM	NIA	Apollo Advisors VII (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1579163				Apollo Executive Carry VII (NR EH), L.P.	CYM	NIA	Apollo Advisors VII (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1579162				Apollo Executive Carry VII (NR), L.P.	CYM	NIA	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0910392				Apollo Franklin Advisors (APO DC), L.P.	DE	NIA	Apollo Franklin Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Franklin Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0954703				Apollo Franklin Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Franklin Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0955185				Apollo Franklin Partnership, L.P.	DE	NIA	Apollo Franklin Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4024383				Apollo Fund Administration IV, L.L.C.	DE	NIA	Apollo Advisors IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Fund Administration V, L.L.C.	DE	NIA	Apollo Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3396921				Apollo Fund Administration VI, LLC	DE	NIA	Apollo Advisors VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0673356				Apollo Fund Administration VII, LLC	DE	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Fund Administration VIII, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0544284				Apollo Fund VI BC, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Gaming Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3801467				Apollo Gaming Holdings, L.P.	DE	NIA	Apollo Gaming Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Gaucho GenPar, Ltd	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0330004		1206228		Apollo German Partners V GmbH & Co. KG	DEU	NIA	Apollo Verwaltungs V GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8880053		1411494	NYSE: AAM-PA, AAM-PB	Apollo Asset Management, Inc.	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3016614		1532522		Apollo Global Real Estate Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3016987		1473549		Apollo Global Real Estate Management, L.P.	DE	NIA	Apollo Global Real Estate Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0543350		1487801		Apollo Global Securities, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo GSS GP Limited	GGY	NIA	AAA Associates, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0563514				Apollo Hamlet Genpar	CYM	NIA	Apollo Management VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8380450				Apollo Hamlet Holdings B, LLC	DE	NIA	Apollo Investment Fund VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8380391				Apollo Hamlet Holdings, LLC	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules (Lux) S.a r.l.	LUX	NIA	Apollo Hercules Holdings, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules Advisors GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules Advisors, L.P.	CYM	NIA	Apollo Hercules Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules Co-Investors (D), LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules Holdings, Ltd.	CYM	NIA	Apollo Hercules Partners, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules Partners, L.P.	CYM	NIA	Apollo Hercules Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo HK TMS Investment Holdings GP, LLC	DE	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HK TMS Investment Holdings Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Incubator Advisors, LLC	DE	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo India Credit Opportunity Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8351303		1512580		Apollo International Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8350822		1512636		Apollo International Management, L.P.	DE	NIA	Apollo International Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0836341				Apollo Investment Administration, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1852082				Apollo Investment Consulting LLC	DE	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-2439556		1278752	NYSE: AINV	MidCap Financial Investment Corporation	MD	NIA	Apollo Investment Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Investment Europe III (Lux) S.a r.l.	LUX	NIA	Apollo Investment Europe III Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1768762				Apollo Investment Fund (I) VII, L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2463938				Apollo Investment Fund (I) VIII, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0685726		1412456		Apollo Investment Fund (PB) VII, L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3985622		1068331		Apollo Investment Fund IV, L.P.	DE	NIA	Apollo Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0056471				Apollo Investment Fund V (PLASE), L.P.	DE	NIA	Apollo Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2903289		1338750		Apollo Investment Fund VI, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0590591		1412540		Apollo Investment Fund VII, L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0877171				Apollo Investment Fund VIII, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0836138		1473612		Apollo Investment Management, L.P.	DE	NIA	ACC Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0620609				Apollo Investments (Mauritius) Ltd.	MRT	NIA	AIF VII Euro Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jupiter Resources Co-Invest GP, LLC	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jyoti Holdings, Corp.	DE	NIA	Apollo Asia Private Credit Master Fund Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jyoti, LLC	DE	NIA	Apollo Asia Private Credit Master Fund Pte. Ltd.	Ownership	99.980	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jyoti, LLC	DE	NIA	Apollo Jyoti Holdings, Corp.	Ownership	0.020	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1713842				Apollo Kings Alley Credit Advisors, L.P.	DE	NIA	Apollo Kings Alley Credit Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Kings Alley Credit Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Kings Alley Credit Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Kings Alley Credit Fund Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1732854				Apollo Kings Alley Credit Fund, L.P.	DE	NIA	Apollo Kings Alley Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1038808				Apollo Laminates Agent, LLC	DE	NIA	Apollo SVF Management, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1038808				Apollo Laminates Agent, LLC	DE	NIA	Apollo Value Management, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Linens Investors B, LLC	DE	NIA	Apollo Management V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4164690				Apollo Linens Investors, LLC	DE	NIA	Apollo German Partners V GmbH & Co. KG	Ownership	0.760	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4164690				Apollo Linens Investors, LLC	DE	NIA	Apollo Linens Investors B, LLC	Ownership	6.170	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Longevity, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0620861				Apollo Lyon Holdings (AIF FC), LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0673416				Apollo Management (AOP) VII, LLC	DE	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management (AOP) VIII, LLC	DE	NIA	Apollo Management VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4256986				Apollo Management (Germany) VI, LLC	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0942315				Apollo Co-Investment Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3089323				Apollo Management (UK) VI, LLC	DE	NIA	Apollo International Management Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Management Advisors Espana, S.L.U.	ESP	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0542647				Apollo Management Advisors GmbH	DEU	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0698591				Apollo Management Asia Pacific Limited	HKG	NIA	Apollo Management Asia Pacific Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8350720		1413410		Apollo Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8351017		1449433		Apollo Management Holdings GP, LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8351069		1449434		Apollo Management Holdings, L.P.	DE	NIA	Apollo Management Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3799194		1268089		Apollo Management III, L.P.	DE	NIA	AIF III Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0492781				Apollo Management International LLP	GBR	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3983718		1206224		Apollo Management IV, L.P.	DE	NIA	Apollo Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1532783		Apollo Management Singapore Pte Ltd.	SGP	NIA	Apollo Asia Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318387				Apollo Management V (EH), L.P.	AIA	NIA	Apollo Advisors V (EH), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125398		1162728		Apollo Management V, L.P.	DE	NIA	AIF V Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0511921				Apollo Management VI (EH), L.P.	AIA	NIA	Apollo Advisors VI (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2903207		1435156		Apollo Management VI, L.P.	DE	NIA	AIF VI Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0673310		1473647		Apollo Management VII, L.P.	DE	NIA	AIF VII Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management VIII, L.P.	DE	NIA	AIF VIII Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8350778		1398053		Apollo Management, L.P.	DE	NIA	Apollo Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Maritime Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1291905				Apollo MidCap B Intermediate Holdings, L.P.	CYM	NIA	APO MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo Principal Holdings X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap Holdings (Cayman) III GP, Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap Holdings (Cayman), L.P.	CYM	NIA	Apollo MidCap Holdings (Cayman) GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Moultrie Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Moultrie Credit Fund Advisors, L.P.	DE	NIA	Apollo Moultrie Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Moultrie Credit Fund Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Moultrie Credit Fund, L.P.	DE	NIA	Apollo Moultrie Credit Fund Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo NA Management II, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Natural Resources Partners II, L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3354776		1526226		Apollo Natural Resources Partners, L.P.	DE	NIA	Apollo ANRP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0632931				Apollo Offshore Credit Fund Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0688360				Apollo Offshore Credit Strategies Fund Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3309076		1473521		Apollo Overseas Partners (Delaware 892) VI, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0653908		1412548		Apollo Overseas Partners (Delaware 892) VII, L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0758813				Apollo Overseas Partners (Delaware 892) VIII, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3139839		1473515		Apollo Overseas Partners (Delaware) VI, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0590985		1449089		Apollo Overseas Partners (Delaware) VII, L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1700174				Apollo Overseas Partners (Delaware) VIII, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0463054		1473513		Apollo Overseas Partners (Germany) VI, L.P.	CYM	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-3251973				Apollo Overseas Partners (I) VII, L.P.	CYM	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1084314				Apollo Overseas Partners (I) VIII, L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0191324		1206225		Apollo Overseas Partners IV, L.P.	CYM	NIA	Apollo Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0463056		1473511		Apollo Overseas Partners VI, L.P.	CYM	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0544358		1412543		Apollo Overseas Partners VII, L.P.	CYM	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1083307				Apollo Overseas Partners VIII, L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3563653		1504570		Apollo Palmetto Advisors, L.P.	DE	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Palmetto Athene Advisors, L.P.	DE	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Palmetto Athene Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1084807				Apollo Palmetto Athene Partnership, L.P.	CYM	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Palmetto HFA Advisors, L.P.	DE	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3563533		1504571		Apollo Palmetto Management, LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3568631		1473552		Apollo Palmetto Strategic Partnership, L.P.	DE	NIA	Apollo Palmetto Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PE VIII Director, LLC	AIA	NIA	Leon D. Black	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PE VIII Director, LLC	AIA	NIA	Marc J. Rowan	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PE VIII Director, LLC	AIA	NIA	Joshua J. Harris	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1119071		1413407		Apollo Principal Holdings I GP, LLC	DE	NIA	APO Asset Co., LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0476747		1413406		Apollo Principal Holdings I, L.P.	CYM	NIA	Apollo Principal Holdings I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1490269		Apollo Principal Holdings II GP, LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8865552		1490268		Apollo Principal Holdings II, L.P.	CYM	NIA	Apollo Principal Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0542296		1566491		Apollo Principal Holdings III GP, Ltd.	DE	NIA	APO Asset Co., LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0541995		1566433		Apollo Principal Holdings III, L.P.	DE	NIA	Apollo Principal Holdings III GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0542292				Apollo Principal Holdings IV GP, Ltd.	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0541996				Apollo Principal Holdings IV, L.P.	CYM	NIA	Apollo Principal Holdings IV GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0617138		1505191		Apollo Principal Holdings IX GP, Ltd.	DE	NIA	APO (FC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0614716		1504572		Apollo Principal Holdings IX, L.P.	DE	NIA	Apollo Principal Holdings IX GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3239567		1505190		Apollo Principal Holdings V GP, LLC	CYM	NIA	APO Asset Co., LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3239713		1504573		Apollo Principal Holdings V, L.P.	CYM	NIA	Apollo Principal Holdings V GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3240477				Apollo Principal Holdings VI GP, LLC	CYM	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3240574				Apollo Principal Holdings VI, L.P.	CYM	NIA	Apollo Principal Holdings VI GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0592625				Apollo Principal Holdings VII GP, Ltd.	CYM	NIA	APO (FC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0592493				Apollo Principal Holdings VII, L.P.	CYM	NIA	Apollo Principal Holdings VII GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0614719				Apollo Principal Holdings VIII, L.P.	CYM	NIA	Apollo Principal Holdings VIII GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Principal Holdings X GP, Ltd.	CYM	NIA	APO (FC II), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1218676				Apollo Principal Holdings X, L.P.	CYM	NIA	Apollo Principal Holdings X GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2529748				Apollo Resolution Servicing GP, LLC	DE	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2529836				Apollo Resolution Servicing, L.P.	DE	NIA	Apollo Resolution Servicing GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Resource Energy Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose GP, L.P.	CYM	NIA	Delaware Rose GP, L.L.C.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties Management, LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series III	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo RRI Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-3581739		1502573	NYSE: AFT	Apollo Senior Floating Rate Fund Inc.	MD	NIA	Apollo Credit Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1656683				Apollo Senior Loan Fund Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1056955				Apollo SK Strategic Advisors GP, L.P.	CYM	NIA	Apollo SK Strategic Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1056830				Apollo SK Strategic Advisors, LLC	AIA	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0786616				Apollo SK Strategic Co-Investors (DC-D), LLC	MHL	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057128				Apollo SK Strategic Investments, L.P.	CYM	NIA	Apollo SK Strategic Advisors GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			90-0855287				Apollo SK Strategic Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8339366				Apollo SOMA Advisors, L.P.	DE	NIA	Apollo SOMA Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8339608				Apollo SOMA Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8472391				Apollo SOMA Co-Investors, LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8339290		1445269		Apollo Special Opportunities Managed Account, L.P.	DE	NIA	Apollo SOMA Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Advisors GP, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Advisors, L.P.	DE	NIA	Apollo Special Situations Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1595040				Apollo Special Situations Fund, L.P.	DE	NIA	Apollo Special Situations Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Management, L.P.	DE	NIA	Apollo Special Situations Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031418				Apollo SPN Advisors (APO DC), L.P.	CYM	NIA	Apollo SPN Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031543				Apollo SPN Advisors (APO FC), L.P.	CYM	NIA	Apollo SPN Capital Management (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031656				Apollo SPN Advisors, L.P.	CYM	NIA	Apollo SPN Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031528				Apollo SPN Capital Management (APO DC-GP), LLC	AIA	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031535				Apollo SPN Capital Management (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031640				Apollo SPN Capital Management, LLC	AIA	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031710				Apollo SPN Co-Investors (D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031520				Apollo SPN Co-Investors (DC-D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031699				Apollo SPN Co-Investors (FC-D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SPN Investments I (Credit), LLC	DE	NIA	Apollo SPN Investments I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031414				Apollo SPN Investments I, L.P.	CYM	NIA	Apollo SPN Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031551				Apollo SPN Investments II, L.P.	CYM	NIA	Apollo SPN Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031684				Apollo SPN Investments III, L.P.	CYM	NIA	Apollo SPN Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1671130				Apollo SPN Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			22-3826532				Apollo ST Capital LLC	DE	NIA	ST Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ST CLO Holdings GP, LLC	DE	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0726379				Apollo ST CLO Holdings, L.P.	CYM	NIA	Apollo ST CLO Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3320287				Apollo ST Credit Partners GP LLC	DE	NIA	ST Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0652806				Apollo ST Credit Strategies GP LLC	DE	NIA	ST Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			65-1185710				Apollo ST Debt Advisors LLC	DE	NIA	ST Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3320769				Apollo ST Fund Management LLC	DE	NIA	Apollo ST Operating LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3320701				Apollo ST Operating LP	DE	NIA	Apollo ST Capital LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ST Structured Credit Recovery Partners II GP LLC	DE	NIA	ST Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Structured Credit Recovery Advisors III (APO DC) LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Structured Credit Recovery Advisors III LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Structured Credit Recovery Co-Investors III (D), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Structured Credit Recovery Management III LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4921241				Apollo SVF Administration, LLC	DE	NIA	Apollo SVF Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			20-4920929		1374204		Apollo SVF Advisors, L.P.	DE	NIA	Apollo SVF Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4920973				Apollo SVF Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4921036		1456422		Apollo SVF Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4921007		1374205		Apollo SVF Management, L.P.	DE	NIA	Apollo SVF Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1526697	NYSE: AIF	Apollo Tactical Income Fund Inc.	MD	NIA	Apollo Credit Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tactical Value SPN Advisors (APO DC), L.P.	CYM	NIA	Apollo Tactical Value SPN Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tactical Value SPN Capital Management (APO DC-GP), LLC	AIA	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tactical Value SPN Co-Investors (DC-D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tactical Value SPN Investments, L.P.	CYM	NIA	Apollo Tactical Value SPN Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tactical Value SPN Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1044348				Apollo Talos GenPar, Ltd.	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Thunder Advisors GP, Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Thunder Advisors, L.P.	CYM	NIA	Apollo Thunder Advisors GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Thunder Co-Investors (D), LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Thunder Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4827348				Apollo Thunder Partners, L.P.	DE	NIA	Apollo Thunder Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Advisors GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0969879				Apollo Total Return Advisors LP	CYM	NIA	Apollo Total Return Advisors GP LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1176938				Apollo Total Return Co-Investors (A) LP	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Enhanced Advisors GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Enhanced Advisors LP	CYM	NIA	Apollo Total Return Enhanced Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Enhanced Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return ERISA Advisors GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return ERISA Advisors, L.P.	DE	NIA	Apollo Total Return ERISA Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-4639267				Apollo Total Return Fund (Onshore) LP	DE	NIA	Apollo Total Return Advisors LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Emerging Markets L.P.	CYM	NIA	Apollo TR Emerging Markets Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Emerging Markets Ltd.	CYM	NIA	Apollo TR Emerging Markets (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Advisors GP II, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0444920				Apollo U.S. Real Estate Advisors II, L.P	CYM	NIA	Apollo U.S. Real Estate Advisors GP II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund II (255 Courtland) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund II (Ashley Park) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund II (Blue Ash) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund II (Palm Springs) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund II (Williams Square) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1428877				Apollo U.S. Real Estate Fund II L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Partners II (TE) L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street Advisors, L.P.	CYM	NIA	Apollo Union Street Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Union Street Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street Partners, L.P.	CYM	NIA	Apollo Union Street Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF Co-Investors II (D), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF II (Williams Square Coinvest) L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Value Administration, LLC	DE	NIA	Apollo Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			73-1667140		1317611		Apollo Value Advisors, L.P.	DE	NIA	Apollo Value Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			76-1667124				Apollo Value Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0233286		1456448		Apollo Value Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0167339		1374206		Apollo Value Management, L.P.	CYM	NIA	Apollo Value Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Verwaltungs V GmbH	DEU	NIA	Apollo Management V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo VII TXU Administration, LLC	DE	NIA	Apollo Advisors VII (APO FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1673368				Apollo VII TXU Partners (B), L.P.	DE	NIA	Apollo VII TXU Administration, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Zeus (Lux) S.a r.l.	LUX	NIA	Apollo Zeus Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1137952				Apollo Zeus Investments Holdings, Ltd.	CYM	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3852904				Apollo Zeus Strategic Advisors, L.P.	CYM	NIA	Apollo Zeus Strategic Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Zeus Strategic Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Zeus Strategic Co-Investors (DC-D), LLC	DE	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3867570				Apollo Zeus Strategic Investments, L.P.	CYM	NIA	Apollo Zeus Strategic Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Zeus Strategic Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1058074				Apollo/Cavenham European Managed Account, L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1532109		ARM Manager, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0986312				Athene Investment Analytics LLC	DE	NIA	Athene Asset Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Mortgage Opportunities GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0567070				Autumnleaf, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0784903				Avant Holdings (MI) II, LLC	MHL	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0784894				Avant Holdings (MI), LLC	MHL	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8298411				Bath Overseas Holdings, LLC	DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Espresso Holdings 5, L.P.	DE	NIA	ANRP II (Debt AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			68-0682964				CAI Strategic European Real Estate Advisors GP, LLC	MHL	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0796355				CAI Strategic European Real Estate Advisors, L.P.	MHL	NIA	CAI Strategic European Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0798990				Carpere Investments V (W), LLC	MHL	NIA	AIF V Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Centre Street Whistler Holdings LLC	DE	NIA	Apollo Centre Street Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CH2 Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Champ GP, LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Champ L.P.	CYM	NIA	Champ GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Champ Luxembourg Holdings S.a r.l.	LUX	NIA	Champ L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III (Lux) S.a r.l.	LUX	NIA	COF III Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III Airopack Holdings Ltd.	CYM	NIA	Apollo Credit Opportunity Fund III AIV I LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4785317				COF III Exempt CP Inc.	DE	NIA	Apollo COF III Exempt Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3844063				Apollo COF III Exempt Feeder LP	DE	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			35-2506991				COF III Offshore CP Inc.	DE	NIA	Apollo COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1179773				COF III Offshore HK TMS Investment Holdings, L.P.	CYM	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3854082				COF III Offshore I LP	DE	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0844586				COF III Offshore Whistler Holdings Inc.	DE	NIA	COF III Offshore I Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III Structured Finance (Lux) S.a r.l.	LUX	NIA	COF III Structured Finance Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III Whistler Holdings LLC	DE	NIA	Apollo Credit Opportunity Fund III AIV I LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1460350		CPI 2005 Asia Pacific Carried Interest Program, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1460351		CPI 2005 European Carried Interest Program, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1460353		CPI 2005 Global Carried Interest Program, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1367317		CPI 2005 North America Carried Interest Program, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1367318		CPI Capital Partners Asia Pacific (Cayman), L.P.	CYM	NIA	CPI Capital Partners Asia Pacific GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1363896		CPI Capital Partners Asia Pacific (DE), L.P.	DE	NIA	CPI Capital Partners Asia Pacific GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI Capital Partners Asia Pacific GP Ltd.	CYM	NIA	AGRE GP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1364035		CPI Capital Partners Asia Pacific, L.P.	CYM	NIA	CPI Capital Partners Asia Pacific GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI Capital Partners Europe (Cayman), L.P.	CYM	NIA	CPI Capital Partners Europe GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI Capital Partners Europe (DE), L.P.	DE	NIA	CPI European Fund GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI Capital Partners Europe (NFR), L.P.	GBR	NIA	CPI European Fund GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI Capital Partners Europe GP Ltd.	CYM	NIA	AGRE GP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1372946		CPI Capital Partners Europe L.P.	GBR	NIA	CPI European Fund GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI Capital Partners Financing Sarl	LUX	NIA	CPI Capital Partners Europe Holdings Sarl	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI CCP EU-T Scots LP	GBR	NIA	CPI Capital Partners Europe GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI CP Asia TE, L.P.	CYM	NIA	CPI Capital Partners Asia Pacific GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI CPEH 2 Sarl	LUX	NIA	CPI Capital Partners Europe (NFR), L.P.	Ownership	55.810	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI CPEH 2 Sarl	LUX	NIA	CPI Capital Partners Europe L.P.	Ownership	44.190	AGM; M. Rowan; J. Harris; L. Black	NO	
					1373035		CPI European Carried Interest, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0490642				CPI European Fund GP LLC	DE	NIA	AGRE GP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI India I Ltd.	MRT	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI NA GP LLC	DE	NIA	AGRE GP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI ReCo I Sarl	LUX	NIA	CPI CPEH 2 Sarl	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI ReCo II Sarl	LUX	NIA	CPI CPEH 2 Sarl	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057797				CPI Ukraine Super HoldCo Limited	NJ	NIA	CPI Capital Partners Europe L.P.	Ownership	55.810	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057797				CPI Ukraine Super HoldCo Limited	NJ	NIA	CPI Capital Partners Europe (NFR), L.P.	Ownership	44.190	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cupino Limited	CYP	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-1028308				Cyclone Royalties, LLC	DE	NIA	Apollo Royalties Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delaware Rose GP, L.L.C.	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							DSB Parent GP, LLC	DE	NIA	AP IX DSB Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0797171				EPE Acquisition Holdings, LLC	DE	NIA	Apollo Management VII, L.P.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0797171				EPE Acquisition Holdings, LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 22 S.a r.l.	LUX	NIA	EPF Acquisition Co 26 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							EPF Acquisition Co 26 S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 40 S.a r.l.	LUX	NIA	Avant Holdings (MI) II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 43 S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1187819				Smart Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	37.130	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1187819				Smart Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.410	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1187819				Smart Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	30.940	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1187819				Smart Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0783993				EPF II Team Carry Plan, L.P.	MHL	NIA	Apollo EPF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2230578				Little Bear Holdings, L.P.	DE	NIA	North Star Debt Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Epsilon Debt 2, LLC	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Epsilon Debt 3, LLC	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Espresso Holdings 2, L.P.	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Epsilon Debt 5, LLC	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Epsilon Debt 6, LLC	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alpage Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Tulotoma, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Upper Panorama Debt Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0591709				Euro VI (BC) S.a r.l.	LUX	NIA	AIF VI Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1172336				Europe Hotel Holdings (MI), LLC	MHL	NIA	Apollo EPF Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1109553				FCI Co-Investors II (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FCI Co-Investors III (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4129133				Financial Credit I Capital Management, LLC	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0923951				Financial Credit II Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit III Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1109543				Financial Credit Investment Advisors II, L.P.	CYM	NIA	Financial Credit II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment Advisors III, L.P.	CYM	NIA	Financial Credit III Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4129045		1532110		Financial Credit Investment I Manager, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-6181637				Financial Credit Investment I Trust C-4	DE	NIA	Financial Credit Investment I Trust C-3	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1142460				Financial Credit Investment II (Feeder), L.P.	CYM	NIA	Financial Credit Investment Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment II Limited	IRL	NIA	Financial Credit Investment II Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2476966				Financial Credit Investment II Manager, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment II Trust A	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1109560				Financial Credit Investment II, L.P.	CYM	NIA	Financial Credit Investment Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III Manager, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III, L.P.	CYM	NIA	Financial Credit Investment Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Franklin Whistler Holdings LLC	DE	NIA	Apollo Franklin Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1015196				Granele Limited	CYP	NIA	Insight Solutions Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0565061				Greenhouse Holdings, Ltd.	CYM	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							GSAM Apollo Holdings, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Gulf Stream Asset Management, LLC	NC	NIA	GSAM Apollo Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							H&K Investments GP 2005, LLC	AIA	NIA	AIF V Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8359623		1425874		Hamlet Holdings LLC	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8359623		1425874		Hamlet Holdings LLC	DE	NIA	Joshua J. Harris	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8359623		1425874		Hamlet Holdings LLC	DE	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0798991				Harvest Holdings (W), LLC	MHL	NIA	AIF VII Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0798877				Harvest Holdings, LLC	MHL	NIA	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3586659				Hexion AIF VI Overseas Holdings, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Insight Solutions GP, LLC	DE	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Insight Solutions Ltd	MRT	NIA	Apollo Investments (Mauritius) Ltd.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Insight Solutions Ltd	MRT	NIA	ANRP International Ltd	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	21.980	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (Delaware) VIII, L.P.	Ownership	13.740	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (Delaware 892) VIII, L.P.	Ownership	3.370	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Natural Resources Partners, L.P.	Ownership	6.740	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	45.830	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	8.340	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2582438				Ipanema Energy Holdings, L.P.	DE	NIA	Ipanema Energy Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1622644				Jupiter Apollo Holdings LLC	DE	NIA	Apollo Investment Fund VI, L.P.	Ownership	52.080	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1622644				Jupiter Apollo Holdings LLC	DE	NIA	Bath Overseas Holdings, LLC	Ownership	47.920	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1092626				Karpos Investments (W), LLC	MHL	NIA	AIF VII Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0798805				Karpos Investments, LLC	MHL	NIA	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lane Lux Holdings S.a r.l.	LUX	NIA	Avant Holdings (MI) II, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lane Lux Holdings S.a r.l.	LUX	NIA	Avant Holdings (MI), LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Management LLP	GBR	NIA	Lapithus Holdings Limited	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Management LLP	GBR	NIA	Lapithus Servicing U.K. Ltd.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0783999				Lapithus EPF II Team Carry Plan, L.P.	MHL	NIA	Apollo EPF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0681222				Lapithus Management GmbH	DEU	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Management Designated Activity Company	IRL	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Management S.a r.l.	ITA	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Servicing LLP	GBR	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	3.030	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Servicing LLP	GBR	NIA	Lapithus Servicing U.K. Ltd.	Ownership	96.970	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0670972				Lapithus Management S.a.r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0671216				Lapithus Servicing Spain, S.L.	ESP	NIA	Lapithus Servicing S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0670973				Lapithus Servicing U.K. Ltd.	GBR	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Las Rozas Property, S.L.	ESP	NIA	Las Rozas Funding Holding S.a r.l	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0621200				LeverageSource Sarl Holdco (Anguilla) LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0605235				Lily (Lux) Holdings S.a r.l.	LUX	NIA	Lily, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0605233				Lily (Lux) S.a r.l.	LUX	NIA	Lily (Lux) Holdings S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0602029				Lily, L.P.	CYM	NIA	Greenhouse Holdings, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0886052				Logi (Anguilla) Holdings, LLC	AIA	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0886052				Logi (Anguilla) Holdings, LLC	AIA	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.650	AGM; M. Rowan; J. Harris; L. Black	NO	

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			80-0886052				Logi (Anguilla) Holdings, LLC	AIA	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	36.880	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0886052				Logi (Anguilla) Holdings, LLC	AIA	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	30.940	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ludlow Debt Holdings GP, LLC	DE	NIA	ANRP II (Debt AIV), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ludlow Debt Holdings GP, LLC	DE	NIA	AIF VIII Euro Leverage, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII (Ludlow DH AIV I). L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ludlow DH 1, LLC	DE	NIA	AIF VIII (Ludlow DH AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ludlow DH 2, LLC	DE	NIA	AIF VIII (Ludlow DH AIV II), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ludlow DH 3, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mausica Investment Ltd.	VGB	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Newgrounds Corporate Inc	VGB	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo Centre Street Partnership, L.P.	Ownership	4.720	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo Credit Opportunity Fund III AIV I LP	Ownership	23.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo EPF II Partnership	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo European Credit Master Fund, L.P.	Ownership	3.360	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo European Strategic Investments (Holdings), L.P.	Ownership	5.750	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	AIE III Holdings, Ltd.	Ownership	4.840	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	2.320	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Zeus Investments, L.P.	Ownership	4.760	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo Franklin Partnership, L.P.	Ownership	1.250	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190106				Novellas Maritime (Cayman) Holdings, L.P.	CYM	NIA	Novellas Maritime (Cayman) GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Novellas Maritime N Holding GmbH & Co. KG	DEU	NIA	Verwaltung Novellas Maritime N Holding GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0684357				Oracle Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0684359				Oracle REO Holdco S.a r.l.	LUX	NIA	Oracle Holding S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0684358				Oracle Securitization S.a r.l.	LUX	NIA	Oracle Holding S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2316412				Overwood GP, LLC	DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2316506				Overwood, L.P.	DE	NIA	Overwood GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1084811				Palmetto Athene Holdings (Cayman), L.P.	CYM	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Palmetto Athene Holdings, LLC	DE	NIA	Apollo Palmetto Strategic Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ramshorn Debt Holdings, L.P.	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Espresso Holdings 4, L.P.	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Espresso Holdings, L.P.	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH 7, LLC	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ludlow DH 5, LLC	DE	NIA	Apollo Overseas Partners (Delaware 892) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Tarpon DH, LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Prime Security Services GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ribbon Holdings JV (MI) Partnership	MHL	NIA	Apollo EPF II Partnership	Ownership	94.580	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190227				RPO (Anguilla), LLC	AIA	NIA	Apollo EPF Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Shantilal Holdings Netherlands B.V.	NLD	NIA	AP Holdco B.V.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057429				SK Strategic Investments Holdings Ltd.	CYM	NIA	Apollo SK Strategic Advisors GP, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SK Strategic Whistler Holdings LLC	DE	NIA	ANS (WE), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SOMA Whistler Holdings LLC	DE	NIA	Apollo Special Opportunities Managed Account, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			90-0861050				ST Holdings GP, LLC	CYM	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0860874				ST Management Holdings, LLC	CYM	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0701493				Stone Tower Europe LLC	DE	NIA	Apollo ST Operating LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Striker Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Texas GP S.a r.l.	LUX	NIA	Texas Holding S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Texas Propco 1 S.C.S.	LUX	NIA	Texas GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Texas Propco 2 S.C.S.	LUX	NIA	Texas GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Texas Propco 3 S.C.S.	LUX	NIA	Texas GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Texas Propco 4 S.C.S.	LUX	NIA	Texas GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3339439				VC GP C, LLC	DE	NIA	Apollo Advisors VI (APO FC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3339439				VC GP C, LLC	DE	NIA	Apollo Advisors VII (APO FC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3339343				VC GP, LLC	DE	NIA	Apollo Advisors VI (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3339343				VC GP, LLC	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2447534				Vision Crop Innovation, LLC	DE	NIA	Pinnacle Operating Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1284349				Vulcan Holdings (FC), LLC	AIA	NIA	Vulcan Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Waverly DH, LLC	DE	NIA	ANRP II (Debt AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0680858				Webb III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Webb S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1291920				Zeus Feeder, L.P.	CYM	NIA	APO MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1137905				Zeus Investments, L.P.	CYM	NIA	Apollo Zeus Strategic Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Zeus Strategic US Holdings L.P.	DE	NIA	Apollo Zeus Strategic Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACC Advisors D, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aether III, LLC	AIA	NIA	Apollo Overseas Partners (Delaware 892) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aether IV, LLC	AIA	NIA	Apollo Overseas Partners (Delaware) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aether V, LLC	AIA	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Europe Co-Invest Management, with respect to Series Prime thereof	MHL	NIA	AGRE Europe Co-Invest Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Hong Kong Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Vulcan Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII (AIV), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALME (DE) Loan Funding III, LLC	DE	NIA	Apollo Credit Management (CLO), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alteri Luxembourg 2 S.a r.l.	LUX	NIA	Alteri Luxembourg S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alteri Luxembourg S.a r.l.	LUX	NIA	Alteri Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP (AIV-L), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP (Caelus Intermediate), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II TE (Conduit AIV III), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE) VIII (AIV I FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE) VIII (AIV II FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE) VIII (AIV III FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE) VIII (AIV-L), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV I FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV II FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV III FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV IV FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV V FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							AOP VIII (AIV VI FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV VII FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV-L A), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV-L B), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (Caelus Intermediate), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-11), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-12), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII 892/TE (AIV I), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII 892/TE (AIV II), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII 892/TE (AIV III), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII 892/TE (AIV IV), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Primavera Holdings S.a r.l.	LUX	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo 892/TE (Caelus Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo 892/TE (Caelus Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VIII (APO DC), L.P.	CYM	NIA	Apollo Advisors VIII (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VIII (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo A-N Credit Advisors (APO FC Delaware), L.P.	DE	NIA	Apollo A-N Credit Advisors (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo A-N Credit Co-Investors (FC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo A-N Credit Fund (Delaware), L.P.	DE	NIA	Apollo A-N Credit Advisors (APO FC Delaware), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Capital Management II, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset Management Europe LLP	GBR	NIA	APO UK (FC), Limited	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset Management Europe LLP	GBR	NIA	Apollo International Management Holdings, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VIII (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Funding IV Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ECI (Caelus Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Energy Opportunity Advisors GP LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Energy Opportunity Advisors LP	CYM	NIA	Apollo Energy Opportunity Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Energy Opportunity Co-Investors (D) LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Energy Opportunity Fund LP	DE	NIA	Apollo Energy Opportunity Advisors LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Energy Opportunity Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo India Private Equity IV (Mauritius) Ltd	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lincoln Fixed Income Advisors (APO DC), L.P.	DE	NIA	Apollo Lincoln Fixed Income Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lincoln Fixed Income Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lincoln Fixed Income Fund, L.P.	DE	NIA	Apollo Lincoln Fixed Income Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lincoln Fixed Income Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lincoln Private Credit Advisors (APO DC), L.P.	DE	NIA	Apollo Lincoln Private Credit Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lincoln Private Credit Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lincoln Private Credit Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Lincoln Private Credit Fund, L.P.	DE	NIA	Apollo Lincoln Private Credit Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lincoln Private Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Offshore Energy Opportunity Fund Ltd.	CYM	NIA	Apollo Energy Opportunity Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Principal Holdings VIII GP, Ltd.	CYM	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Co-Investors (D) GP LLC	DE	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Co-Investors (D) LP	DE	NIA	Apollo Total Return Co-Investors (D) GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund (Exempt) LP	DE	NIA	Apollo Total Return Advisors LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund (Offshore) Ltd.	CYM	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR AIV Holdco Ltd.	CYM	NIA	Apollo Total Return Master Fund (AIV) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Blocker 1 Corp.	DE	NIA	Apollo Total Return Fund (Exempt) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Blocker 2 Corp.	DE	NIA	Apollo Total Return Fund (Offshore) Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Blocker 3 Ltd.	CYM	NIA	Apollo Total Return Fund (Exempt) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Commercial Real Estate Debt LLC	DE	NIA	Apollo Total Return Master Fund LP	Ownership	81.360	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Commercial Real Estate Debt LLC	DE	NIA	Apollo Total Return Fund Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV	Ownership	15.110	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Commercial Real Estate Debt LLC	DE	NIA	Apollo Total Return Enhanced Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV	Ownership	0.060	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Emerging Markets (Lux) S.a r.l.	LUX	NIA	Apollo TR Emerging Markets Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Emerging Markets GP LLC	DE	NIA	Apollo TR Emerging Markets Holdings Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR European Broadly Syndicated Loan Holdings Ltd.	CYM	NIA	Apollo Total Return Master Fund LP	Ownership	84.320	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR European High Yield Bond Holdings Ltd.	CYM	NIA	Apollo Total Return Master Fund LP	Ownership	85.260	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2062316				Apollo TR Structured Credit II, LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2062316				Apollo TR Structured Credit II, LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Opportunistic Ltd.	CYM	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Opportunistic Ltd.	CYM	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR PL Holdings LLC	DE	NIA	Apollo Total Return Fund (Offshore) Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1425805				Apollo TR Non-Agency Resi Real Estate LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1425805				Apollo TR Non-Agency Resi Real Estate LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Structured Credit LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Structured Credit LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR US Broadly Syndicated Loan LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR US Broadly Syndicated Loan LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR US High Yield Bond LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR US High Yield Bond LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF Co-Investors II (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo VIII GenPar, Ltd.	CYM	NIA	Apollo Management VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							August Global Management, LLC	FL	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III Dutch Holdings Cayman Ltd.	CYM	NIA	Apollo Credit Opportunity Fund III AIV I LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III Exempt I Ltd.	CYM	NIA	Apollo COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III Exempt MSR Holdings Inc.	DE	NIA	Apollo COF III Exempt Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III Offshore MSR Holdings Inc.	DE	NIA	Apollo COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 19 S.a r.l.	LUX	NIA	Foxtrot Holdings (Cayman), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment II Trust B	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment II Trust C	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment II Trust D	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment II Trust WT	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Foxtrot Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	30.940	AGM; M. Rowan; J. Harris; L. Black	NO	
							Foxtrot Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	36.880	AGM; M. Rowan; J. Harris; L. Black	NO	
							Foxtrot Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM; M. Rowan; J. Harris; L. Black	NO	
							Foxtrot Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.650	AGM; M. Rowan; J. Harris; L. Black	NO	
							Foxtrot Holdings (Cayman), L.P.	CYM	NIA	Foxtrot Holdings (Cayman) GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Hampton Holding (MI), LLC	MHL	NIA	Avant Holdings (MI) II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lunar JV Finance Limited	JEY	NIA	Lunar JV Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lunar JV Holding Ltd.	JEY	NIA	Apollo Lunar Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NR Debt Holdings (Lux) S.a r.l.	LUX	NIA	NR Debt Holdings Parent (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NR Debt Holdings Parent (Lux) S.a r.l.	LUX	NIA	ANRP Debt Holdings AIV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH 1, LLC	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Espresso Holdings 3, L.P.	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-3033319				AP VIII (QFP AIV I), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH Holdings III, L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Polar Cod Shipping LLC	MHL	NIA	Dynamic Product Tankers LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Polar Unicorn Shipping LLC	MHL	NIA	Dynamic Product Tankers LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Redding Ridge Advisors LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Redding Ridge Holdings LP	CYM	NIA	Redding Ridge Advisors LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							TRF European Broadly Syndicated Loan (Lux) S.a r.l.	LUX	NIA	TRF European Broadly Syndicated Loan Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							TRF European Broadly Syndicated Loan L.P.	CYM	NIA	TRF European Broadly Syndicated Loan Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							TRF European High Yield Bond (Lux) S.a r.l.	LUX	NIA	TRF European High Yield Bond Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							TRF European High Yield Bond L.P.	CYM	NIA	TRF European High Yield Bond Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							TRF European High Yield Bond Ltd.	CYM	NIA	TRF European High Yield Bond (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Venator Investment Management Consulting (Shanghai) Limited	CHN	NIA	Venator Real Estate Capital Partners (Hong Kong) Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Venator Real Estate Capital Partners (Hong Kong) Limited	HKG	NIA	AGRE Hong Kong Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Vulcan Holdings, L.P.	DE	NIA	Apollo ANRP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Vulcan Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets Debt (Lux) S.a r.l.	LUX	NIA	Apollo Emerging Markets Debt Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Emerging Markets Debt Advisors GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets Debt Co-Investors (D) GP LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets Debt Co-Investors (D) LP	DE	NIA	Apollo Emerging Markets Debt Co-Investors (D) GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets Debt Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Emerging Markets Debt Master Fund LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets Debt Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Master Fund (AIV) LP	CYM	NIA	Apollo Total Return Advisors LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Master Fund LP	CYM	NIA	Apollo Total Return Advisors LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Emerging Markets Holdings Ltd.	CYM	NIA	Apollo Total Return Master Fund LP	Ownership	86.550	AGM; M. Rowan; J. Harris; L. Black	NO	
							Texas Holding S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1184882				Apollo Credit NS Holdings (Lux) S.a r.l.	LUX	NIA	Apollo SVF Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Management, S.L., Sociedad Unipersonal	ESP	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII (PCDH AIV), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aether I, LLC	AIA	NIA	AIF VIII Debt AIV I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aether II, LLC	AIA	NIA	AIF VIII Debt AIV II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Debt AIV I, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-3155235				AIF VIII Debt AIV II, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Debt Corp AIV I, L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP (DEE II Intermediate DC A), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP (DEE II Intermediate DC B), LLC	DE	NIA	Apollo Commodities Management, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP Debt Holdings AIV, L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Bridge FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II DE Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Duke Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO UK (FC), Limited	GBR	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-N Credit (ST), L.P.	CYM	NIA	A-N Credit (ST) GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-N Credit (ST) GP, Ltd.	CYM	NIA	Apollo A-N Credit Fund (Delaware), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo A-N Credit Advisors (APO FC-GP), LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo A-N Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Funding, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap FinCo Feeder GP LLC	DE	NIA	Apollo Principal Holdings X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap FinCo Feeder, L.P.	DE	NIA	Apollo MidCap FinCo Feeder GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sun Lux Subco S.a r.l.	LUX	NIA	Sun Lux Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Epsilon Debt Holdings, L.P.	DE	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Espresso Holdings 6, L.P.	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII (Ludlow DH AIV II), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ludlow DH 4, LLC	DE	NIA	Apollo Overseas Partners (Delaware) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ipanema Energy I, LLC	DE	NIA	Ipanema Energy Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Juno PCDH, LLC	AIA	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0940441				AP WEC Debt Holdings LLC	DE	NIA	Apollo Co-Investment Capital Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Remsen Debt Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Remsen Debt Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Remsen DH, LLC	DE	NIA	Remsen Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USRE II REIT (Portfolio A) LLC	DE	NIA	Apollo U.S. Real Estate Fund II REIT Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund II REIT Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Co-Investors (FC-D), Ltd.	CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II TE (APP Conduit AIV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV IV FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV III FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1296403				Zeus Strategic Real Property Holdings Ltd.	CYM	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1296410				COF III Offshore Real Property Holdings Ltd.	CYM	NIA	Apollo COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1297259				AESI II Real Property Holdings Ltd.	CYM	NIA	AESI (Holdings) II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1296397				SKSI Real Property Holdings Ltd.	CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Prime Security Services Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Investment Management Europe LLP	GBR	NIA	APO UK (FC), Limited	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Investment Management Europe LLP	GBR	NIA	Apollo International Management Holdings, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Whitehawk CDO Funding LLC	DE	NIA	Apollo ST Debt Advisors LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lunar Ltd	JEY	NIA	Windmill Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Moultrie Cayman, L.P.	CYM	NIA	Apollo Moultrie Credit Fund Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Kings Alley Cayman, L.P.	CYM	NIA	Apollo Kings Alley Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	AESI (Holdings) II, L.P.	Ownership	1.800	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Cavenham Investments S.a r.l.	Ownership	0.700	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Value Investment Master Fund, L.P.	Ownership	2.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo SPN Investments I (Credit), LLC	Ownership	2.670	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo SK Strategic Investments, L.P.	Ownership	2.590	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Lincoln Fixed Income Fund, L.P.	Ownership	0.920	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Energy Opportunity Fund LP	Ownership	9.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	8.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Credit Master Fund Ltd.	Ownership	6.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo A-N Credit Fund (DE), L.P.	Ownership	2.160	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	AP Investment Europe III, L.P.	Ownership	2.250	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	AEC (Lux) S.a r.l.	Ownership	1.700	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	3.280	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo TR Opportunistic Ltd.	Ownership	1.220	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Special Opportunities Managed Account, L.P.	Ownership	9.980	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Lincoln Private Credit Fund, L.P.	Ownership	1.220	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Franklin Partnership, L.P.	Ownership	1.760	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Credit Opportunity Trading Fund III	Ownership	34.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Centre Street Partnership, L.P.	Ownership	6.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Alternative Credit Long Short Fund L.P.	Ownership	0.170	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Investments (Lux) S.a r.l.	LUX	NIA	AP RR Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners IX, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Overseas Partners (DE 892) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Investment Fund (I) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners (DE) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors IX (C), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Investment Fund IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors IX (B), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors IX (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners (I) IX, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors IX (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Fund Administration IX, LLC	DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management IX, L.P.	DE	NIA	AIF IX Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF IX Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors IX, L.P.	CYM	NIA	Apollo Capital Management IX, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Management IX, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							XL Dutch Member LLC	DE	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Sprint Co-Investment Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Holdco S.a r.l.	LUX	NIA	Lapithus Management S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1337814				Apollo CIP Hedge Funds (FC), L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Seta S.a r.l.	LUX	NIA	Seta Participation Holdings, LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Co-Investors III (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Co-Investors III (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 65 S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tower Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4398074				Apollo Tower Credit Fund, L.P.	DE	NIA	Apollo Tower Credit Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tower Credit Co-Investors (DE FC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tower Credit Advisors, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4307778				ANRP II TE (Conduit AIV III-R), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4315144				ANRP II TE (Conduit AIV II-R), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4328971				ANRP II TE (Conduit AIV I-R), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1333958				ANRP II (AIV R-L D), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1333689				ANRP II (AIV R-L C), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1333499				ANRP II (AIV R-L B), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1333322				ANRP II (AIV R-L A), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Service Limited	MUS	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Link Holding Limited	VGB	NIA	Apollo Asia Link Coinvestment Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Atlas Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1331153				Apollo Atlas Fund, LLC	CYM	NIA	Apollo Atlas Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1331227				Apollo Atlas Master Fund, LLC	CYM	NIA	Apollo Atlas Fund, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Atlas Advisors (APO FC), L.P.	CYM	NIA	Apollo Atlas Advisors (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Atlas Advisors (APO FC-GP), LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1329954				ANRP II (IH FC), L.P.	CYM	NIA	Apollo ANRP Advisors II (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1329509				ANRP II (IH AIV), L.P.	CYM	NIA	Apollo ANRP Advisors II (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1328456				ANRP II (AIV VII FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Queso GP, LLC	DE	NIA	AP VIII Socrates Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II Asia Intermediate, LLC	AIA	NIA	ANRP II ARX Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Asia Intermediate II, LLC	AIA	NIA	AIF VIII ARX Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			81-3634703				AP Inception Co-Invest, L.P.	DE	NIA	AP Inception Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3688088				ANRP II (DE AIV-L IV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors II (IH-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1327434				Apollo ANRP Co-Investors II (IH-A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1327317				ANRP II International Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors II (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1327449				Apollo ANRP Co-Investors II (IH-B), L.P.	CYM	NIA	Apollo ANRP Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1326543				Apollo ANRP Advisors II (IH), L.P.	CYM	NIA	Apollo ANRP Advisors II (IH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors II (IH-GP), LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Link Limited	VGB	NIA	Apollo Asia Link Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3754356				Apollo U.S. Real Estate Fund II (MHC Platform) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE MHC Platform Investor, LLC	DE	NIA	Apollo U.S. Real Estate Fund II (MHC Platform) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1322407				ANRP II (AIV VI FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1322128				ANRP II (AIV V FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Funds ICAV	IRL	NIA	ACF Europe Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0949738				Apollo Special Situations Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3514271				ANRP II (DEE II Intermediate DC E), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3568670				AP VIII Eagle LM5 Holdings, L.P.	DE	NIA	AP VIII Eagle LM5 Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-4010756				AP VIII Eagle LM5 Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3517217				Apollo Energy Opportunity Fund AIV I LP	DE	NIA	Apollo Energy Opportunity Advisors (APO DC) LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Energy Opportunity Co-Investors (DC-D) LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Energy Opportunity Advisors (APO DC) LP	CYM	NIA	Apollo Energy Opportunity Advisors (APO DC) GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Energy Opportunity Advisors (APO DC) GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Co-Investors (IH-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3369576				AP VIII Inception Holdings, L.P.	DE	NIA	AP VIII Inception Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Inception Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3341233				AP VIII Aspen Holdings, L.P.	DE	NIA	AP VIII Aspen Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Aspen Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Carry Pool GP, LLC with respect to Series I (DC)	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Carry Pool GP, LLC with respect to Series I (FC)	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Carry Pool GP, LLC with respect to Series I	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Carry Pool GP, LLC with respect to Series A	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1317706				Apollo Global Carry Pool Intermediate (FC), L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1317704				Apollo Global Carry Pool Intermediate (DC), L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1317698				Apollo Global Carry Pool Intermediate, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3328049				Apollo Global Carry Pool Aggregator, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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							Apollo EPF Advisors III, L.P.	CYM	NIA	Apollo EPF III Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1302629				Apollo European Principal Finance Fund III (Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1302429				Apollo European Principal Finance Fund III (Dollar A), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Management III, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF III Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SA Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Pomegranate GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2027331				AP VIII Pomegranate Holdings, L.P.	DE	NIA	AP VIII Pomegranate GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Direct II Singapore Pte. Ltd.	SGP	NIA	AION Capital Partners Limited?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Direct Private II Limited	MUS	NIA	AION Capital Partners Limited?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III Designated Activity Company	IRL	NIA	Financial Credit Investment III Manager, LLC?	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Plutus Holdings Pvt Ltd	MUS	NIA	AION Direct Private II Limited?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Plutus Financials Pvt Ltd	MUS	NIA	Plutus Capital Pvt Ltd?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Plutus Capital Pvt Ltd	MUS	NIA	Plutus Holdings Pvt Ltd?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP GH Holdings Singapore Pte. Ltd.	SGP	NIA	Apollo Management Singapore Pte. Ltd.?	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners (Lux) IX GP, S.a r.l.	LUX	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management (AOP) IX, LLC	DE	NIA	Apollo Management IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1348307				Apollo Overseas Partners (Lux) IX, SCSp	LUX	NIA	Apollo Overseas Partners (Lux) IX GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATCF Subsidiary, LLC	CYM	NIA	Apollo Tower Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Securitization S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 69 S.a r.l.	LUX	NIA	Apollo/Cavenham European Managed Account II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 68 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 68 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 68 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1348747				Apollo (Wolfcamp Temp FC), LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5262138				Apollo (Wolfcamp Temp DC), LLC	DE	NIA	Apollo (Wolfcamp Temp FC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Wolfcamp Holdings L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Wolfcamp Holdings L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ST Advisors, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0852629				Wolfcamp Co-Investors, L.P.	DE	NIA	Wolfcamp Co-Investors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Wolfcamp Co-Investors GP, LLC	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Wolfcamp Co-Investors GP, LLC	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0782718				ANRP (ECI AIV), L.P.	DE	NIA	Apollo ANRP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1358768				ANRP (Wolfcamp Intermediate FC), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1358776				AOP (DE) VII (Wolfcamp Intermediate FC), L.P.	CYM	NIA	AOP VII EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1358876				AOP VII (Wolfcamp Intermediate FC), L.P.	CYM	NIA	AOP VII EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1004669				Apollo (Wolfcamp Intermediate DC I-Z), LLC	DE	NIA	Apollo (Wolfcamp Intermediate DC I-A), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0984567				Apollo (Wolfcamp Intermediate DC I-A), LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			82-0984567				Apollo (Wolfcamp Intermediate DC I-A), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0979468				Apollo (Wolfcamp Intermediate DC II), LLC	DE	NIA	Apollo Wolfcamp Intermediate DC II Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0979836				Apollo Wolfcamp Intermediate DC II Holdings L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0979836				Apollo Wolfcamp Intermediate DC II Holdings L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo/Cavenham EMA Management II, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate) (Hedge SPV), LLC	CYM	NIA	ANRP II (DEE II Intermediate), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo/Cavenham EMA Capital Management II, LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1360470				Apollo/Cavenham EMA Advisors II, L.P.	CYM	NIA	Apollo/Cavenham EMA Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1360506				Apollo/Cavenham European Managed Account II, L.P.	CYM	NIA	Apollo/Cavenham EMA Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2590225				Apollo Asia Real Estate Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1356468				ANRP II Double Eagle Energy Holdings III, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1343994				ANRP II (DEE III Intermediate DC Z), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE III Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1242375				ANRP II (AIV L-DEE III C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1224980				ANRP II (AIV L-DEE III B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1199521				ANRP II (AIV L-DEE III A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1439441				ANRP II TE (Conduit AIV PA-L C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1425570				ANRP II TE (Conduit AIV PA-L B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1410533				ANRP II TE (Conduit AIV PA-L A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1390847				ANRP II (AIV PA-L C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1327407				ANRP II (AIV PA-L B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1307171				ANRP II (AIV PA-L A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1848131				Apollo Asia Real Estate AAC Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1861495				Apollo Asia Real Estate AAC Fund, L.P.	DE	NIA	Apollo Asia Real Estate AAC Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TRF CM Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0989382				Apollo Structured Credit Recovery Fund IV LP	DE	NIA	Apollo Structured Credit Recovery Advisors IV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1844982				Apollo Structured Credit Recovery Master Fund IV LP	CYM	NIA	Apollo Structured Credit Recovery Advisors IV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1409478				Apollo Structured Credit Recovery Advisors IV LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Structured Credit Recovery Management IV LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1365316				Apollo Offshore Structured Credit Recovery Fund IV Ltd.	CYM	NIA	Apollo Structured Credit Recovery Management IV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC SPV Holdings II, LLC	DE	NIA	Apollo Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Olympus Holdings, L.P.	DE	NIA	AP VIII Olympus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Olympus Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo KP Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
							ANRP II (Phoenix Intermediate), LLC	DE	NIA	ANRP II (Phoenix Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1779587				ANRP II Phoenix Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1768571				ANRP II (Phoenix Intermediate DC Z), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TRF MP Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Propco (Falkensee) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Holdco S.a r.l.	LUX	NIA	ELP Topco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 74 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 74 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 74 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 73 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1369713				ALM Funding LP	CYM	NIA	Apollo Credit Management (CLO), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Bright Holdings (Lux) Sarl	LUX	NIA	AIF VIII Euro TB Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP (EPE AIV) (Hedge SPV), LLC	CYM	NIA	ANRP (EPE AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV) (Hedge SPV), LLC	CYM	NIA	ANRP II (AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USRE Granite REIT LLC	DE	NIA	AGRE/MA Investor II LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Asia Link Operating Platform Limited	VGB	NIA	Apollo Asia Link Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1371099				AIF VIII Euro TB Holdings, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1371269				AOP (DE 892) VIII (Euro FC), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1806969				AP Special Sits Camaro Holdings, L.P.	DE	NIA	Apollo Special Situations Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Special Sits Camaro Holdings, LLC	DE	NIA	AP Special Sits Camaro Holdings, L.P.	Ownership	96.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP-CB Servicer, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo IP Holdings, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATCF Subsidiary (DC), LLC	DE	NIA	Apollo Tower Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE/MA Investor II LLC	DE	NIA	AGRE MHC Platform Investor II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2018629				Apollo USRE Granite Coinvest L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE MHC Platform Investor II, LLC	DE	NIA	Apollo USRE Granite Coinvest L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Momentum Investment Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Momentum Investment Advisors, L.P.	DE	NIA	Athene Momentum Investment Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2030619				Athene Momentum Investor, L.P.	DE	NIA	Athene Momentum Investment Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARC Investments Limited	MUS	NIA	AION Capital Management Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia RE Singapore III Pte. Ltd.	SGP	NIA	Apollo Management Singapore Pte. Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2977242				Apollo AGER Co-Investors (A), L.P.	CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AGER Co-Investors (A-UK), L.P.	CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AGER Co-Investors Management, LLC	CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2320173				AP VIII Constellation Club Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Propco (Waldaschaff) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Propco (Bergkamen) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Subco 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Subco 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Subco 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Olympus Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2233077				AP Olympus Co-Invest, L.P.	DE	NIA	Apollo Olympus Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			98-1379180				Financial Credit Investment III SPV-A (Cayman), L.P.	CYM	NIA	Financial Credit Investment III SPV-A (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III SPV-A (Cayman) GP, LLC	CYM	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Multi-Credit Fund GP (Lux) S.a r.l.	LUX	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 85 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 85 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 85 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Holdco (Bratislava) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Holdco (Bratislava) S.a r.l.	LUX	NIA	ELP Topco S.a r.l.	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 88 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Propco (Spijkenisse) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Propco (Falkensee I) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Propco (Osnabrueck) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2586937				ANRP II (AIV L-RTE C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2578102				ANRP II (AIV L-RTE B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2772148				Apollo Roundtable Energy Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (RTE Intermediate), LLC	DE	NIA	ANRP II (RTE Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2559078				ANRP II (AIV L-RTE A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2692924				ANRP II (RTE Intermediate DC), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo A-N Credit Fund (FC), Ltd.	CYM	NIA	Apollo A-N Credit Fund (DE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Structured Credit Recovery Co-Investors IV (D) LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 9 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Holdco (Reichenbach) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 7 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lana Financing Securitization S.a r.l.	LUX	NIA	AEPF III 47 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 3 S.a r.l.	LUX	NIA	AEPF III 32 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 2 S.a r.l.	LUX	NIA	AEPF III 30 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Granite Employee Holdings LLC	DE	NIA	Apollo USRE Granite REIT LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1389953				Apollo Multi-Credit Fund (Lux) SCSp SICAV-RAIF	LUX	NIA	Apollo Multi-Credit Fund GP (Lux) S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3027282				AP VIII Double Eagle Energy Holdings III, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2997926				AOP VIII (AIV L-DEE III A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3002227				AP VIII 892/TE (DEE III Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3015713				AP VIII 892/TE (AIV III-A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3026457				AP VIII 892/TE (AIV IV-A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2999836				AP VIII 892/TE (AIV II-A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2981445				AP VIII 892/TE (AIV I-A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2982280				AOP VIII (DEE III Intermediate DC Z), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AOP VIII DEE III Holdings, LLC	DE	NIA	AOP VIII (DEE III Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2981963				AOP (DE) VIII (AIV L-DEE III), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3010005				AOP VIII (AIV L-DEE III B), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delos Investments Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III Trust A	DE	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-1006556				Apollo Structured Credit Recovery Co-Investors IV (A) LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Socrates Global Co-Invest, L.P.	CYM	NIA	Apollo Socrates Global Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Socrates Global Holdings, LLC	CYM	NIA	AIF VIII Euro Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Socrates Global Co-Invest GP, LLC	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II Phoenix Services Holdings, L.P.	DE	NIA	ANRP II Phoenix Services Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III Trust B	DE	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II Phoenix Services Holdings GP, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delos Investments Advisors, S.a r.l.	LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1393477				Apollo Special Situations Co-Investors (IH-A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 20 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 20 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 20 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 18 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 18 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 18 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 16 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 15 S.a r.l.	LUX	NIA	AEPF III 1 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422400				Seta Subco 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422400				Seta Subco 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422400				Seta Subco 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 13 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 13 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 13 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 11 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 11 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 11 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Financial Credit Investment III SPV-B (Cayman) GP, LLC	CYM	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1395199				Financial Credit Investment III SPV-B (Cayman), L.P.	CYM	NIA	Financial Credit Investment III SPV-B (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alteri Indigo Luxembourg SARL	LUX	NIA	Alteri Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1399062				Apollo Delos Holdings, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1399076				Apollo Delos Investments, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Management International Limited	GBR	NIA	Apollo International Management, L.P.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Management International Limited	GBR	NIA	AIM (P2) Anguilla, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Athora Advisors GP, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Athora Advisors, L.P.	CYM	NIA	Apollo Athora Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Uniform GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3604198				Apollo Kings Alley Credit SPV, L.P.	DE	NIA	Apollo Kings Alley Credit Advisors (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Kings Alley Credit Advisors (DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo VIII Uniform Investor, L.P.	CYM	NIA	Apollo Uniform GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HD Management, L.P.	DE	NIA	Apollo HD Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HD Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1400467				Athene HD Investor, L.P.	CYM	NIA	Apollo HD Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HD Advisors, L.P.	CYM	NIA	Apollo HD Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HD Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1400941				Athora HD Investor, L.P.	CYM	NIA	Apollo HD Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1400163				HD Finance Holdings Limited	GBR	NIA	Athora HD Investor, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1400163				HD Finance Holdings Limited	GBR	NIA	Athene HD Investor, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1400170				HD Bidco Limited	GBR	NIA	HD Finance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delos Luxembourg S.a r.l.	LUX	NIA	Apollo Delos Investments, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Overseas Partners (DE 892) VIII, L.P.	Ownership	30.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	47.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	14.660	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Overseas Partners (DE) VIII, L.P.	Ownership	7.320	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII (SCA Warrant AIV), L.P.	DE	NIA	AP VIII SCA GenPar, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Oasis Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (E), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (G), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (F), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (D), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (C), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (B), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (A), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VA Capital Company LLC	DE	NIA	Athene Life Re Ltd.	Ownership	13.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VA Capital Company LLC	DE	NIA	AP Violet, L.P.	Ownership	26.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SB Investor 3, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SB Investor 2, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SB Investor 1, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Apollo SB Holdings, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3756650				ANRP II (Converse Intermediate DC Z), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3756349				ANRP II Converse Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Converse Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Acele Residential Mortgage Trust	DE	NIA	ACF Europe Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF I Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4909586				ANRP II (AIV TW), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4928800				ANRP II 892 (AIV TW), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4934740				ANRP II (AIV TW-L A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4961949				ANRP II (AIV TW-L B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4976405				ANRP II (AIV TW-L C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4995463				ANRP II (AIV TW-L D), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4909501				ANRP II (Intermediate Holdings TW), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4929369				ANRP II (TW Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TW Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1343731				ANRP II (AIV I-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1344017				ANRP II (AIV II-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1344279				ANRP II (AIV III-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1344598				ANRP II (AIV IV-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1344736				ANRP II (AIV V-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1344881				ANRP II (AIV VI-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1345285				ANRP II (AIV VII-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1345534				ANRP II (AIV VIII-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5011215				ANRP II (AIV-A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5082730				ANRP II 892/TE (AIV-A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4936850				ANRP II (Intermediate-A Holdings), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5042833				AP VIII 892/TE (Zed Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4771813				Apollo Zed Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4771813				Apollo Zed Holdings, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4778055				ANRP II Tumbleweed Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Principal Holdings XII GP, LLC	CYM	NIA	APO (FC III), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1353176				Apollo Principal Holdings XII, L.P.	CYM	NIA	Apollo Principal Holdings XII GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1352965				APO (FC III), LLC	CYM	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street SPV Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street Holdings, LLC	DE	NIA	Apollo Union Street Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street SPV Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5044204				Apollo Union Street SPV, L.P.	DE	NIA	Apollo Union Street SPV Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SPV Spain Project 4, S.L.U.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SPV REOCO 20, S.L.U.	ESP	NIA	SPV Spain Project 4, S.L.U.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SPV REOCO 16, S.L.U.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Geptol Investments 2016, S.L.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Project Quail, S.L.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

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							SPV SPAIN PROJECT 13, S.L.U.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386458				Opera One (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	36.880	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386458				Opera One (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	30.940	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386458				Opera One (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.650	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386458				Opera One (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386675				Opera Two (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386675				Opera Two (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	32.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386675				Opera Two (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.970	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386675				Opera Two (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	28.020	AGM; M. Rowan; J. Harris; L. Black	NO	
							CologneTechPark Five GmbH	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CologneTechPark Three GmbH	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CologneTechPark Four GmbH	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CologneTechPark Holding GmbH	DEU	NIA	EPF Acquisition Co 68 S.a r.l.	Ownership	94.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							CologneTechPark Holding GmbH	DEU	NIA	EPF Acquisition Co 69 S.a r.l.	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							CologneTechPark One GmbH	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CologneTechPark Two Gmbh	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Falcon Investor VIII Inc.	CYM	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Netherlands Environmental Support B.V.	NLD	NIA	ELP Propco (Spijkenisse) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1177735				MidCap FinCo Holdings Limited	IRL	NIA	MaplesFS Trustees Ireland Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1176385				MidCap FinCo Designated Activity Company	IRL	NIA	MidCap FinCo Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4065186				AP VIII Quidditch Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4843979				AOP VIII (Converse Intermediate DC Z), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4840282				AP VIII Converse Holdings, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4845898				AP VIII 892/TE (Converse Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5130918				AOP VIII Converse Holdings, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP ZWP Holdings LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1413498				Apollo Hybrid Value Advisors, L.P.	CYM	NIA	Apollo Hybrid Value Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Management, L.P.	DE	NIA	Apollo Hybrid Value Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4568497				Apollo HVF Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4706030				Apollo Hybrid Value Overseas Partners (Delaware 892), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4593363				Apollo Hybrid Value Fund, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1413687				Apollo Hybrid Value Overseas Partners, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Intermediate FS DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4317406				Apollo Shale Logistics Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4852869				ANRP II 892/TE (AIV FS), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4868478				ANRP II (AIV FS), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1411894				Alteri StyleCayman 1 Ltd.	CYM	NIA	Alteri Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1412160				Alteri StyleCayman 2 Ltd.	CYM	NIA	Alteri StyleCayman 1 Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1419646				Alteri Style Luxembourg SARL	LUX	NIA	Alteri StyleCayman 1 Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Intermediate FS Holdings), LLC	DE	NIA	ANRP II 892/TE (AIV FS), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1421345				Apollo Delos Italy 1 S.r.l.	ITA	NIA	Apollo Delos Luxembourg S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1421034				Apollo Delos Italy 2 S.r.l.	ITA	NIA	Apollo Delos Luxembourg S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors II (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors GP II, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1415028				Apollo Accord Advisors II, L.P.	CYM	NIA	Apollo Accord Advisors GP II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management II, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1417885				AP VIII New VAC Holdings Topco (Lux) SARL	LUX	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4630560				AP Converse Holdings, L.P.	DE	NIA	Apollo Converse Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Converse Holdings GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1421342				AIF IX International Holdings, L.P.	CYM	NIA	Apollo Advisors IX (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1421450				Apollo Advisors IX (EH), L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1421716				Apollo Advisors IX (EH-GP), LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4948240				Apollo Net Lease Co., LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1414816				Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	LUX	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACE Structured Credit LLC	DE	NIA	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACE IG Corporate LLC	DE	NIA	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACE Global Multi-Credit LLC	DE	NIA	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACE Financials LLC	DE	NIA	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACE Emerging Markets LLC	DE	NIA	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACE Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4909549				Apollo Total Return Investment Grade Fund (US INS), LP	DE	NIA	ACE Credit Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACE Credit Advisors, LP	CYM	NIA	ACE Credit Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1419398				ACE Credit Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1415101				Apollo Hybrid Value Overseas Partners (Lux), SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4853322				AP TE Converse Holdings, L.P.	DE	NIA	Apollo Converse Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4853975				AP TE Converse Holdings (Intermediate DC), LLC	DE	NIA	AP TE Converse Holdings, L.P.	Ownership	81.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4853975				AP TE Converse Holdings (Intermediate DC), LLC	DE	NIA	AP Overseas Converse Holdings (Intermediate FC), L.P.	Ownership	18.700	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1423628				Apollo Asia Link Coinvestment Fund I, L.P.	CYM	NIA	Apollo Asia Link Coinvestment Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1423948				Apollo Asia Link Coinvestment Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1428260				RRE 1 Loan Management Designated Activity Company	IRL	NIA	Intertrust Nominees 2 (Ireland) Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1427986				RRAM Beta 2 Designated Activity Company	IRL	NIA	Intertrust Nominees 2 (Ireland) Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5148031				ANRP II (Converse Intermediate DC A), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5192085				ANRP II (AIV L-CNV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			82-5156437				AOP VIII (Converse Intermediate DC A), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5192633				AOP VIII (AIV L-CNV), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Converse Co-Investors, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422154				Seta Securitisation S.a r.l.	LUX	NIA	Seta Subco 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5061919				North Star Debt Holdings, L.P.	DE	NIA	North Star Debt Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							North Star Debt Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1423382				Polaris Holdings Limited	CYM	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1423382				Polaris Holdings Limited	CYM	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1423382				Polaris Holdings Limited	CYM	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 25 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 23 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 24 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Holdco (Poland) B.V.	NLD	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422394				AP Overseas Converse Holdings, L.P.	CYM	NIA	Apollo Converse Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422150				Apollo Oasis Partners, L.P.	CYM	NIA	Apollo Oasis Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422390				Apollo Oasis Advisors, L.P.	CYM	NIA	Apollo Oasis Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422640				Apollo Oasis Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422384				AP Overseas Converse Holdings (Intermediate FC), L.P.	CYM	NIA	Apollo Converse Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2626556				BlueWater SM LLC	DE	NIA	Apollo Insurance Solutions Group LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Venerable Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Direct GP, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5372734				AA Direct, L.P.	DE	NIA	AA Direct GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1430593				Jewel Holdco 2 S.a r.l.	LUX	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							HoldCo West d.o.o. Podgorica	MNE	NIA	Seta Montenegro d.o.o.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1427249				Hidden Star PTV, LLC	CYM	NIA	Apollo Structured Credit Recovery Master Fund IV LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0718947				Apollo Capital Efficient Advisors, LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0732692				Apollo Capital Efficient Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1427259				Apollo Hybrid Value Credit Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VA Capital Management CIV GP, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VA Capital Management Co-Investors, L.P.	CYM	NIA	VA Capital Management CIV GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1428832				NNN Investor 1, L.P.	CYM	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Bishop Senior Living Holdings, LLC	DE	NIA	Bishop Senior Living Coinvest L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1429107				AGRE U.S. Senior Living Advisors, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1430854				Apollo Rose II Co-Investors (H), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0750530				AHVF Intermediate Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1429982				AHVF (Intermediate FC I), L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0760358				AHVF TE/892/QFPF (AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			83-0750729				AHVF (AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Advisors (APO DC), L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0712258				Bishop Senior Living Coinvest L.P.	DE	NIA	AGRE U.S. Senior Living Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Holdco GP I LLC	DE	NIA	NNN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE U.S. Senior Living Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Holdco GP III LLC	DE	NIA	NNN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Holdco GP II LLC	DE	NIA	NNN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Owner GP III LLC	DE	NIA	NNN Holdco III LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Owner GP II LLC	DE	NIA	NNN Holdco II LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Owner GP I LLC	DE	NIA	NNN Holdco I LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Montenegro d.o.o.	MNE	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Montenegro d.o.o.	MNE	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Montenegro d.o.o.	MNE	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF III Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF III Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF III Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 27 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 26 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 35 S.a r.l.	LUX	NIA	AEPF III 13 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 34 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 34 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 34 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 33 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 33 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 33 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 32 S.a r.l.	LUX	NIA	ELP Topco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 31 S.a r.l.	LUX	NIA	AEPF III 30 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 30 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 30 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 30 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0914823				Prime Security Services TopCo Parent II, L.P.	DE	NIA	Prime Security Services GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Hurstville Holding	CYM	NIA	Apollo Asia Hurstville Co-Investment Fund L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			83-1084967				AP DE II Asset Holdco, LLC	DE	NIA	Apollo Natural Resources Partners, L.P.	Ownership	51.100	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1084967				AP DE II Asset Holdco, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	48.900	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1089007				Apollo Asia Hurstville Co-Investment Advisors L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1076687				Apollo Asia Hurstville Co-Investment Fund L.P.	DE	NIA	Apollo Asia Hurstville Co-Investment Advisors L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors III (D), L.P	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment IV, L.P.	CYM	NIA	Financial Credit Investment Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment IV Manager, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FCI Co-Investors IV (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment Advisors IV, L.P.	CYM	NIA	Financial Credit IV Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors III (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors III, L.P	CYM	NIA	Apollo ANRP Capital Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Capital Management III, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit IV Capital Management, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Management III, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Natural Resources Partners III, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leto Investment AD	BGR	NIA	AEPF III 11 S.a r.l.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leto Investment AD	BGR	NIA	AG Capital AD	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Plutus Analytics Pvt Ltd	MUS	NIA	Plutus Financials Pvt Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Investments Private II Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Partners III (Offshore), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Partners III (TE), L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund III, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo NA Management III, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Advisors (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3801220				Apollo Special Situations Advisors (APO DC), L.P.	DE	NIA	Apollo Special Situations Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3787701				Apollo Asia Real Estate Advisors (APO DC), L.P.	DE	NIA	Apollo Asia Real Estate Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AION Capital Partners (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Advisors (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3783631				Apollo AION Capital Partners (APO DC), L.P.	DE	NIA	Apollo AION Capital Partners (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1416239				Apollo EPF Advisors II (APO DC), L.P.	CYM	NIA	Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1415433				EPF II Team Carry Plan (APO DC), L.P.	CYM	NIA	Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1415713				Lapithus EPF II Team Carry Plan (APO DC), L.P.	CYM	NIA	Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			82-4758223				Apollo Kings Alley Credit Advisors (DC), L.P.	DE	NIA	Apollo Kings Alley Credit Advisors (DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4737470				Apollo Kings Alley Credit (DC), L.P.	DE	NIA	Apollo Kings Alley Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1413232				Apollo EPF III Capital Management (APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1412826				Apollo EPF II Capital Management (APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1416434				Apollo EPF Advisors III (APO DC), L.P.	CYM	NIA	Apollo EPF III Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM (P2) Anguilla, LLC	AIA	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1411065				Ribbon Holdings (Cayman), L.P.	CYM	NIA	Ribbon Holdings (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4478244				Ribbon Holdings (Delaware), L.P.	DE	NIA	Ribbon Holdings (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1411477				Ribbon Holdings (Cayman) GP, LLC	CYM	NIA	Ribbon Holdings JV (MI) Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1410008				Karpos Investments II (V), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1409754				Karpos Investments II (C), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1409130				Harvest Holdings II (C), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1409256				Harvest Holdings II (V), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Harvest Holdings II GP, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4823129				ANRP II (TW Intermediate DC Z), LLC	DE	NIA	ANRP II (TW Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4798521				ANRP II (TW Intermediate DC A), LLC	DE	NIA	ANRP II (TW Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Millennial Energy Holdings, L.P	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (MLE Intermediate), LLC	DE	NIA	ANRP II (MLE Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (MLE Intermediate DC), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1437392				Apollo Union Street (FC), L.P.	CYM	NIA	Apollo Union Street Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1437489				ATCF Subsidiary (FC), L.P.	CYM	NIA	Apollo Tower Credit Advisors (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tower Credit Advisors (DC), L.P.	CYM	NIA	Apollo Tower Credit Advisors (DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tower Credit Advisors (DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1180469				ATCF SPV, L.P.	DE	NIA	Apollo Tower Credit Advisors (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1220027				AP KRP Intermediate (ATCF), LLC	DE	NIA	Apollo Tower Credit Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1623783				Apollo HVF Co-Investors (B), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1390557				Apollo Freestone Midstream Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (FMS Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1417441				ANRP II (FMS Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1443758				ANRP II (Intermediate Holdings Partnership), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1401949				ANRP II (AIV L-FMS), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Palmilla Energy, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV L-PLM), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (PLM Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (PLM Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I ? ABC, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1441012				Apollo Overseas Partners (892 AIV) IX, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Natural Resources Partners (Lux) III GP, S.a r.l.	LUX	NIA	Apollo ANRP Advisors III, L.P	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1441122				AP IX (Euro AIV), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1441365				AP IX (Euro FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1450409				AHVF NHG (Intermediate DC), L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Advisors (APO FC), L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Advisors (APO FC-GP), LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1440489				AHVF Credit (FC) I, L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1440877				AHVF NHG Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1424896				AHVF Credit Holdings I, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Castle Holdings GP S.a r.l.	LUX	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP NHG Credit Blocker, LLC	DE	NIA	Apollo Zeus Strategic Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP NHG Credit Blocker, LLC	DE	NIA	Apollo Europe Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Noble Limited	MUS	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE/MA Investor III LLC	DE	NIA	AGRE MHC Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1579302				AGRE MHC Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1591398				AGRE MHC Coinvest L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1442018				AP IX Euro Holdings, SCSp	LUX	NIA	Apollo Advisors IX (EH), S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1441909				AP IX Euro Leverage, SCSp	LUX	NIA	Apollo Advisors IX (EH), S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Helix Financing S.a r.l.	LUX	NIA	Helix JV SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 38 S.a r.l.	LUX	NIA	AEPF III 37 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 37 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 37 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 37 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 45 S.a r.l.	LUX	NIA	AEPF III 44 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 43 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 43 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 43 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 42 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 41 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 41 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 41 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 40 S.a r.l.	LUX	NIA	AEPF III 43 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 39 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management Japan Limited	HKG	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo International Management (India), LLC	DE	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Natural Resources Partners (Lux) III, SCSp	LUX	NIA	Apollo Natural Resources Partners (Lux) III GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo ADIP (Lux) GP, S.a r.l.	LUX	NIA	Apollo ADIP Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo IPF Advisors, LLC	CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Trident Bidco DAC	IRL	NIA	Trident Midco DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Trident Midco DAC	IRL	NIA	Trident Topco DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Trident Topco DAC	IRL	NIA	AEPF III 38 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1445038				Apollo Overseas Partners (Delaware AIV) IX, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1444900				Apollo Investment Fund (EH/IH-I) IX, L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1444721				Apollo Co-Investors IX (EH/IH-D), L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1444481				Apollo Co-Investors IX (EH/IH-B), L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1444318				Apollo Co-Investors IX (EH/IH-A), L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP INET Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1459199				AP Highlands Holdings, L.P.	CYM	NIA	AP Highlands Holdings (GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1478377				AP Highlands Holdings (GP), LLC	CYM	NIA	AIF IX International Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo IPF Real Estate Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo DSB Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1815970				AP DSB Co-Invest, L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Helix Holdings, L.P.	CYM	NIA	AP EPF III Helix Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Helix Holdings GP, LLC	CYM	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1446325				Apollo Tail Convexity Strategy, L.P.	CYM	NIA	Apollo Tail Convexity Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tail Convexity Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tail Convexity Advisors, LLC	CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Middle Market Private Debt Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CERPI Management LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Slovakia 2 s.r.o.	LUX	NIA	ELP Holdco (Bratislava) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Avalon Acquisition, LLC	CYM	NIA	Apollo Rose GP, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Athene Strategic Partnership Advisors, LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Athene Strategic Partnership, L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACRE Debt 1 Limited	GBR	NIA	ACE EU COMMERCIAL REAL ESTATE DEBT LIMITED	Ownership	16.670	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACRE Debt 1 Limited	GBR	NIA	APOLLO TR COMMERCIAL REAL ESTATE DEBT LLC	Ownership	8.750	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II Belvedere Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity International Intermediate, Ltd.	GBR	NIA	Apollo Infra Equity International Super Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1452735				Apollo Infra Equity Feeder Fund (Non-US), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia RE II Singapore II Pte. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Holdings II Pte. Ltd.	SGP	NIA	ATCF S.a r.l.	Ownership	26.730	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Holdings II Pte. Ltd.	SGP	NIA	Apollo Kings Alley Credit Fund, L.P.	Ownership	11.200	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Holdings II Pte. Ltd.	SGP	NIA	Apollo Union Street Partners, L.P.	Ownership	8.610	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Holdings II Pte. Ltd.	SGP	NIA	Apollo Centre Street Partnership, L.P.	Ownership	18.750	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Holdings II Pte. Ltd.	SGP	NIA	Apollo Atlas Master Fund, LLC	Ownership	9.380	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Holdings II Pte. Ltd.	SGP	NIA	Apollo A-N Credit Fund (Delaware), L.P.	Ownership	12.500	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Holdings II Pte. Ltd.	SGP	NIA	Apollo Mouitrie Credit Fund, L.P.	Ownership	12.830	AGM; M. Rowan; J. Harris; L. Black	NO	

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							ANRP II (AIV Bel-L), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II 892 (AIV Bel), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV Bel), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Belvedere Intermediate), LLC	DE	NIA	ANRP II (Belvedere Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Belvedere Intermediate DC Z), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Belvedere Intermediate DC A), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Subsidiary Holdco, LLC	DE	NIA	Apollo Infra Equity US Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Holdco, LLC	DE	NIA	Apollo Infra Equity US Intermediate, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Super Holdco (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Fund (Debt AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Intermediate (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Super Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Holdco (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Intermediate (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1455469				Apollo Infra Equity US Fund (Debt AIV), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1455677				Apollo Infra Equity US Debt (FC), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1455473				Apollo Infra Equity Feeder Fund (TE Debt), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors III (P2), L.P.	CYM	NIA	Apollo ANRP Capital Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors III (P1 APO DC), L.P.	CYM	NIA	Apollo ANRP Advisors III (P1 APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors III (P1 APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2582564				Apollo Natural Resources Partners (P2) III, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2569592				Apollo Natural Resources Partners (P1) III, L.P.	DE	NIA	Apollo ANRP Advisors III (P1 APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors III (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII CE Levco II	CYM	NIA	AP VIII CE Levco I	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII CE Levco I	CYM	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity International India Holdco, Limited	GBR	NIA	Apollo Infra Equity International Holdco, Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1457356				Apollo Infra Equity International Holdco, Limited	GBR	NIA	Apollo Infra Equity International Intermediate, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Trident Super Topco No. 2 DAC	IRL	NIA	Trident Super Topco No. 1 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Trident Super Topco No. 1 DAC	IRL	NIA	AEPF III 38 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FCI Co-Investors IV (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Elbow Co-Invest GP, LLC	CYM	NIA	Financial Credit Investment Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1460873				Lana Securitization S.a r.l.	LUX	NIA	Seta Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1461310				AEPF III 47 S.a r.l.	LUX	NIA	Seta Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1458108				AP Elbow Co-Invest, L.P.	CYM	NIA	AP Elbow Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Trident Bidco 2 DAC	IRL	NIA	Trident Midco 2 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Trident Midco 2 DAC	IRL	NIA	Trident Super Topco No. 1 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							AEPF III 46 S.a r.l.	LUX	NIA	AEPF III 32 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 50 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 50 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 50 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 49 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 49 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 49 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2539911				Apollo Infra Equity US (TEUP) (DC), LLC	DE	NIA	Apollo Infra Equity Feeder Fund (TEUP), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2603667				Apollo Infra Equity Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors Highlands Co-Invest GP, LLC	DE	NIA	Apollo Advisors IX (EH), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athena Trident Management DAC	IRL	NIA	Trident Super Topco No. 1 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA INFRASTRUCTURE FUND 1 LTD	CYM	NIA	Apollo Insurance Solutions Group LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2443805				Apollo TR IG Corporate Bond LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2443805				Apollo TR IG Corporate Bond LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Co-Investors (IH-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Advisors (IH UT), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Advisors (APO DC UT), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity CJ (DC), LLC	DE	NIA	Apollo Infra Equity Management L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Feeder Fund (QFPF AIV), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Feeder Fund (Non-US AIV), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity CJ (FC), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1462685				Apollo HVF Co-Investors (C), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund, LLC	DE	NIA	Apollo IPF Advisors, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund, LP	DE	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund Cayman, L.P.	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Mauritius Company I	MUS	NIA	Apollo Advisors (Mauritius) Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund Cayman PS, L.P.	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund II Cayman LP	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund II LP	DE	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund II LLC	DE	NIA	Apollo IPF Advisors, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							IPFII Singapore 1 Pte. Ltd.	SGP	NIA	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							IPFII Singapore 3 Pte. Ltd.	SGP	NIA	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							IPFII Singapore 2 Pte. Ltd.	SGP	NIA	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							IPFII Singapore 8 Pte. Ltd.	SGP	NIA	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							IPF II Co-Invest Cayman Master LP	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							IPF II Co-Invest BPS Cayman LP	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Novellas Union GmbH & Co. KG	DEU	NIA	Novellas Maritime S.a r.l.	Ownership	70.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							IPF II Co-Invest Cayman LP	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (I), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Management L.P.	DE	NIA	Apollo Infra Equity Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo India Services LLP	IND	NIA	Apollo International Management, L.P.	Ownership	99.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo India Services LLP	IND	NIA	Apollo International Management (India), LLC	Ownership	0.100	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1448304				AP Highlands Co-Invest, L.P.	CYM	NIA	Apollo Advisors IX (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2340459				Apollo Infra Equity Feeder Fund (TE), L.P.	DE	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2231261				Apollo Infra Equity US R&T (DC), LLC	DE	NIA	Apollo Infra Equity Management L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Super Holdco, LLC	DE	NIA	Apollo Infra Equity US Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Intermediate, LLC	DE	NIA	Apollo Infra Equity US Super Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2217149				Apollo Infra Equity US Fund, L.P.	DE	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity International Super Holdco, LLC	CYM	NIA	Apollo Infra Equity International Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1452734				Apollo Infra Equity International Fund, L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Advisors (IH-GP), LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Advisors (IH), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Advisors (APO DC), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund II Cayman BPS, L.P.	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Investment Management Europe (Luxembourg) S.a r.l.	LUX	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Fulmar Premium, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cetia District, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Calandria Prolink, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Arao Forum, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alondra Project, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Agaporni Business, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors GP III, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors III, L.P.	CYM	NIA	Apollo Accord Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo RRH Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3115326				Junonia, LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3115017				Gasparilla, LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management III, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Acme Co-Invest GP, LLC	DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Acme Holdings GP, LLC	DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Helix Reserve Funding S.a r.l.	LUX	NIA	Helix JV SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Subco 4 S.a r.l.	LUX	NIA	Seta Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe IV S.a r.l.	LUX	NIA	Sun Lux Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Stilbe X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-6678611				NARRE Pass Through Trust	DE	NIA	Apollo TR Non-Agency Resi Real Estate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NARRE Titling Trust	DE	NIA	Apollo TR Non-Agency Resi Real Estate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1469147				Apollo European MMPDF (B) Cayman, L.P.	CYM	NIA	Apollo European MMPDF (B) Cayman GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European MMPDF (B) Cayman GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Advisors, L.P.	CYM	NIA	Apollo ADIP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Capital Management, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Management, L.P.	DE	NIA	Apollo Revolver Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	Apollo Centre Street Partnership, L.P.	Ownership	11.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	7.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	COF III Airopack Holdings Ltd.	Ownership	59.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	AEC (Lux) S.a r.l.	Ownership	4.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	AESI (Holdings) II, L.P.	Ownership	4.700	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	Apollo Union Street Partners, L.P.	Ownership	4.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	Apollo Hercules Partners, L.P.	Ownership	5.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	AIE III Investments, L.P.	Ownership	3.720	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1467910				Apollo/Athene Dedicated Investment Program (D), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1467889				Apollo/Athene Dedicated Investment Program (C), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1467428				Apollo/Athene Dedicated Investment Program (B), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1467404				Apollo/Athene Dedicated Investment Program (A), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1467882				Apollo ADIP Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo ADIP Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1471166				Apollo Revolver Fund, L.P.	CYM	NIA	Apollo Revolver Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1471207				Apollo Revolver Feeder Fund, L.P.	CYM	NIA	Apollo Revolver Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Advisors, L.P.	CYM	NIA	Apollo Revolver Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Capital Management, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	GRC	NIA	AEPF III 47 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1469174				Apollo Alamo PE, L.P.	CYM	NIA	Apollo Alamo GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1469486				Apollo Alamo ENRI, L.P.	CYM	NIA	Apollo Alamo GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alamo Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alamo GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Florida Retail Advisors LLC	CYM	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3524489				AGRE Florida Retail Coinvest, L.P.	DE	NIA	AGRE Florida Retail Advisors LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP Holdings (D), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP Holdings (C), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP Holdings (B), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP Holdings (A), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1479601				AION Investments Private VII Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3926252				AP Drive, L.P.	DE	NIA	AP Drive GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Drive Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3924150				AP Drive Co-Invest, L.P.	DE	NIA	AP Drive Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leao Verde PTV, LLC	CYM	NIA	Apollo TR Structured Credit LLC	Ownership	33.200	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leao Verde PTV, LLC	CYM	NIA	Structured Credit Recovery Master Fund IV LP	Ownership	60.270	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leao Verde PTV, LLC	CYM	NIA	Host Plus PTY Limited	Ownership	6.530	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3862847				AP IX (PMC Warrant AIV), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3838017				AIF IX (PMC Equity AIV), L.P.	DE	NIA	AP IX (PMC) VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1474470				AP Kent Credit Master Fund, L.P.	CYM	NIA	AP Kent Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1474481				AP Kent Credit Fund, L.P.	CYM	NIA	AP Kent Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Kent Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1474597				AP Kent Advisors, L.P.	CYM	NIA	AP Kent Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1474601				AP Kent Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Bogole ITG, S.L.	ESP	NIA	Stilbe V S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1482146				Apollo Delos Investments II, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1482139				Apollo Delos Holdings II, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 13	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 10	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 9	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 8	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 7	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 6	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Infra Equity US Holdings, LLC ? Series 5	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 4	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 3	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 2	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 1	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC	DE	NIA	Apollo Infra Equity US Fund, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1339055				MMJV LLC	CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1339061				MMJV LP	CYM	NIA	MMJV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALBUE Vermogensverwaltungsgesellschaft mbH	DEU	NIA	Novellas Union GmbH & Co. KG	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Investments Private III Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Investments Private IV Limited	MUS	NIA	AION Investments Private V Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Investments Private V Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series I (FC)	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series I	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series A	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1470765				Apollo FIG Carry Pool Aggregator, L.P.	CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1471150				Apollo FIG Carry Pool Intermediate (FC), L.P.	CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1471171				Apollo FIG Carry Pool Intermediate, L.P.	CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2429770				A-A SPN-1 (MHC-AEL), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Investments Private VI Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3827246				AP IX Titan Holdings, L.P.	DE	NIA	AP IX Titan Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Titan Holdings GP, LLC	DE	NIA	AP IX (PMC) VoteCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1462272				Seta Participation Holdings, LP	CYM	NIA	Seta Participation Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1462507				Seta Participation Holdings GP, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Participation Holdings GP, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Participation Holdings GP, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Helix Co-Invest, L.P.	CYM	NIA	AP EPF III Helix Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Helix Co-Invest GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Property S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oasis Luxco S.a r.l.	LUX	NIA	Stilbe Investment S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Stilbe Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Diversified S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2867188				A-A SPN-2 (ANRP III - AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							RRH Asset Management CIV GP, LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3234634				Apollo TR Non-Agency Resi Real Estate REO LLC	DE	NIA	Apollo TR Non-Agency Resi Real Estate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3491340				RWNIH-ALL Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Carry Pool Aggregator II, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC with respect to Series A	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules AIV Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules AIV Co-Investors (D), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jupiter Resources Co-Invest GP, ULC	CAN	NIA	Apollo Jupiter Resources Co-Invest GP, ULC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 8 S.a r.l.	LUX	NIA	AEPF III 19 S.a r.l.	Ownership	94.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 8 S.a r.l.	LUX	NIA	AEPF III 22 S.a r.l.	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 5 S.a r.l.	LUX	NIA	AEPF III 19 S.a r.l.	Ownership	94.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 5 S.a r.l.	LUX	NIA	AEPF III 22 S.a r.l.	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 1 S.a r.l.	LUX	NIA	AEPF III 19 S.a r.l.	Ownership	94.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 1 S.a r.l.	LUX	NIA	AEPF III 22 S.a r.l.	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-4424966				AIF VIII (Ludlow DH TE FC II), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-4411997				AIF VIII (Ludlow DH TE FC I), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1482819				AHVF (892 Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo/Athene Dedicated Investment Program (E), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Structured Credit Recovery Advisors IV (APO DC) LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP Holdings (E), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo India Partners II (KY), L.P.	CYM	NIA	Apollo India Partners II GP (KY), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo India Partners II GP (KY), LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-4507460				ANRP II (DEE III Intermediate DC C), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-4513356				ANRP II (DEE III Intermediate DC Z-II), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-4513440				AOP VIII (DEE III Intermediate DC Z-II), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-4507848				AOP VIII (DEE III Intermediate DC C), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-4549745				AP IX First Street Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1485560				AOP DE IX (DSB Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX First Street Holdings GP, LLC	DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SCRF IV Trading LLC	CYM	NIA	Apollo Structured Credit Recovery Management IV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VIPER 1 LTD	CYM	NIA	Apollo Structured Credit Recovery Master Fund IV LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1483976				Apollo Structured Credit Recovery Master Fund IV AIV LP	CYM	NIA	Apollo Structured Credit Recovery Advisors IV (APO DC) LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1490457				Apollo U.S. Real Estate Advisors III, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo U.S. Real Estate Advisors GP III, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APH Funding 3, LLC	CYM	NIA	Apollo Co-Investors VIII (DC-D), L.P.	Ownership	69.720	AGM; M. Rowan; J. Harris; L. Black	NO	
							APH Funding 2, LLC	CYM	NIA	A-A Funding Holdco, L.P.	Ownership	34.700	AGM; M. Rowan; J. Harris; L. Black	NO	
							APH Funding 1, LLC	CYM	NIA	A-A Funding Holdco, L.P.	Ownership	69.860	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo/Athene Dedicated Investment Program (Lux), SCSp	LUX	NIA	Apollo ADIP (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APH Finance 3, LLC	DE	NIA	APH Funding 3, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APH Finance 2, LLC	DE	NIA	APH Funding 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APH Finance 1, LLC	DE	NIA	APH Funding 1, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AMH Servicing, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1493644				Apollo Chiron Credit Fund, L.P.	CYM	NIA	Apollo Chiron Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Chiron Advisors, L.P.	CYM	NIA	Apollo Chiron Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Chiron Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Chiron Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-3 (FCI IV - DEGERT), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-3 (FCI IV - MDLDMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-3 (FCI IV - IAPAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-3 (FCI IV - IAGERT), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-3 (FCI IV - AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors (Cayman AIV-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors (Cayman AIV-B), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors (Cayman AIV-A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE 1200 Louisiana Investor LLC	DE	NIA	Apollo U.S. Real Estate Fund II REIT Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP Holdings (Lux), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Advisors I, L.P.	CYM	NIA	Apollo Navigator Capital Management I, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Management I, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Capital Management I, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - PL, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Aviation Feeder (AIV I), L.P.	CYM	NIA	Apollo Navigator Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Co-Investors I (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Co-Investors I (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Aviation Offshore Fund I, L.P.	CYM	NIA	Apollo Navigator Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX (QFP AIV I), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Sherwood Holdings, L.P.	DE	NIA	AP IX Sherwood Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Sherwood Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Orchid Holdings, L.P.	CYM	NIA	AHVF Orchid GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Orchid GP, LLC	CYM	NIA	AHVF (Cayman AIV II), L.P.	Ownership	83.730	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AHVF Orchid GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners, L.P.	Ownership	12.720	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Orchid GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners (Lux), SCSp	Ownership	3.550	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (Cayman AIV II), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (892/A Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Lux IX (QFP AIV), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP IX (AIV IV FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP IX (AIV III FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP IX (AIV II FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP IX (AIV I FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Lux IX (DSB Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2148830				NNN Investor 2 (AUTO), L.P.	DE	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2099504				AP Olympus Debt Co-Invest, L.P.	DE	NIA	Apollo Olympus Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2099072				AP Inception Debt Co-Invest, L.P.	DE	NIA	AP Inception Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2099311				AP Dakota Debt Co-Invest, L.P.	DE	NIA	AP Dakota Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH IX-E, LLC	DE	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH IX-D, LLC	DE	NIA	Apollo Overseas Partners (Delaware 892) IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH IX-C, LLC	DE	NIA	Apollo Overseas Partners IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH IX-B, LLC	DE	NIA	Apollo Overseas Partners (Delaware) IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH IX-A, LLC	DE	NIA	Apollo Investment Fund IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors III (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Tifco Limited	IRL	NIA	Bohrmount Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Smorgs (Ireland) Limited	IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Diminuto Limited	IRL	NIA	Rockyvale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Smorgs Property Holdings Limited	IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADH Oeste Gnamma Integral Spring, S.L.	ESP	NIA	ADH Norte Gnamma Integral Spring, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Smorgs ROI Management Limited	IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Smorgs (NI) Management Limited	GBR	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Smorgs (Northern Ireland) Limited	GBR	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Activos Singulares Hoteleros, S.L.	ESP	NIA	ADH Norte Gnamma Integral Spring, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADH Sur Gnamma Spring, S.L.	ESP	NIA	Mirali ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Thornmont Limited	IRL	NIA	Honeypool Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Rockyvale Limited	IRL	NIA	Octavale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Yaco Directorship S.L.	ESP	NIA	Activos Singulares Hoteleros, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADH Norte Gnamma Integral Spring, S.L.	ESP	NIA	Caramagias ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mollydale Limited	IRL	NIA	Rhomway Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Devonmill Limited	IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Pumpkinspice Limited	IRL	NIA	Cherrybeach Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Galafre Investment, S.L.	ESP	NIA	Activos Singulares Hoteleros, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Bohrmount Limited	IRL	NIA	Trident Bidco DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Rhomway Limited	IRL	NIA	Trident Bidco DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Octavale Limited	IRL	NIA	Trident Bidco 2 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cherrybeach Limited	IRL	NIA	Trident Bidco 2 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Caramagias ITG, S.L.	ESP	NIA	Oasis Luxco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Helix JV SCSp	LUX	NIA	Helix GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Helix GP S.a r.l.	LUX	NIA	AP EPF III Helix Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 10 S.a r.l.	LUX	NIA	AEPF III 19 S.a r.l.	Ownership	94.900	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Concert CCP 10 S.a r.l.	LUX	NIA	AEPF III 22 S.a r.l.	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 9 S.a r.l.	LUX	NIA	AEPF III 19 S.a r.l.	Ownership	94.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 9 S.a r.l.	LUX	NIA	AEPF III 22 S.a r.l.	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oldavia ITG, S.L.	ESP	NIA	Caramagias ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIE Caledonia Holdings, LLC	DE	NIA	Infra Equity US Holdings, LLC ? Series 1	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - CROWN, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF (Lux) GP, S.a r.l.	LUX	NIA	Apollo PPF Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alteri Investments Advisors II, S.a r.l.	LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1503347				AA Direct (AIV), L.P.	CYM	NIA	AA Direct GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1500804				Alteri Investments II, SCSp	LUX	NIA	Apollo Alteri Investments Advisors II, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1500607				Apollo Alteri Holdings II, SCSp	LUX	NIA	Apollo Alteri Investments Advisors II, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Perth Limited	CYM	NIA	Apollo Asia Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Prime Security Services TopCo (ML II), LLC	DE	NIA	Prime Security Services GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Prime Security Services TopCo (ML), L.P.	DE	NIA	Prime Security Services TopCo (ML), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Prime Security Services TopCo (ML), LLC	DE	NIA	Prime Security Services TopCo Parent GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Prime Security Services TopCo (ML II), L.P.	DE	NIA	Prime Security Services TopCo (ML II), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Co-investors (FC-D), L.P.	CYM	NIA	Apollo Co-Investment Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Advisors, L.P.	CYM	NIA	Apollo PPF Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2626543				Apollo Asia Perth Co-Investment Fund L.P.	DE	NIA	Apollo Asia Hurstville Co-Investment Advisors L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1503119				ANRP III (Debt AIV FC), L.P.	CYM	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2674239				Tarpon DIP Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2676210				ANRP III (Debt AIV), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1505629				Apollo PPF Opportunistic Credit Partners (Lux), SCSp	LUX	NIA	Apollo PPF (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Advisors I (APO DC), L.P.	CYM	NIA	Apollo Navigator Advisors I (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Advisors I (APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Co-Investors I (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2988869				Apollo Navigator Aviation Holdings (AIV I), L.P.	DE	NIA	Apollo Navigator Advisors I (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3007898				Apollo Navigator Aviation Intermediate Holdings (AIV I), L.P.	DE	NIA	Apollo Navigator Advisors I (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Aviation Fund I (Cayman), Ltd.	CYM	NIA	Apollo Navigator Aviation Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Holdings (US), LLC	DE	NIA	Apollo Navigator Aviation Holdings (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Aviation Fund I (Lux) SARL	LUX	NIA	Apollo Navigator Aviation Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (892 Intermediate), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (892 FC AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties Advisors I GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Apollo Royalties Advisors I, L.P.	DE	NIA	Apollo Royalties Advisors I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties Management I, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties Feeder Fund I, L.P.	DE	NIA	Apollo Royalties Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties Fund I, L.P.	DE	NIA	Apollo Royalties Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation Intermediate Holdings (US), LLC	DE	NIA	Apollo Navigator Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation Holdings (US), LLC	DE	NIA	Eos Aviation Intermediate Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Prime Security Services (SH), L.P.	CYM	NIA	Prime Security Services GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1509402				Ipanema Energy Holdings II, LLC	CYM	NIA	Ipanema Energy Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3121097				Ipanema Energy II, LLC	DE	NIA	Ipanema Energy Holdings II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sodia Capital Management Single Member S.A.	GRC	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Partnership Representative, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lilaco Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sovario Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Yaromia Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leto Properties EAD	BGR	NIA	AEPF III 11 S.a r.l.	Ownership	95.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa I S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa I S.a r.l.	LUX	NIA	Stilbe X S.a r.l.	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Robin SAS	FRA	NIA	Robin Investments S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Robin Investments S.a r.l.	LUX	NIA	Stilbe VII S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Ersa II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo WCH Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment IV (Feeder), L.P.	CYM	NIA	Financial Credit Investment Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3019444				Apollo Navigator Aviation (DC III-A), LLC	DE	NIA	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF Co-Investors III (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF Co-Investors III (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4014158				ANRP II Takkion Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TKK Intermediate), LLC	DE	NIA	ANRP II (TKK Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4014038				ANRP II (TKK Intermediate DC), LLC	DE	NIA	ANRP II (Intermediate Holdings Partnership), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4014268				ANRP II (AIV L-TKK), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Management II, L.P.	DE	NIA	Apollo Infrastructure Opportunities Management II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Management II GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund II, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund II (TE 892), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund II (Overseas), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities II Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities II Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Advisors II, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Advisors II GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.	LUX	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3766142				AP Boardwalk, L.P.	DE	NIA	AP Boardwalk GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Investment Fund IX, L.P.	Ownership	21.800	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	3.100	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Overseas Partners (Delaware 892) IX, L.P.	Ownership	12.600	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Overseas Partners (Delaware) IX, L.P.	Ownership	4.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Overseas Partners IX, L.P.	Ownership	8.200	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III HP Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III HP (DC) LLC	DE	NIA	Apollo USREF III HP (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III Hedge, LLC	CYM	NIA	Financial Credit Investment III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AA Direct Hedge, LLC	CYM	NIA	AA Direct, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PK Air Management (CLO) LP	DE	NIA	Apollo PK Air Management (CLO) GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PK Air Management (CLO) GP LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III HP (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit Holdings III, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (FC Lux) I, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (OP FC AIV) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (OP FC AIV) I, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (892 FC AIV) V, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (892 FC AIV) IV, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (892 FC AIV) III, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (892 FC AIV) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (892 FC AIV) I, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (Cayman TE AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							BlueGroup Topco S.a r.l.	LUX	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opportunities Fund, L.P.	DE	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4048837				Apollo U.S. Real Estate Fund III Acquisitions, LLC	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK Air 1 IRL Designated Activity Company	IRL	NIA	PK AIR 1 LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK Air Finance France SAS	FRA	NIA	Apollo Credit Management International Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I-Whiteleys Holdings S.a r.l.	LUX	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Hedge, LLC	CYM	NIA	Apollo Asia Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Hedge, LLC	CYM	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delasare Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TW II) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TW II Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TW II Intermediate DC A), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TW II Intermediate DC Z), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV TW II-L), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Overseas Intermediate Holdings), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Opportunistic Credit Partners LLC	DE	NIA	Apollo PPF Opportunistic Credit Partners (Lux), SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3701361				AP IX Tiger Co-Invest, L.P.	DE	NIA	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3656119				AP IX Tiger Holdings, L.P.	DE	NIA	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Tiger Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3819081				AHVF Credit Holdings II, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3806667				AHVF Credit (DC) I, LLC	DE	NIA	Apollo Hybrid Value Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1518820				AHVF (Cayman AIV III), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1519129				AHVF (TE FC AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-6 (AREV-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Chiron Credit Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1516469				AP IX International Hedge, L.P.	CYM	NIA	AP IX GenPar, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX GenPar, LLC	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 30559, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 50046, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Enibo Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cluxo Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3068970				Apollo ANRP Co-Investors III (B), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Solitron ITG, S.L.U.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-5 (USREIII ? VIGAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-5 (USREIII-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-5 (USREIII ? IABMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-5 (USREIII ? DEMMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-5 (USREIII ? DELFMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-5 (USREIII ? DEGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-4 (ANAF-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADH Islantilla, S.L.U.	ESP	NIA	Mirali ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Holdings Limited	GBR	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Holdings Limited	GBR	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Holdings Limited	GBR	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leon S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Attimo RE S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Dado Immobiliare S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Casomai S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alaska S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3196183				PK AIR 1 LP	DE	NIA	Apollo PK Air Management (CLO) LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK AIR 1 DEL LLC	DE	NIA	PK AIR 1 LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1516896				PK AIR 1 JPN G.K.	JPN	NIA	PK AIR 1 LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Investment S.a r.l.	LUX	NIA	Ersa Opportunity S.a r.l.	Ownership	49.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Investment S.a r.l.	LUX	NIA	Apollo/Cavenham European Managed Account II, L.P.	Ownership	50.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Ersa Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund III (Master Euro B) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund III (Master Dollar B) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund III (Dollar A) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							1127 Connecticut Investor LLC	DE	NIA	Apollo USREF III Plymouth Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management IV, L.P.	DE	NIA	Apollo Accord Management IV GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors IV (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management IV GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5128814				Apollo Accord Co-Investors IV (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1528061				Apollo Asia Real Estate Fund II (Lux), SCSp	LUX	NIA	Apollo Asia Real Estate Fund II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4489337				AP IX Tiger Co-Invest (ML Parent), L.P.	DE	NIA	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Tiger Co-Invest (ML), L.P.	DE	NIA	AP IX Tiger Co-Invest (ML) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4548330				Apollo USREF III Plymouth Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4547075				Apollo USREF III Plymouth (DC) LLC	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo/Athora Preferred Share Partnership (UA), L.P.	CYM	NIA	Apollo/Athora Preferred Share Partnership Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4547388				Apollo USREF III Bronco (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4547793				Apollo USREF III Plymouth (TE DC) LLC	DE	NIA	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							GSM Unused Financing Ltd	CYM	NIA	VIPER 1 LTD	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4691087				AHVF Credit Holdings IV, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Tiger Co-Invest (ML) GP, LLC	DE	NIA	AP IX Tiger Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Life Asset, L.P.	CYM	NIA	Apollo Life Asset GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund II (Lux), SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies, LLC	DE	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies Advisors, L.P.	CYM	NIA	Apollo PPF Credit Strategies Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Co-Invest, L.P.	DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Co-Invest GP, LLC	DE	NIA	Apollo Infra Equity Advisors (APO DC UT), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Equity Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo US Wind Co-Invest (FC), L.P.	CYM	NIA	Apollo US Wind Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors IV, L.P.	CYM	NIA	Apollo Accord Advisors GP IV, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors GP IV, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies Co-Investors (FC-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies (Lux) GP, S.a r.l.	LUX	NIA	Apollo PPF Credit Strategies Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Debt Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI Holdings J-I JV Managing Member, LLC	DE	NIA	ACREFI Holdings J-I JV Member, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies (Lux), SCSp	LUX	NIA	Apollo PPF Credit Strategies (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Ulysses Co-Invest, L.P.	DE	NIA	AP Call Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Ulysses Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1537265				Apollo Asia Real Estate Fund II HedgeCo, LLC	CYM	NIA	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management III B, L.P.	DE	NIA	Apollo Accord Management III B GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors III B (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management III B GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors III B, L.P.	CYM	NIA	Apollo Accord Advisors GP III B, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors GP III B, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0564185				AHVF Credit Holdings V, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0564423				AHVF (AIV II), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0511630				AIOF II Alturus Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1532658				Athora US Invest (AH), LLC	DE	NIA	Athora Lux Invest Alternatives Investment	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4821033				ACREFI Holdings J-I JV Member, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Fund II (Lux) GP, S.a r.l.	LUX	NIA	Apollo Asia Real Estate Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGH Norte Gnamma Integral Spring, S.L.	ESP	NIA	Caramagias ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Galatzo Inversiones, S.L.	ESP	NIA	Sagaba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Grupo Azul Mar Cala Llonga, S.L.	ESP	NIA	Sagaba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Toralve New ITG S.L.	ESP	NIA	Derusa New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Tonisca New ITG S.L.	ESP	NIA	Derusa New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sagaba New ITG S.L.	ESP	NIA	Casalba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Derusa New ITG S.L.	ESP	NIA	Casalba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Casalba New ITG S.L.	ESP	NIA	Ersa IX S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Skyline Dynamic Holdings Limited	HKG	NIA	Skyline Holdings (BVI) Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Skyline Holdings (BVI) Limited	VGB	NIA	Apollo Skyline Holding Limited	Ownership	95.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Skyline Holding Limited	VGB	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Skyline Holding Limited	VGB	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Skyline Holding Limited	VGB	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Euro Intermediate (Lux) S.a r.l.	LUX	NIA	AP IX Euro Holdings (Lux) S.a r.l. SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	AP IX (Euro AIV), L.P.	Ownership	48.230	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Overseas Partners (892 AIV) IX, L.P.	Ownership	22.250	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AP Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Overseas Partners IX, L.P.	Ownership	15.250	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo/Athora Preferred Share Partnership, L.P.	CYM	NIA	Apollo/Athora Preferred Share Partnership Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo/Athora Preferred Share Partnership Management, LLC	CYM	NIA	Apollo Principal Holdings IX GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo (Athora) Co-Investors (A-UK), L.P.	CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo (Athora) Co-Investors (A), L.P.	CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							BlueGroup PropCo Limited	GBR	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							BlueGroup IPCo Limited	GBR	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							BlueGroup BidCo Limited	GBR	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap Holdings (Cayman) III, L.P.	CYM	NIA	Apollo MidCap Holdings (Cayman) III GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alteri Blue Group Cayman, Ltd.	CYM	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE HP Industrial Platform IV LLC	DE	NIA	Apollo USREF III HP Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1527863				Apollo Asia Real Estate Intermediate Fund II, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4005085				Apollo Asia Real Estate II Overseas Partners, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate II Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4033239				Apollo Asia Real Estate II Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3936924				Apollo Asia Real Estate Fund II, L.P.	DE	NIA	Apollo Asia Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Advisors II, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Advisors II GP, LLC	CYM	NIA	Apollo Principal Holdings IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3959493				Apollo Asia Management II, L.P.	DE	NIA	Apollo Asia Management II Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Management II Advisors, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF Co-Investors III (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF Co-Investors III (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial SME Aggregation Ltd.	CYM	NIA	Apollo Credit Funds ICAV	Ownership	53.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial SME Aggregation Ltd.	CYM	NIA	Apollo TR Emerging Markets Holdings Ltd.	Ownership	30.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AISG GP Ltd.	CYM	NIA	Apollo Life Asset, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AISG Holdings LP	CYM	NIA	AISG GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Insurance Solutions Group LP	DE	NIA	AISG Holdings LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap Holdings (Cayman) III, L.P.	CYM	NIA	Apollo MidCap Holdings (Cayman) III GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1870273				AP Buffalo Holdings II, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1843435				AP Beta 7, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1843283				AP Buffalo Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1869998				AP Gibraltar Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1843113				AP Beta 1, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACMP Account (M), L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III (NGL Debt), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III (NGL Debt AIV FC), L.P.	CYM	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							South Downs Investment LP	JEY	NIA	South Downs Investment Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Polygon Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Polygon (DC) LLC	DE	NIA	Apollo USREF III Polygon (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo USREF III Polygon (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Green River Debt, LLC	DE	NIA	Apollo USREF III River Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Overseas Partners II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Overseas Partners (Delaware 892) II, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Fund II, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors II (B), L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors II (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors II (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Management II, L.P.	DE	NIA	Apollo Hybrid Value Management GP II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Advisors II, L.P.	CYM	NIA	Apollo Hybrid Value Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Management GP II, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Capital Management II, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l.	LUX	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1404438				Omaha Equity Aggregator, L.P.	DE	NIA	AP Omaha Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Omaha Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1543207				Apollo ANRP III Hedgeco, LLC	CYM	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Advisors (Lux) GP, S.a r.l.	LUX	NIA	Apollo Origination Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1106468				Apollo USREF III AI (RE), L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1106317				Apollo USREF III AI Pref, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1359569				ANRP II 892/TE (AIV AM), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP LoanCo, L.P.	DE	NIA	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Financial, L.P.	CYM	NIA	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Intermediate, LLC	DE	NIA	Apollo Origination Partnership (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership (Overseas), L.P.	CYM	NIA	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership, L.P.	DE	NIA	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Advisors, L.P.	CYM	NIA	AOP Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Management, L.P.	DE	NIA	AOP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Strategic Origination Advisors, L.P.	CYM	NIA	ASOP Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Strategic Origination Management, L.P.	DE	NIA	ASOP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Capital Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ASOP Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ASOP Capital Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (Cayman AIV IV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (Cayman TE AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 50044, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 50041, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Eos Aviation 50040, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 50039, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Fund IV (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord Advisors IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1308575				AP EPF III Equity Holdings (DE) II, L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1297215				AP EPF III Equity Holdings (DE), L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1298551				AP EPF III RE Holdings (DE), L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1539485				Apollo Delos Investments III, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1539479				Apollo Delos Holdings III, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1539967				Apollo Asia Real Estate II Cayman Holdings, LLC	CYM	NIA	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1100937				AP AL Co-Invest (RE), L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AL (RE Borrower), L.P.	DE	NIA	AP AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AI (RE Borrower) Parent, L.P.	DE	NIA	AP AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AL (Pref Borrower) Parent, L.P.	DE	NIA	AP AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1261560				AHVF OP (AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1538720				AHVF OP Non-QFPF AIV/Lux FC, L.P	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1260256				AL RE Investor Holdings, LLC	DE	NIA	Apollo Co-Investment Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1100602				AP AL Co-Invest (Pref), L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AL (Pref Borrower), L.P.	DE	NIA	AP AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0978920				ANRP III AIV, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Grand Serre Debt Holdings S.a r.l.	LUX	NIA	AHVF Credit Holdings V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0937993				AP AL (RE) Holdings, L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0939330				Apollo AL Holdings, L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AL Co-Invest, L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1539462				Apollo Delos Investments IV, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1539467				Apollo Delos Holdings IV, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MidCap FinCo (II) Designated Activity Company	IRL	NIA	MidCap FinCo Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MC Feeder (II) LP	CYM	NIA	MidCap Feeder (II) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MidCap Feeder (II) GP, LLC	CYM	NIA	MidCap FinCo Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Green (DC), LLC	DE	NIA	Apollo Infra Equity Green Aggregator (TE Non-US), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Green Aggregator (TE Non-US), L.P.	DE	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Green (FC), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1541692				Apollo USREF III River (FC) Ltd.	CYM	NIA	Apollo U.S. Real Estate Partners III (Offshore), L.P.	Ownership	14.450	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1541692				Apollo USREF III River (FC) Ltd.	CYM	NIA	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership	85.550	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III River Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (FC) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Primavera Levco II	CYM	NIA	AP VIII Primavera Levco I	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Primavera Levco I	CYM	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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

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			85-2549806				ANRP III Intermediate Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2550057				ANRP III (892/TE AIV), L.P.	DE	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2549317				ANRP III (Overseas AIV), L.P.	DE	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Thor Parent Holdings, LLC	DE	NIA	AIOF II Thor Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2532719				AIOF II (892) AIV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI III TRS, Inc.	DE	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2583651				AIOF II Thor Co-Invest, L.P.	DE	NIA	AIOF II Thor Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Thor Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2736037				AIOF II Thor Co-Invest Feeder (DC), L.P.	DE	NIA	AIOF II Thor Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2585697				AIOF II Thor Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1553136				AIOF II Thor (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2600107				AIOF II Thor (DC), LLC	DE	NIA	AIOF II Thor (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2600753				AIOF II Thor (DC Holdings), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership (Lux), SCSp	LUX	NIA	Apollo Origination Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-8 (AIOFII-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-8 (AIOFII - JKSNFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1550667				APSG Sponsor, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1550796				AP Caps II Holdings GP, LLC	CYM	NIA	Apollo Principal Holdings III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Caps Holdings, L.P.	CYM	NIA	AP Caps Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Caps Holdings GP, LLC	CYM	NIA	AIF IX International Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2601528				AP Picard Pref Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2601337				AIOF II Vanir (DC Z), LLC	DE	NIA	AIOF II Grid Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2601043				AIOF II Vanir (DC B), LLC	DE	NIA	Apollo Infrastructure Opportunities Fund II (TE 892), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-10 (AROY-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Overseas Partners (Lux) II, SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2082420				AP IX (Non-QFP AIV I), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547212				AP EPF III (Euro B EH AIV), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547197				AP EPF III (Dollar B EH AIV), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547203				AP EPF III (Dollar B EH AIV II), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547193				AP EPF III (Euro B AIV JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547184				AP EPF III (Euro B AIV PT), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547039				AP EPF III (Intermediate Holdings JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547050				AP EPF III (Dollar B AIV PT), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547055				AP EPF III (Dollar A AIV PT), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547031				AP EPF III (Dollar B AIV JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547015				AP EPF III (Dollar A AIV JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2117737				ANRP III (Debt AIV II), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1549215				ANRP III (Debt AIV FC II), L.P.	CYM	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlantic Leaf Properties Limited	JEY	NIA	South Downs Investment LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Balam ITG SL	ESP	NIA	SPV SPAIN PROJECT 13, S.L.U.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leto Invest EOOD	BGR	NIA	AEPF III 1 S.a r.l.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors III, L.P.	CYM	NIA	Apollo ANRP Capital Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2622575				AIOF II Credit Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1194076				AP Spartan Energy Holdings III, L.P.	GBR	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1192348				ANRP III Intermediate Holdings II, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1191264				ANRP III (Overseas AIV II), L.P.	DE	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APSG Sponsor IV, L.P.	CHN	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1576582				APSG Sponsor III, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1575717				APSG Sponsor II, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APSG Advisors II, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4386816				AA Tundra Investor, L.P.	DE	NIA	Apollo Tundra Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tundra Management, L.P.	DE	NIA	Apollo Tundra Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tundra Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tundra Advisors, L.P.	CYM	NIA	Apollo Tundra Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tundra Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APSG Advisors GP, LLC	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APSG Advisors, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4294192				AP 25Mad Holdco, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1571020				Apollo USREF III 3 VDG (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4190574				Apollo USREF III 3 VDG (DC) LLC	DE	NIA	Apollo USREF III 100 Crosby (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4189880				Apollo USREF III 3 VDG Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE 3 VDG LLC	DE	NIA	Apollo USREF III 100 Crosby Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4250323				AP Tundra Holdings LLC	DE	NIA	AP Tundra Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Tundra Manager LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4152198				Freedom Parent LP	DE	NIA	Apollo Freedom Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4160106				Freedom Topco LLC	DE	NIA	Freedom Parent LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Freedom Intermediate LLC	DE	NIA	Freedom Topco LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Donlen LLC	DE	NIA	Freedom Intermediate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Freedom Advisors, LP	CYM	NIA	Apollo Freedom Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Freedom Advisors GP LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Freedom Management GP LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Freedom Management LP	DE	NIA	Apollo Freedom Management GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1570795				Athene Freedom Holdings LP	CYM	NIA	Apollo Freedom Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Pencil Offshore Holdings, L.P.	CYM	NIA	Apollo Pencil Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Pencil Offshore Holdings, L.P.	CYM	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Pencil Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Pencil Advisors, LP	CYM	NIA	Apollo Pencil Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Pencil Holdings, L.P.	DE	NIA	Apollo Pencil Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AL Guarantor GP, LLC	DE	NIA	AP AL Borrower GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception Co-Invest ML Borrower, L.P.	DE	NIA	AP Inception Co-Invest ML GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception Co-Invest ML Parent, L.P.	DE	NIA	AP Inception Co-Invest ML GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception ML Borrower, L.P.	DE	NIA	AP Inception ML GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception ML Parent, L.P.	DE	NIA	AP Inception ML GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1569455				Apollo Royalties Feeder Fund I-L, L.P.	CYM	NIA	Apollo Royalties Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Apollo Infra Equity Overseas Holdings (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1565971				Apollo Asia Real Estate SC Coinvest Advisors L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3786982				Apollo Asia Real Estate SC Coinvest Fund, L.P.	DE	NIA	Apollo Asia Real Estate SC Coinvest Advisors L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate SC Coinvest HedgeCo, LLC	CYM	NIA	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value II Credit Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Tele Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Tele Co-Invest, L.P.	DE	NIA	AP Tele Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4123373				AHVF Tele Debt, LLC	DE	NIA	Apollo Co-Investment Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III (Dollar B EH Intermediate II), LLC	CYM	NIA	AP EPF III (Dollar B EH AIV III), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NLN Pencil Holdings GP, LLC	DE	NIA	AP/AA Pencil Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir (RPH FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Intermediate RPH Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4373064				AIOF II Vanir (RPH DC), LLC	DE	NIA	AIOF II Agave (DC Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4387717				AIOF II Agave Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Agave Holdings, LLC	DE	NIA	AIOF II Agave Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Agave Intermediate, LLC	DE	NIA	AIOF II Agave Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Overseas Partners (Lux), SCSp	LUX	NIA	Apollo Impact Mission Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III AL Guarantor GP, LLC	DE	NIA	Apollo USREF III AL Borrower GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III (Guarantor AL GP), LLC	DE	NIA	AP EPF III (Borrower AL GP), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Advisors, L.P.	CYM	NIA	Apollo Impact Mission Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4026435				AP/AA Pencil Holdings, L.P.	DE	NIA	AP/AA Pencil Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3872478				Apollo USREF III BPG (DC) LLC	DE	NIA	Apollo USREF III Royce (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1567087				Apollo USREF III Royce (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Royce Holdings Advisors, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3878039				Apollo USREF III Royce Holdings L.P.	DE	NIA	Apollo USREF III Royce Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3852313				Apollo USREF III Mouse Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1567076				Apollo USREF III Mouse (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Mouse (DC) LLC	DE	NIA	Apollo USREF III Mouse (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1566967				Apollo USREF III Bronco (TE FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III AL (Pref Borrower), L.P.	DE	NIA	Apollo USREF III AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III AL (RE Borrower) Parent, L.P.	DE	NIA	Apollo USREF III AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III AL (RE Borrower) Parent, L.P.	DE	NIA	Apollo USREF III AL Guarantor GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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							Linos Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Securitization S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Securitization S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Securitization S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3475416				AIOF II Vanir Aggregator, Series L.P. – Series 1	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Aggregator, Series L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3931269				AIOF II Vanir (DC), LLC	DE	NIA	AIOF II Vanir Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3932074				AIOF II Vanir Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Holdings (STE), Series LLC	DE	NIA	AIOF II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3931711				AIOF II Vanir AIV (STE), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3931546				AIOF II Vanir AIV (MF), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1564592				Apollo USREF III HP Holdings Advisors, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3281439				Apollo USREF III Polygon Holdings II, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Shanghai Skyway Grand Hotel Co., Ltd.	CHN	NIA	Skyline Dynamic Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Siegburg S.C.S.	LUX	NIA	KH Siegburg GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Warenhaus Rostock S.C.S.	LUX	NIA	KH Warenhaus Rostock GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Wuppertal S.C.S.	LUX	NIA	KH Wuppertal GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Pforzheim S.C.S.	LUX	NIA	KH Pforzheim GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Schweinfurt S.C.S.	LUX	NIA	KH Schweinfurt GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Reutlingen S.C.S.	LUX	NIA	KH Reutlingen GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Krefeld S.C.S.	LUX	NIA	KH Krefeld GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Kempten S.C.S.	LUX	NIA	KH Kempten GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Monchengladbach S.C.S.	LUX	NIA	KH M?nchengladbach GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Offenbach S.C.S.	LUX	NIA	KH Offenbach GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Oldenburg S.C.S.	LUX	NIA	KH Oldenburg GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Krefeld II S.C.S.	LUX	NIA	KH Krefeld II GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Hildesheim S.C.S.	LUX	NIA	KH Hildesheim GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Gelsenkirchen S.C.S.	LUX	NIA	KH Gelsenkirchen GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Hanau S.C.S.	LUX	NIA	KH Hanau GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Duisburg S.C.S.	LUX	NIA	KH Duisburg GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Darmstadt S.C.S.	LUX	NIA	KH Darmstadt GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Grizzly Bear Co-Invest, L.P.	DE	NIA	Apollo Grizzly Bear Co-Invest GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Grizzly Bear Co-Invest GP, L.P.	DE	NIA	Apollo Grizzly Bear Co-Invest Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Grizzly Bear Co-Invest Ultimate GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1559710				AP IX (International FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-11 (HVFII - MDLDMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-11 (HVFII - JKSNFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-11 (HVFII-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN Offshore (HVFII), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Pelican Pte. Ltd.	SGP	NIA	AP Pelican Holdings PTE. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions VIII Pte. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia RE II Singapore Holdings Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1559881				AP EPF III (Dollar B EH Intermediate), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1560216				Apollo Oasis Partners (FC), LLC	CYM	NIA	Apollo Oasis Partners, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Siegburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Warenhaus Rostock GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Wuppertal GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Pforzheim GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Schweinfurt GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Reutlingen GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Krefeld GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							KH Kempten GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH M?nchengladbach GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Offenbach GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Oldenburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Krefeld II GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Hildesheim GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Gelsenkirchen GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Hanau GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Duisburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Darmstadt GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1565971				Apollo Asia Real Estate SC Coinvest Advisors L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP/AA Pencil Holdings GP, LLC	DE	NIA	AP EPF III Pencil Holdings, L.P.	Ownership	57.170	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP/AA Pencil Holdings GP, LLC	DE	NIA	AA Pencil Holdings, L.P.	Ownership	42.850	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	6.600	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo Asia Real Estate SC Coinvest Fund, L.P.	Ownership	56.500	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	12.150	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	12.390	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	12.360	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1592083				Delphi Growth Capital Sponsor, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1592077				Delphi Growth Capital Advisors, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2997827				AP Magic Co-Invest, L.P.	DE	NIA	AP Magic Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Magic Co-Invest GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1591593				Apollo MidCap B Feeder, L.P.	CYM	NIA	APO MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2763501				AP IX Pioneer Holdings, L.P.	DE	NIA	AP IX Pioneer VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Pioneer TopCo GP, LLC	DE	NIA	AP IX Pioneer Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-13 (ULYSSES-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1586510				Apollo A-N Credit Fund (FC-II), LLC	CYM	NIA	Apollo A-N Credit Fund (Delaware), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1586430				Apollo PPF Credit Strategies (FC), LLC	CYM	NIA	Apollo PPF Credit Strategies, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2542830				AOP Finance Partners, L.P.	DE	NIA	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Olive Management L.P.	DE	NIA	Apollo Olive Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Olive Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2615208				AP IX Magic Holdings, L.P.	DE	NIA	AP IX Magic Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Magic-Benji Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Intermediary Services, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2553260				Apollo Impact Mission Co-Investors (B), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities II Co-Investors (B) (TE 892), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Acropolis Infrastructure Acquisition Advisors, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1585098				Acropolis Infrastructure Acquisition Sponsor, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Spartan Acquisition Sponsor IV LLC	DE	NIA	AP Spartan Energy Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1585352				Spartan Acquisition Corp. IV	CYM	NIA	Spartan Acquisition Sponsor IV LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Royalties FF I (Holdings), LLC	DE	NIA	Apollo Royalties Management I, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1587068				ANRP II (Overseas AIV-C), L.P.	CYM	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1587060				ANRP II (AIV-C), L.P.	CYM	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1587083				AP Spartan Energy Holdings IV, L.P.	CYM	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Donlen Mobility LLC	DE	NIA	Freedom Acquirer LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Primrose Investment Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP DSB Co-Invest AIV, L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							DSB Holdings II GP, LLC	DE	NIA	AP IX DSB Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2279426				AP IX DSB Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Pencil Management, L.P.	DE	NIA	Apollo Pencil Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Pencil Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1762627				Apollo USREF III Royce Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Atlas (Holdings) SPV, LLC	DE	NIA	Apollo Atlas Master Fund, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Viking Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX International Holdings (RS), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1578879				Apollo Global Carry Pool Aggregator IV, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC with respect to Series A	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Ulysses, L.P.	DE	NIA	AP Ulysses Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Mezz Borrower, LLC	DE	NIA	NNN AGP Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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

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

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							Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Dollar A), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Euro B1), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1021494				AA GP Solutions Fund, L.P.	DE	NIA	AA GP Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA GP Solutions Advisors, L.P.	CYM	NIA	AA GP Solutions Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA GP Solutions Management, L.P.	DE	NIA	AA GP Solutions Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA GP Solutions Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA GP Solutions Advisors GP, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III HH Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Drapeau (Holdings), LLC	DE	NIA	Apollo Royalties Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties FF I-A (Holdings), LLC	DE	NIA	Apollo Royalties Management I, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III HH I (DC) LLC	DE	NIA	Apollo USREF III HH (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III HH (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III HH II (DC) LLC	DE	NIA	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate AAC Fund II HedgeCo, LLC	CYM	NIA	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment IV HedgeCo, LLC	CYM	NIA	Financial Credit Investment IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF IV (Lux) GP, S.a r.l.	LUX	NIA	Apollo EPF Advisors IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							QEB Parent, L.P.	DE	NIA	QEB Parent GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							QEB Parent GP, LLC	DE	NIA	AP IX QEB Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX QEB Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX QEB Holdings, L.P.	DE	NIA	AP IX QEB Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-0954611				ANRP II Double Eagle Energy Holdings III Midstream, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-0954433				AP VIII Double Eagle Energy Holdings III Midstream, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Beta 7, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Violet ATH Holdings, L.P.	DE	NIA	AP Violet Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Violet Advisors, L.P.	CYM	NIA	AP Violet Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Violet Advisors GP, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HGA Management, L.P.	DE	NIA	Apollo HGA Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HGA Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II TOPS (DC), LLC	DE	NIA	ANRP II (AIV-T), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III TOPS (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-0865625				ANRP III (T) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III (T-P1) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-0865024				ANRP III (AIV T-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-0903782				ANRP II (AIV-T), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III (L FC), L.P.	CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (T-A) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Lycius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius Investments S.a r.l.	LUX	NIA	Loxias XVII S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							VA Capital Management Co-Investors II, L.P.	CYM	NIA	VA Capital Management CIV GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management SGP Holdings Pte. Ltd.	SGP	NIA	Apollo Asia Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Asia Opportunistic Holdings II Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Overseas Partners (Lux), SCSp	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Asia Opportunistic Holdings II Pte. Ltd.	SGP	NIA	AHVF (892 Intermediate), L.P.	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Asia Opportunistic Holdings II Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Fund, L.P.	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Asia Opportunistic Holdings II Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Overseas Partners, L.P.	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Direct Lending (Lux) GP, S.a r.l.	LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Gibraltar Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3622261				College Parent, L.P.	DE	NIA	College Parent Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3512776				AP IX College Holdings, L.P.	DE	NIA	AP IX College Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX College Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							College Parent Holdings GP, LLC	DE	NIA	AP IX College Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Land Services, L.P.	DE	NIA	AP Land Services GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Land Services GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI MF, LLC	DE	NIA	ACREFI I TRS, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Oak Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Oak Advisors, L.P.	CYM	NIA	Apollo Oak Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Oak Aggregator, L.P.	CYM	NIA	Apollo Oak Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Oak Management, L.P.	DE	NIA	Apollo Oak Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Oak Advisors GP, LLC	DE	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SPAC Management I GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SPAC Advisors I, L.P.	CYM	NIA	Apollo SPAC Advisors I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SPAC Management I, L.P.	DE	NIA	Apollo SPAC Management I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SPAC Advisors I GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1598049				Apollo SPAC Fund I, L.P.	CYM	NIA	Apollo SPAC Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1597921				Apollo SPAC Fund I (B FC), L.P.	CYM	NIA	Apollo SPAC Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3542777				Apollo SPAC Fund I (A), L.P.	DE	NIA	Apollo SPAC Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1596022				Apollo Credit Secondaries Fund I, L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries Fund I SPV, L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3264454				AOP Credit Secondaries I Intermediate (DC), LLC	DE	NIA	Apollo Credit Secondaries Fund I (B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1595394				Apollo Credit Secondaries Fund I (A), L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1596002				AOP Credit Secondaries I Intermediate (FC), L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries Fund I (B), L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries I GP, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries I Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries I Advisors, L.P.	CYM	NIA	Apollo Credit Secondaries I Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries I Management, L.P.	DE	NIA	Apollo Credit Secondaries I Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries I Advisors GP, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies (FC) SPV, LP	CYM	NIA	Apollo PPF Credit Strategies Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3021174				AP IX Pioneer (OP/TE/892) AIV L.P.	DE	NIA	AP IX Pioneer VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Direct Lending SCSp	LUX	NIA	Apollo European Direct Lending (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3155788		1858681	NYSE: APO	Apollo Global Management, Inc.	DE	UIP	Marc J. Rowan	Ownership	6.100	AGM; M. Rowan; J. Harris; L. Black	NO	1
			86-3155788		1858681	NYSE: APO	Apollo Global Management, Inc.	DE	UIP	Joshua J. Harris	Ownership	6.700	AGM; M. Rowan; J. Harris; L. Black	NO	2
			86-3155788		1858681	NYSE: APO	Apollo Global Management, Inc.	DE	UIP	Leon D. Black	Ownership	8.900	AGM; M. Rowan; J. Harris; L. Black	NO	3
							AP Asia Opportunistic Holdings Pte. Ltd.	SGP	NIA	AHVF II (Cayman Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cellar Holding Limited	CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1581516				Donlen Fleet Leasing Ltd.	CAN	NIA	Donlen LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1600118				Apollo Asia Real Estate AAC Fund II, L.P.	CYM	NIA	Apollo Asia Real Estate AAC Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1600291				Apollo Asia Real Estate AAC Advisors II, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1609353				AHVF II (Cayman Holdings), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Donlen LLC	DE	NIA	Freedom Intermediate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Freedom Intermediate LLC	DE	NIA	Freedom Topco LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Peridot Limited	CYM	NIA	Apollo Asia Real Estate Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Holdings SGP Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Overseas Partners (Lux) II, SCSp	Ownership	17.230	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2855309				AP IX Pioneer Co-Invest, L.P.	DE	NIA	AP IX Pioneer VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Lux Euro B2), SCSp	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARIS Special Limited Partner, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARIS Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-14 (GIBRALTAR-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Opportunistic Credit Partner (Lux FC) SARL	LUX	NIA	Apollo PPF Opportunistic Credit Partners (Lux), SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AP Credit Solutions Holdings II Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Shore Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia RE II SGP VI Pte. Ltd.	SGP	NIA	Apollo Asia RE II SGP Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia RE II SGP V Pte. Ltd.	SGP	NIA	Apollo Asia RE II SGP Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2647798				Apollo Asia Real Estate Mast Coinvest Fund, L.P.	DE	NIA	Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1854615				AP Spartan Energy Holdings III (PIPE), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Core Infrastructure Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Core Infrastructure Management, L.P.	DE	NIA	Apollo Core Infrastructure Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							College AdTech Lender GP, LLC	DE	NIA	AP IX College Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2225172				College AdTech Lender, L.P.	DE	NIA	College AdTech Lender GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2192074				AP Rome Co-Invest GP, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1621264				AP Rome Co-Invest, L.P.	CYM	NIA	AP Rome Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATCF UK Limited	GBR	NIA	ATCF (Cayman), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2429692				Apollo Knight Fund, L.P.	DE	NIA	Apollo Knight Fund GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Knight Fund GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2423246				AP IX KNT Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1622119				AOP Lux IX (KNT Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1622108				AOP DE IX (KNT Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Impact AIF (Lux) GP, S.a r.l.	LUX	NIA	AP Impact Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Impact Euro Intermediate (Lux) S.a r.l.	LUX	NIA	AP IF Euro (Lux) S.a r.l. SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1924525				AP IX Connect Holdings, L.P.	DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Connect Holdings GP, LLC	DE	NIA	AP (Connect) VoteCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2449529				AP IX (Connect Warrant AIV), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2448943				AIF IX (Connect Equity AIV), L.P.	DE	NIA	AP (Connect) VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions Holdings I Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Coffee TopCo SARL	LUX	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATCF Member Limited	GBR	NIA	AMI (Holdings), LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATCF (Cayman) GP, LLC	CYM	NIA	ATCF Member Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1625184				ATCF (Cayman), L.P.	CYM	NIA	ATCF (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Co-Investors (B), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Fund Intermediate A (FC), Ltd.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Fund, L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Fund Intermediate B (DC), L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Offshore Fund, L.P.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Management, L.P.	DE	NIA	Apollo Accord+ Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Aggregator C, L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Advisors, L.P.	CYM	NIA	Apollo Accord+ Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Aggregator A, L.P.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Aggregator B, L.P.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AP Valparaiso Holdings I LLC	DE	NIA	AP Valparaiso Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Valparaiso Manager LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Valparaiso Holdings II LLC	DE	NIA	AP Valparaiso Holdings I LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Fund (Lux), SCSp	LUX	NIA	Apollo Accord+ Fund (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Shore Coinvest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Shore Coinvest Advisors GP, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2292313				Apollo Asia Real Estate Shore Coinvest Fund, L.P.	DE	NIA	Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Shore Management, L.P.	DE	NIA	Apollo Shore Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Shore Management GP, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Euro Investment Jewel Cardiff PropCo S.a r.l.	LUX	NIA	A-A Euro Investment Jewel MezzCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Euro Investment Jewel MezzCo S.a r.l.	LUX	NIA	A-A Euro Investment MasterCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Euro Investment Jewel Norwich PropCo C S.a r.l.	LUX	NIA	A-A Euro Investment Jewel MezzCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Euro Investment Jewel Portsmouth PropCo B S.a r.l.	LUX	NIA	A-A Euro Investment Jewel MezzCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lune Holdings S.a r.l.	LUX	NIA	AP Star Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Fund (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord+ Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cellar II Holding Limited	CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2199920				AP EPF III Polygon Holdings (B), L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2199568				AP EPF III Polygon Holdings, L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1619193				AP EPF III Polygon Intermediate (FC) Holdings, L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2199376				AP EPF III Polygon Intermediate (DC) Holdings, LLC	DE	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2113490				Apollo SPAC Co-Investors I (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Sequoia Holdings, L.P.	DE	NIA	Apollo Sequoia Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Sequoia Advisors, L.P.	CYM	NIA	Apollo Sequoia Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Sequoia Management L.P.	DE	NIA	Apollo Sequoia Management GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Sequoia Management GP LLC	DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Sequoia Advisors GP LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Lux IX (QFP AIV I), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) IX GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Lux IX (AIV I FC), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) IX GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos II S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos III S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos IV S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Art (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Art (DC), LLC	DE	NIA	AIOF II Art (DC Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Art (DC Holdings), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Art Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP DE IX (AIV I FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AP IX Newport Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Newport (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Newport, LLC	DE	NIA	Apollo U.S. Real Estate Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1757222				Apollo USREF III Newport Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Liberty, L.P.	CYM	NIA	AP Liberty GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Liberty GP, LLC	CYM	NIA	Apollo Principal Holdings VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1854177				ANRP III (FG) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1854177				ANRP III (FG) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Clerius Holdings, LLC	CYM	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cullinan Lux GP S.a r.l.	LUX	NIA	AP Cullinan Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1619093				Cullinan Holdco SCSp	LUX	NIA	Cullinan Lux GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Impact OP Fund SPV II, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Impact OP Fund SPV III, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1618590				AP IX (Non-QFP IF AIV II), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Impact OP Fund SPV I, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1618579				AP IX (Non-QFP IF AIV I), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1618603				AP IX Impact 892 Fund SPV, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Impact Del Fund SPV, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Cobalt, L.P.	DE	NIA	AP Cobalt GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-AC RML-EBO Manager, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-AC RML Depositor, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3834879				A-AC EBO Depositor, LLC	DE	NIA	A-AC RML-EBO Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Clerius Holdings, L.P.	CYM	NIA	AHVF Clerius Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Clerius Holdings GP, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1611936				ANRP III (AIV-IH), L.P.	CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1612147				AP Cullinan Holdings GP, LLC	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1612147				AP Cullinan Holdings GP, LLC	CYM	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1611819				ANRP III (FC DF AIV-IH), L.P.	CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1611841				ANRP III (P2 AIV-IH), L.P.	CYM	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1612090				AP Cullinan Holdings, L.P.	CYM	NIA	AP Cullinan Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1612065				ANRP II (FC Conduit AIV-IH II), L.P.	CYM	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III AI RE, LLC	DE	NIA	Apollo U.S. Real Estate Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III AI Pref, LLC	DE	NIA	Apollo U.S. Real Estate Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Ferrari Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Ferrari Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Ferrari (DC), LLC	DE	NIA	AIOF II Ferrari Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1609369				AHVF II (FC I), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1609353				AHVF II (Cayman Holdings), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1609340				AHVF II (892 Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1609384				AHVF II (Cayman AIV II), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Fund (Euro AIV), L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Overseas Partners (892 AIV), L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Wessex Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Wessex GP LLC	CYM	NIA	Apollo Principal Holdings III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Wessex Advisors GP, LLC	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Wessex Advisors, L.P.	CYM	NIA	Apollo Wessex Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Wessex TopCo Ltd.	CYM	NIA	Wessex Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Wessex Investor A, L.P.	CYM	NIA	Wessex GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Wessex Management, L.P.	DE	NIA	Apollo Wessex Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Wessex Holdings, L.P.	CYM	NIA	Apollo Wessex Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Wessex MidCo Ltd.	CYM	NIA	Wessex TopCo Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Dakota Holdings Borrower, L.P.	DE	NIA	AP VIII Dakota Holdings Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Dakota Holdings Borrower GP, LLC	DE	NIA	AP VIII Dakota Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Dakota Co-Invest Borrower, L.P.	DE	NIA	AP Dakota Co-Invest Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1069757				Apollo TR Lux AIV Holdings Corp.	DE	NIA	Apollo Total Return Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Fund Administration, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Chariot Holdings, LLC	DE	NIA	Apollo Hybrid Value Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IF Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Impact Mission Fund (Euro AIV), L.P.	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IF Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Impact Mission Overseas Partners (892 AIV), L.P.	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IF Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Impact Mission Overseas Partners (Lux), SCSp	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1535337				Apollo International Holdings Ltd.	BMU	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-15 (AREVII - AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP LoanCo Lux S.a r.l.	LUX	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Connect Co-Invest (AIV FC), L.P.	CYM	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners (Lux) X, SCSp	LUX	NIA	Apollo Investment Management Europe (LUX) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR IG Corporate Bond Lux S.a r.l.	LUX	NIA	Apollo TR IG Corporate Bond LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Petros Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Petros Advisors, L.P.	CYM	NIA	Apollo Petros Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3872906				Athene Petros Investor, L.P.	DE	NIA	Apollo Petros Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Petros Management, L.P.	DE	NIA	Apollo Petros Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Petros Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Mustang Holdings, L.P.	DE	NIA	AP Mustang Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Mustang Co-Invest, L.P.	DE	NIA	AP Mustang Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Mustang Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1643440				Apollo Asia Real Estate Green Coinvest Fund, L.P.	CYM	NIA	Apollo Asia Real Estate Green Coinvest Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alamo ENRI (Cayman), LLC	CYM	NIA	Apollo Alamo ENRI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3952248				ANRP III (AIV S-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3953535				ANRP III Sapphire (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3952857				ANRP III (Sapphire) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3952857				ANRP III (Sapphire) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P1 APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lune GP S.a r.l.	LUX	NIA	Lune Parent (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Marley TopCo S.a r.l.	LUX	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			87-3770178				Apollo StarMoon CEPF Co-Invest, L.P.	DE	NIA	Apollo Core Infrastructure Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACSF GP Solutions I (2021) SPV, LLC	DE	NIA	Apollo Credit Secondaries Fund I SPV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FXH IX-A, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FXH IX-E, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FXH IX-C, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FXH IX-D, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FXH IX-B, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AM-EDL (Lux) SCSp	LUX	NIA	A-M Direct Lending GP (Lux) S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit Holdings VII, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3334355				Apollo Total Return Fund - Investment Grade Aggregator C, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3334552				Apollo Total Return Fund - Investment Grade, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3602793				Apollo Total Return Fund - Investment Grade Intermediate B (DC), L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA MMF 1 HOLDCO GP LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3780355				AA MMF 1 HOLDCO LP	DE	NIA	AA MMF 1 HOLDCO GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1637194				Apollo Hybrid Value Overseas Partners (MS I) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Connect Co-Invest Holdings , L.P.	DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3691819				Apollo Hybrid Value Fund (MS I) II, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Aristotle Manager, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Aristotle Holdings, LLC	CYM	NIA	AP Aristotle Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Safety Holdings, L.P.	DE	NIA	AP Safety Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Safety Holdings, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3801697				AP Safety Co-Invest, L.P.	DE	NIA	AP Safety Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Safety Advisors, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3777568				AP Saturn Co-Invest, L.P.	DE	NIA	AP Saturn Investor GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Otter Holdco, Inc.	DE	NIA	AP-AA Otter Holdings, L.P. (DE)	Ownership	70.510	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Co-Investors IV (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opp Mezz Borrower IV, LLC	DE	NIA	NNN Opportunities Fund IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opp IV Owner II, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opp IV Owner I, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Lux Holdings S.a r.l.	LUX	NIA	Apollo Total Return Fund - Investment Grade Aggregator A, SPC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3573289				NNN Opportunities Fund IV, L.P.	DE	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Dollar A), Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Master Euro B1) Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Master Dollar B) Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Lux Master Euro B2) Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Saturn Investor GP, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Saturn Investor I, LP	DE	NIA	AP Saturn Investor GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cardinal Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mallard Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC SB Holdings LLC	DE	NIA	Apollo Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			87-3594982				Apollo USREF III Freezer Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3333183				Apollo Total Return Fund - Investment Grade (RN), L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade (RN - Offshore), L.P.	CYM	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Management, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Advisors, L.P.	CYM	NIA	Apollo Total Return Fund - Investment Grade Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP HV Holdings, L.P.	DE	NIA	Apollo HV Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1631791				AP Revolver Fund II Holdings, L.P.	CYM	NIA	Apollo Revolver Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3320618				Apollo USREF III 3 VDG Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3320946				Apollo USREF III HP Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3320793				Apollo USREF III HH Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3321157				Apollo USREF III Manatee Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3321845				Apollo USREF III Mouse Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Holdings, L.P. - Series 1	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Aggregator, L.P. - Series 1	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Holdings (STE), LLC - Series 1	DE	NIA	AIOF II Electra AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Holdings (STE), LLC	DE	NIA	AIOF II Electra AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra AIV (STE), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Co-Invest B Holdings (DC I), LLC	DE	NIA	AIOF II Electra Co-Invest B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra (DC), LLC	DE	NIA	AIOF II Electra Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3495667				AIOF II Electra Co-Invest B, L.P.	DE	NIA	AIOF II Electra Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3458283				AIOF II Electra Co-Invest A, L.P.	DE	NIA	AIOF II Electra Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra AIV (MF), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Casa Holdings S.a r.l.	LUX	NIA	AHVF II (Cayman Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AHVF II Holdings SGP IV Pte. Ltd.	SGP	NIA	AHVF II (Cayman Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3276202				AIOF II Vanir Holdings, L.P. - Series 3	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3275846				AIOF II Vanir Holdings, L.P. - Series 1	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lune MidCo Lux SCA	LUX	NIA	Lune Parent (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HA IG Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HA IG Management, L.P.	DE	NIA	Apollo HA IG Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2557571				Apollo Realty Income Solutions, Inc.	MD	NIA	ARIS Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-M Direct Lending GP (Lux) S.a r.l.	LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Extreme Management, L.P.	DE	NIA	Apollo Extreme Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Extreme Advisors GP, LLC	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Extreme Advisors, L.P.	CYM	NIA	AP Extreme Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1633472				AP Extreme Holdings, L.P.	CYM	NIA	AP Extreme Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Extreme Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1623773				Apollo Impact Mission HedgeCo, LLC	CYM	NIA	Apollo Impact Mission Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1627749				AP Cullinan Co-Invest GP, LLC	CYM	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1627749				AP Cullinan Co-Invest GP, LLC	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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							Linos XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Management II (ATH) GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Advisors II (ATH), L.P.	CYM	NIA	Apollo Revolver Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Management II (ATH), L.P.	DE	NIA	Apollo Revolver Management II (ATH) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Fund II (ATH), L.P.	CYM	NIA	Apollo Revolver Advisors II (ATH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II (Connect Warrant AIV), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II HedgeCo, LLC	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Core Infrastructure Advisors, L.P.	CYM	NIA	Apollo Core Infrastructure Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CIF CEPF Intermediate, LLC	DE	NIA	Apollo CIF CEPF Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3537188				Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	DE	NIA	Apollo Core Infrastructure Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CIF CEPF Holdings, LLC	DE	NIA	Apollo CIF CEPF (DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CIF CEPF (DC), LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Core Infrastructure Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA WH HoldCo GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2211404				AA WH HoldCo, L.P.	DE	NIA	AA WH HoldCo GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Gemini, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3022061				Apollo USREF III Freezer (DC) LLC	DE	NIA	Apollo USREF III BAG (FC), L.P.	Ownership	31.550	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3022061				Apollo USREF III Freezer (DC) LLC	DE	NIA	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership	68.450	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3022267				Apollo USREF III Freezer Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA WH 1 LP	DE	NIA	AA WH 1 GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA WH 1 GP LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Mezz Borrower III, LLC	DE	NIA	NNN AGP Opportunities Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1627734				AP Cullinan Co-Invest, L.P.	CYM	NIA	AP Cullinan Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Otter Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Otter Advisors, L.P.	CYM	NIA	Apollo Otter Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4367611				AP-AA Otter Holdings, L.P.	DE	NIA	Apollo Otter Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Calliope (GP), LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Calliope GP, L.P.	CYM	NIA	AP Calliope (GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Calliope Fund, L.P.	CYM	NIA	AP Calliope GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Calliope Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AA Otter Investor, L.P.	DE	NIA	Apollo Otter Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Otter Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Otter Management, L.P.	DE	NIA	Apollo Otter Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors GP V, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management V, L.P.	DE	NIA	Apollo Accord Management V GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management V GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors V, L.P.	CYM	NIA	Apollo Accord Advisors GP V, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1643247				Apollo Accord Fund V Intermediate A (FC), Ltd.	CYM	NIA	Apollo Accord Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4114574				Apollo Accord Fund V Intermediate B (DC), L.P.	DE	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1643376				Apollo Accord Offshore Fund V, L.P.	CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Fund V, L.P.	DE	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1643825				Apollo Accord V Aggregator A, L.P.	CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1643857				Apollo Accord V Aggregator B, L.P.	CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord V Aggregator C, L.P.	CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors V (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors V (B), L.P.	DE	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors V (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1644232				Apollo Accord Fund V (Lux), SCSp	LUX	NIA	Apollo Accord Fund V (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-16 (Accord+-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-17 (EPF IV-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Aggregator A, SPC	CYM	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Aggregator B, SPC	CYM	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Connect Co-Invest Holdings, L.P.	DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Safety Aggregator GP, LLC	DE	NIA	AP Safety Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia London Holding Limited	CYM	NIA	Apollo Asia Real Estate Fund II (Lux), SCSp	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia London Holding Limited	CYM	NIA	Apollo Asia Real Estate Fund II, L.P.	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia London Holding Limited	CYM	NIA	Apollo Asia Real Estate Intermediate Fund II, L.P.	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Dream Co-Invest GP, LLC	CYM	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Dream Co-Invest, L.P.	CYM	NIA	AP EPF III Dream Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Dream Holdings, L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							JCP Investments 2021-A1 LLC	DE	NIA	Apollo Credit Secondaries Fund I SPV, L.P	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Ulysses II, L.P.	DE	NIA	AP Ulysses Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1630935				AP White Holdings (HK) Limited	HKG	NIA	AP HK Holdings, LPF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lune Parent (Lux) S.a r.l.	LUX	NIA	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Solutions Europe B.V.	NLD	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions Holdings V Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions V Pte. Ltd.	SGP	NIA	AP Credit Solutions Holdings V Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Concrete Investor, L.P.	CYM	NIA	Apollo Concrete Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Concrete Management, L.P.	DE	NIA	Apollo Concrete Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Concrete Advisors, L.P.	DE	NIA	Apollo Concrete Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Concrete Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Concrete Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK LENDING AVIATION NOTES (EQUIPMENT SERIES) LP	DE	NIA	PK LENDING AVIATION NOTES (EQUIPMENT SERIES) GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK LENDING AVIATION NOTES (EQUIPMENT SERIES) GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Aviation Advisors, L.P.	DE	NIA	AAA Aviation Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Aviation Investor, L.P.	DE	NIA	AAA Aviation GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Aviation Holdings, L.P.	DE	NIA	AAA Aviation Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Aviation Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Aviation Management, L.P.	DE	NIA	AAA Aviation Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Aviation Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Canoe Holdings, L.P.	DE	NIA	AP Canoe Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Canoe Holdings, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Canoe Advisors, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opp IV Owner VI, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opp IV Owner V, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ficaleta Servicios y Gestiones, S.L.U.	ESP	NIA	Pomodoro Holdco Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Subsidiary (DC-I), LLC	DE	NIA	Apollo Aligned Alternatives, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alster Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Pomodoro Holdco Limited	GBR	NIA	AIOF II European Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II European Holdings Limited	GBR	NIA	Apollo Infrastructure Opportunities Fund II (TE 892), L.P.	Ownership	32.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II European Holdings Limited	GBR	NIA	Apollo Infrastructure Opportunities Fund II, L.P.	Ownership	36.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II European Holdings Limited	GBR	NIA	Apollo Infrastructure Opportunities Fund II (Lux), SCSp	Ownership	24.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II European Holdings Limited	GBR	NIA	Apollo Infrastructure Opportunities Fund II (Overseas), L.P.	Ownership	8.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Pomodoro Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Pomodoro Co-Invest, L.P.	DE	NIA	AIOF II Pomodoro Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo 100 West Putnam Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo 100 West Putnam Advisors GP, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1039274				Apollo 100 West Putnam Investor, L.P.	DE	NIA	Apollo 100 West Putnam Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							100 West Putnam Member LLC	DE	NIA	Apollo 100 West Putnam Investor, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1659216				Apollo 100 West Putnam Advisors, L.P.	CYM	NIA	Apollo 100 West Putnam Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							100 West Putnam Acquisition LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1076415				Apollo Aligned Alternatives (B), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1075801				Apollo Aligned Alternatives (A), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Grouse Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Clydesdale Holdings, L.P.	DE	NIA	AP IX Clydesdale Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Clydesdale Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TAMF Co-Invest, L.P.	DE	NIA	Apollo TAMF Co-Invest GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TAMF Co-Invest GP, L.P.	DE	NIA	Apollo TAMF Co-Invest Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo TAMF Co-Invest Ultimate GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco GP, LLC	CYM	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Management Funding, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Pegasus Co-Invest, L.P.	DE	NIA	AP IX Pegasus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Pegasus Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Pegasus Holdings, L.P.	DE	NIA	AP IX Pegasus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1138632				Apollo Defined Return Fund, L.P.	DE	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1102673				Apollo Defined Return Aggregator C, L.P.	DE	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1655763				Apollo Defined Return Aggregator B, L.P.	CYM	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1654957				Apollo Defined Return Aggregator A, L.P.	CYM	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Defined Return Advisors, L.P.	CYM	NIA	Apollo Defined Return Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Defined Return Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1651315				Apollo Capital Markets Partnership (Offshore), L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Markets Management, L.P.	DE	NIA	ACMP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACMP Capital Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VICUNA FIVE SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VICUNA FOUR SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VICUNA THREE SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VICUNA TWO SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ARIS Holdings LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0754918				AP IX Tiger Co-Invest II, L.P.	DE	NIA	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opp IV Owner IV, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opp IV Owner III, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives Management, L.P.	DE	NIA	Apollo Aligned Alternatives Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives Advisors, L.P.	CYM	NIA	AAA Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (FC), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (C), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Cardinal (DC) LLC	DE	NIA	Apollo USREF III Cardinal Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Cardinal (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Cardinal Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Cardinal Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0655387				AP Spartan Energy Holdings III (PPW), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4721449				AP IX Carbon (OP/TE/892 DC) II, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4721118				AP IX Carbon Holdings II, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Poseidon GP (Lux) SARL	LUX	NIA	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0751587				ACMP Holdings, LLC	DE	NIA	Apollo Capital Markets Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions III Pte. Ltd.	SGP	NIA	AP Credit Solutions VII Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions IV Pte. Ltd.	SGP	NIA	Apollo Asia RE II SGP Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions VII Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							JCP Investments 2021-A1 Holdings Ltd.	CYM	NIA	Apollo Credit Secondaries Fund I SPV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Offshore (AIFIX), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-19 (AIFIX-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Onshore (AIFIX), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	6.240	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners (DE) IX, L.P.	Ownership	9.020	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners IX, L.P.	Ownership	16.550	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners (892 AIV) IX, L.P.	Ownership	25.280	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	AP IX (Euro AIV), L.P.	Ownership	42.920	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Castle Holdings SCSp	LUX	NIA	Apollo Advisors IX (EH), S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Miller Homes Group (Finco) PLC	GBR	NIA	Castle UK Midco 2 Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior Advisors, L.P.	DE	NIA	Apollo Excelsior Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior Ultimate GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior Management, L.P.	DE	NIA	Apollo Excelsior Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4646548				Apollo Excelsior, L.P.	DE	NIA	Apollo Excelsior Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Green Coinvest Limited	CYM	NIA	Apollo Asia Real Estate Green Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1646486				Apollo Overseas Partners X, L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1646634				Apollo Overseas Partners (I) X, L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1646753				Apollo Co-Investors X (C), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4776255				ANRP II (Bel Conduit TE), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4797723				ANRP II (Belvedere Conduit TE DC), LLC	DE	NIA	ANRP II (Bel Conduit TE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate II Cayman II Limited	CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AM-EDL (Lux) Investment S.a r.l.	LUX	NIA	AM-EDL (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo M-EDL Management, L.P.	DE	NIA	ASOP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4402510				AP IX Carbon Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4402849				AIF IX Carbon AIV, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4402633				AP IX Carbon (OP/TE/892 DC), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4402741				AP IX Carbon (OP/TE/892 AIV), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate II Cayman I Limited	CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE DCP Palm Springs Member LLC	DE	NIA	AGRE DCP Palm Springs REIT LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0826119				Apollo CIF CEPF (DC) 20, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0825954				Apollo CIF CEPF (DC) 17, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0758162				Apollo CIF CEPF (DC) 18, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0781721				Apollo CIF CEPF (DC) 19, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0757912				Apollo CIF CEPF (DC) 12, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			88-0781602				Apollo CIF CEPF (DC) 16, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0825803				Apollo CIF CEPF (DC) 11, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0781508				Apollo CIF CEPF (DC) 13, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0758064				Apollo CIF CEPF (DC) 15, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0780555				Apollo CIF CEPF (DC) 14, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0781275				Apollo CIF CEPF (DC) 10, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0733723				Apollo CIF CEPF (DC) 6, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0781107				Apollo CIF CEPF (DC) 8, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0825596				Apollo CIF CEPF (DC) 9, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0757673				Apollo CIF CEPF (DC) 7, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1490429				Griffin Capital Securities, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0708724				Apollo CIF CEPF (DC) 4, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0708828				Apollo CIF CEPF (DC) 5, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0679431				Apollo CIF CEPF (DC) 3, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0733855				Apollo CIF CEPF (DC) 2, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4072681				Apollo StarMoon CEPF Aggregator, LLC	DE	NIA	Apollo Core Infrastructure Feeder Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2505945				ANRP II (AIV L-FS), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MOIRIS ANONYMI KTIMATIKI ETAIRIA	GRC	NIA	AEPF III 41 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alteri Marley Cayman Ltd	CYM	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0564759				AP Polygon Holdings II, L.P.	DE	NIA	AP Polygon Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0564270				AP Polygon Holdings, L.P.	DE	NIA	AP Polygon Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3819139				AIOF II Thor Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1647129				AIOF II Connect (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-18 (AIMF-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-18 (AIMF - JKSNFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4517799				Apollo Overseas Partners (DE 892) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4491132				Apollo Overseas Partners (DE) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management X, L.P.	DE	NIA	AIF X Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4549946				Apollo Investment Fund X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4504196				Apollo Investment Fund (DE-I) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors X (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4490799				Apollo Co-Investors X (B), L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4615229				Apollo Co-Investors X (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Management X, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4488104				Apollo Advisors X, L.P.	DE	NIA	Apollo Capital Management X, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4587581				AIF X Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1627015				AP Impact AIF, SCSp	LUX	NIA	AP Impact AIF (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ACS Holdings, L.P.	DE	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Markets Partnership, L.P.	DE	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACS GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VICUNA ONE SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Real Estate Fund Adviser, LLC	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Capital Credit Adviser, LLC	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Real Estate Fund Adviser Holdings, LLC	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR IG Corporate Bond Lux S.a r.l.	LUX	NIA	Apollo TR Opportunistic Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO SNova Holdings GP, LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO SNova Holdings, L.P.	CYM	NIA	APO SNova Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Offshore (AAA), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III DEE IV (Intermediate), LLC	DE	NIA	ANRP III DEE IV (DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III DEE IV (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2849900				ANRP III (DEE IV) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P1 APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2849900				ANRP III (DEE IV) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2849844				ANRP III (AIV DEE IV-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3022931				Apollo Natural Resources Partners (P-USTX) III, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3022555				ANRP III Sunna Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3022555				ANRP III Sunna Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III Sunna (P-USTE DC), LLC	DE	NIA	Apollo Natural Resources Partners (P-USTE) III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III Sunna (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3021572				ANRP III (AIV Sunna-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3023398				Apollo Natural Resources Partners (P-USTE) III, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE 30 Dan LLC	DE	NIA	Apollo USREF III 30 Dan Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2953639				Apollo Administrative Agency LLC	DE	NIA	Apollo Global Funding, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	AHVF II (Cayman Holdings) II, L.P.	Ownership	42.860	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	Apollo Natural Resources Partners (Lux) III, SCSp	Ownership	0.180	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	AP Neptune Co-Invest Holdings, L.P.	Ownership	38.290	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	ANRP III (AIV-IH), L.P.	Ownership	2.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	ANRP III (P2 AIV-IH), L.P.	Ownership	7.760	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	Apollo Aligned Alternatives, L.P.	Ownership	7.140	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Co-Invest Holdings, L.P.	CYM	NIA	AP Neptune Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II (Cayman Holdings) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TWR IV Intermediate DC Z), LLC	DE	NIA	ANRP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TWR IV Intermediate DC A), LLC	DE	NIA	ANRP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Sunna Holdings, L.P.	DE	NIA	AP Sunna Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Sunna Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Sunna (DC), LLC	DE	NIA	AIOF II Sunna Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Sunna Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Sunna AIV (STE), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Sunna AIV (MF), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TW II Conduit TE DC), LLC	DE	NIA	ANRP II (TW II Conduit TE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Loxias XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2646077				Apollo MTR Coinvest Feeder (TE 892), L.P.	DE	NIA	Apollo USREF III MTR Holdings Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2622184				Apollo MTR Coinvest Feeder (Onshore), L.P.	DE	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Champ Co-Investors, L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARIS CMBS, LLC	DE	NIA	ARIS Operating Partnership L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Fund Lux Holdings S.a r.l.	LUX	NIA	Apollo Accord+ Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord V Lux Holdings S.a r.l.	LUX	NIA	Apollo Accord V Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Freedom Parent Holdings LP	DE	NIA	Apollo Freedom Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Alpine SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Defined Return Fund Lux Holdings S.a r.l.	LUX	NIA	Apollo Defined Return Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2371767				AAA Holdings (DC-2), Inc.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2371575				AAA Holdings (DC-1), Inc.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1672064				Apollo Gretel Investor, L.P.	CYM	NIA	Apollo Gretel Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1672793				Apollo Gretel Advisors, L.P.	CYM	NIA	Apollo Gretel Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Gretel Advisors GP, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Gretel Management GP, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2500044				Apollo Gretel Management, L.P.	DE	NIA	Apollo Gretel Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Defined Return Offshore Fund, L.P.	CYM	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Defined Return Fund Intermediate B (DC), L.P.	DE	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Apollo Defined Return Fund Intermediate A (FC), Ltd.	CYM	NIA	Apollo Defined Return Offshore Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (FC-2), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (C-2), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (A-3), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (A-2), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2037779				AP Polygon Holdings (B), L.P.	DE	NIA	AP Polygon Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2120781				Apollo USREF III Riverwalk Hotel Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2123554				Apollo USREF III Riverwalk Hotel Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Riverwalk Hotel (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Riverwalk Hotel (DC) LLC	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Pirin Sense EOOD	BGR	NIA	Leto Properties EAD	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2113680				Apollo USREF III 30 Dan Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2113422				Apollo USREF III 30 Dan Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III 30 Dan (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III 30 Dan (DC) LLC	DE	NIA	Apollo USREF III 30 Dan Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III MTR (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III MTR (DC) LLC	DE	NIA	Apollo USREF III MTR Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2124553				Apollo USREF III MTR Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Clerius XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Clerius XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius USD S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius USD S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius USD S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius USD S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS WW SPV	CYM	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Albatross SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Aggregator A HedgeCo, LLC	CYM	NIA	Apollo Digital Origin Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Aviation Fund I HedgeCo, LLC	CYM	NIA	Apollo Navigator Aviation Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2179521				ANRP III Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2179521				ANRP III Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2154043				AP IX Carbon Co-Invest, L.P.	DE	NIA	AP IX Carbon Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Carbon Co-Invest GP, LLC	DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Carbon Co-Invest (AIV II DC), L.P.	DE	NIA	Apollo Fund Administration IX, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Carbon Co-Invest (AIV II DC), L.P.	DE	NIA	AP IX Carbon Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Carbon Co-Invest (AIV I DC), L.P.	DE	NIA	AP IX Carbon Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ML Funding LLC	DE	NIA	Apollo Moultrie Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							LL Funding LLC	DE	NIA	Apollo Lincoln Fixed Income Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CSTR Loan Funding LLC	DE	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CL Funding LLC	DE	NIA	Apollo Centre Street Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord V (ST) LLC	DE	NIA	Apollo Accord Management V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1717766				Apollo USREF III Venus Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1715271				Apollo USREF III Venus Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Venus (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Venus (DC) LLC	DE	NIA	Apollo USREF III Venus Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1702958				Apollo USREF III Polygon Holdings (B), L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1703263				Apollo USREF III Polygon Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1703709				Apollo USREF III Polygon (DC) (B) LLC	DE	NIA	Apollo USREF III Polygon Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions Holdings VI Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Shore Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions VI Pte. Ltd.	SGP	NIA	AP Credit Solutions Holdings VI Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Delta 2, L.P.	DE	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1665358				AP Delta 4, Ltd.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Delta 3, L.P.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Management, L.P.	DE	NIA	Apollo Digital Origin Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1938469				AP Delta 1, L.P.	DE	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Delta 5, L.P.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Aggregator A, L.P.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Digital Origin Advisors, L.P.	CYM	NIA	Apollo Digital Origin Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Accord+ Loan Funding B LLC	DE	NIA	Apollo Accord+ Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1886844				AAA Aviation GP, LLC	DE	NIA	AAA Aviation Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO Nova Holdings, L.P.	DE	NIA	APO SNova Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Aggregator, Series L.P. - Series 3	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Holdings (STE), Series LLC - Series 3	DE	NIA	AIOF II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Holdings (STE), Series LLC - Series 2	DE	NIA	AIOF II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Aggregator, Series L.P. - Series 2	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2648410				AA Otter AssetCo Investor, L.P.	DE	NIA	Apollo Otter Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Commercial Lending (Italy) - AADE Sub-Fund	ITA	NIA	Apollo Global Real Estate Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Holdings (STE), Series LLC - Series 1	DE	NIA	AIOF II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							GIACF Alternative Holdings, LLC	CYM	NIA	Apollo Diversified Credit Fund	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CRDTX SPV I, LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sliders Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sliders Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Accord+ Loan Funding A LLC	DE	NIA	Apollo Accord+ Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Buffalo Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II (TE AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II (DC) I, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2027692				AHVF II (AIV II), L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO SNova Holdings, L.P.	CYM	NIA	APO SNova Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Offshore (AAA), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (A-I), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALRe (AAA) Holdings, L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Diversified Opportunities Advisors, L.P.	DE	NIA	Apollo Diversified Opportunities Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Diversified Opportunities Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1732299				A-A Diversified Opportunities Fund (Z), L.P.	DE	NIA	Apollo Diversified Opportunities Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Strategies Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo International Finance GP, LLC	DE	NIA	APO Corp.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo International Finance II LLC	DE	NIA	Apollo International Finance, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Master (ST) LLC	DE	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Master (ST) LLC	DE	NIA	Apollo Credit Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Equity Partners II, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Clean Transition Equity Partners II Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Equity Partners II Advisors, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Equity Partners II (TE 892), L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cadma Management, L.P.	DE	NIA	Apollo Cadma Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cadma Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Cadma Holdings, L.P.	DE	NIA	Apollo Cadma Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cadma Advisors, L.P.	DE	NIA	Apollo Cadma Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cadma Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Fund (Overseas), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Secondaries Aggregator III, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Secondaries Aggregator II, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Secondaries Aggregator I, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Alma Intermediate Holdings SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Funding Sapphire, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III (TE 892), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III (Overseas), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Freezer II (DC) LLC	DE	NIA	Apollo USREF III Freezer Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Woolly Co-Invest Parallel Fund, L.P.	DE	NIA	AIOF II Woolly Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF IV One Co-Invest, L.P.	CYM	NIA	AP EPF IV One Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF IV One Co-Invest GP, LLC	CYM	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1684030				Apollo S3 Holdings, L.P.	CYM	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4048746				Apollo S3 Equity Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3675005				Apollo S3 Equity Holdings, L.P.	DE	NIA	Apollo S3 Equity Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1688745				Apollo S3 Equity Advisors, L.P.	CYM	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1689021				Apollo S3 Equity Advisors Holdings, L.P.	CYM	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Advisors, L.P.	CYM	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.	LUX	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP X (892 FC), L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Advisors III, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors III GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Advisors III GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 6383, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	LUX	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1684757				Apollo Investment Fund X Hedge, LLC	CYM	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3313804				AP EPF III Polygon Intermediate Holdings, L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Overseas Partners (Lux AIV) X, SCSp	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Overseas Partners (AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Overseas Partners (892 AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Overseas Partners (Delaware AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Investment Fund (AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Helm Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Beta 12, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Renew Holdings, L.P.	DE	NIA	AP Renew GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Spring Holdings, L.P.	DE	NIA	Apollo S3 Equity Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP WRHS, L.P.	DE	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Orchard Park, L.P.	DE	NIA	Orchard Park Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Lending Investor, L.P.	DE	NIA	AA Lending Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3783680				AP IX Teton Holdings, L.P.	DE	NIA	AP IX Teton Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Teton Holdings GP, LLC	DE	NIA	AP IX Teton VoteCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3783348				AP IX Teton AIV, L.P.	DE	NIA	AP IX Teton Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Helm Equity Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Helm Debt Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Helm Debt (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3995369				AIOF II (Helm TE) AIV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Capital Management II, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Advisors II, L.P.	CYM	NIA	Apollo ADIP Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1688059				Apollo/Athene Dedicated Investment Program II, L.P.	CYM	NIA	Apollo ADIP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Lux X (AIV II FC), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Lux X (AIV II), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners (Lux AIV) X, SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARIS Mortgage Lending, LLC	DE	NIA	ARIS Operating Partnership L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1690195				Apollo Overseas Partners (Delaware AIV) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1690152				Apollo Investment Fund (AIV) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1690355				Apollo Overseas Partners (AIV) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1689799				Apollo Overseas Partners (892 AIV) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1690415				AP X (International FC), L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors X (EH-GP), LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors X (EH), L.P.	CYM	NIA	Apollo Advisors X (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management Advisors Switzerland Sarl	CHE	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3726629				Apollo USREF III MTR Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1685308				Apollo CL Co-Invest, L.P.	CYM	NIA	Apollo CL Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CL Co-Invest GP, LLC	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC WP SPV, LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1686018				AOP X (Alma Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Manzana Topco S.a r.l.	LUX	NIA	AP X Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP X (Snowbird Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP X (Espresso Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (Lux) X (Snowbird Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (Lux) X (Espresso Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE) X (Snowbird Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE) X (Espresso Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE 892) X (Snowbird Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Domus S.r.l.	ITA	NIA	Domus (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Domus (Lux) SCSp	LUX	NIA	Loxias XX S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Clerius Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Lender LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF Lender LLC	DE	NIA	Apollo Tactical Income Fund Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AFT Lender LLC	DE	NIA	Apollo Senior Floating Rate Fund Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Lender LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADCF Lender LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Finance Aggregator LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Chevalier Debt Holdings S.a r.l.	LUX	NIA	Chevalier Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Alma SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3455046				Chevalier Holdings, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 6345, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 5999, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Zorro SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series D	DE	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series C	DE	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series B	DE	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Darwin Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3417442				AP Darwin Holdings, L.P.	DE	NIA	Apollo Darwin Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3417851				AP Darwin Holdings II, L.P.	DE	NIA	AP Darwin Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Darwin Holdings II GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3172243				AP Maia Holdings II LLC	DE	NIA	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3172071				AP Maia Holdings I LLC	DE	NIA	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA RRH, L.P.	CYM	NIA	AA RRH GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA RRH GP, LLC	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Capriel Investment S.A.	LUX	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 75 S.a r.l.	LUX	NIA	EPF Acquisition Seta S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1675805				AOP X (Debt Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak PCDH X-E, LLC	DE	NIA	Apollo Overseas Partners (Lux) X, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak PCDH X-D, LLC	DE	NIA	Apollo Overseas Partners (DE 892) X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Peak PCDH X-C, LLC	DE	NIA	Apollo Overseas Partners X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak PCDH X-B, LLC	DE	NIA	Apollo Overseas Partners (Delaware) X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak PCDH X-A, LLC	DE	NIA	Apollo Investment Fund X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3380958				APO Investment Manager Aggregator Vehicle, L.P.	DE	NIA	Apollo Principal Holdings VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3347124				APO GP Aggregator Vehicle, L.P.	DE	NIA	Apollo Principal Holdings VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Diversified Opportunities Fund (Y), L.P.	DE	NIA	Apollo Diversified Opportunities Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series A	DE	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Holdings, LP	CYM	NIA	MFIC GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC GP, LLC	CYM	NIA	MidCap FinCo Designated Activity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Hansel Manager, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Co-Invest Feeder (TE QFPF AIV), L.P.	DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Co-Invest Feeder (Overseas AIV), L.P.	DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Coinvest (DC I), LLC	DE	NIA	AIOF II Njord Plus Co-Invest Feeder (TE QFPF AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Co-Invest (AIV), L.P.	DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Coinvest (FC), L.P.	CYM	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus (DC I), LLC	DE	NIA	AIOF II Njord Plus Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Nine Elms 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Nine Elms 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.520	AGM; M. Rowan; J. Harris; L. Black	NO	
							Nine Elms 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.760	AGM; M. Rowan; J. Harris; L. Black	NO	
							Nine Elms 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2597031				Apollo MTR Coinvest Aggregator, L.P.	DE	NIA	Apollo USREF III MTR Holdings Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALI NL - Italy Cre Debt Sub-Fund	ITA	NIA	Apollo Management International LLP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALI - Italy Cre Debt Sub-Fund	ITA	NIA	Apollo Management International LLP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Holdings, Series L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC-TRF S.a r.l.	LUX	NIA	Apollo TR Impact Credit Holdings Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Nurnberg, Karolinenstra?e Beteiligung A S.a r.l.	LUX	NIA	Clerius V S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KHF Kaiser-Joseph Stra?e 165 Beteiligung S.a r.l.	LUX	NIA	Clerius V S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VLS Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1705353				VLS Holdings Advisors, L.P.	CYM	NIA	VLS Holdings Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							VLS Holdings Advisors GP LLC	CYM	NIA	Apollo Principal Holdings I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1320647				AA Visionbridge Holdings, L.P.	CYM	NIA	VLS Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1705690				AP EPF IV (EGY) Holdings II, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1355056				AP EPF IV Intermediate Holdings (EGY DC), LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II (DC) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Showtime Holdings L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions Holdings VII Pte. Ltd.	CYM	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Mantle SPV LLC	CYM	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund IG IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Real Estate Income IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Opportunistic Multi-Asset Credit IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo IDF Advisors GP LLC	CYM	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Debt Solutions IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Strategies IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4340602				AP Rand Holdings, LLC	CYM	NIA	AP X (Rand Stock AIV), LLC	Ownership	87.800	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4340602				AP Rand Holdings, LLC	CYM	NIA	AHVF II (Rand Stock AIV), LLC	Ownership	12.200	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions Holdings IV Pte. Ltd.	CYM	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception Debt Co-Invest II, L.P.	CYM	NIA	AP Inception Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak Chevalier Debt Holdings S.a r.l.	CYM	NIA	Peak Chevalier Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP WRHS Funding, L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP WRHS (FC), L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP WRHS Feeder, L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1106388				AP WRHS Sub (DC), LLC	CYM	NIA	AP WRHS, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Rand Warrant Co-Invest, L.P.	CYM	NIA	AHVF II Rand GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III (Lux), SCSp	CYM	NIA	Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1702136				AP EPF IV (EGY) Intermediate Holdings, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1701859				AP EPF IV (EGY) Holdings, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1309729				Apterra Infrastructure Holdings, L.P.	DE	NIA	Apterra Infrastructure GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apterra Infrastructure GP, LLC	CYM	NIA	Apollo Principal Holdings VI, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4256563				Apollo Total Return Fund IG IDF, LP	CYM	NIA	Apollo Total Return Fund IG IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0928925				Apollo Total Return Fund IDF, LP	CYM	NIA	Apollo Total Return Fund IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4256733				Apollo Real Estate Income IDF, LP	CYM	NIA	Apollo Real Estate Income IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0929424				Apollo Opportunistic Multi-Asset Credit IDF, LP	CYM	NIA	Apollo Opportunistic Multi-Asset Credit IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4256605				Apollo Debt Solutions IDF, LP	CYM	NIA	Apollo Debt Solutions IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0929292				Apollo Credit Strategies IDF, LP	CYM	NIA	Apollo Credit Strategies IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4271555				Apollo Aligned Alternatives IDF, LP	CYM	NIA	Apollo Aligned Alternatives IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Aligned Alternatives (Lux) GP, S.a r.l.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA SPV IV, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA SPV III, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA SPV II, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA SPV I, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (FC-S), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARIS Real Assets, LLC	CYM	NIA	ARIS Operating Partnership L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1699898				AIF VIII (Ludlow Aspen TE FC II), L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1699771				AIF VIII (Ludlow Aspen TE FC I), L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Equity Partners Management, L.P.	CYM	NIA	Apollo Clean Transition Equity Partners Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Equity Partners Management GP, LLC	CYM	NIA	Apollo Management, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							ALTRA GP S.a r.l.	CYM	NIA	Apollo Principal Holdings VI, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hemingway Real Estate (Lux), GP S.a r.l.	CYM	NIA	Apollo Principal Holdings VI, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Capital Management, L.P.	CYM	NIA	Apollo Clean Transition Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Capital Management GP, LLC	CYM	NIA	Apollo Capital Management, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1431187				Apollo Clean Transition Capital Fund, L.P.	CYM	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Aggregator (C), L.P.	CYM	NIA	Apollo Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Aggregator (B), L.P.	CYM	NIA	Apollo Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Aggregator (A), L.P.	CYM	NIA	Apollo Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACTC Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cadma Capital Partners LLC	CYM	NIA	AP Cadma Holdings, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Management, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Management GP, LLC	CYM	NIA	Apollo Management, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Funding Sapphire Lux S.a r.l.	CYM	NIA	AOP LoanCo Lux S.a r.l.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Funding Jade Lux S.a r.l.	CYM	NIA	AOP LoanCo Lux S.a r.l.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							Accord+ TRS (BS), Ltd.	CYM	NIA	Apollo Accord+ Aggregator A, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							Accord+ Notes (BS), Ltd.	CYM	NIA	Accord+ TRS (BS), Ltd.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF IV Notes (BS), Ltd.	CYM	NIA	EPF IV TRS (BS), Ltd.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	

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							Hyperion Aviation Holdings (US), LLC	CYM	NIA	Hyperion Aviation Intermediate Holdings (US), LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							Hyperion Aviation Intermediate Holdings (US), LLC	CYM	NIA	Apollo Navigator Holdings (US), LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Euro Investment Fund (Lux) GP, S.a r.l.	CYM	NIA	Athene Holding Ltd.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI FS, LLC	CYM	NIA	ACREFI Mortgage Lending, LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II (Rand Warrant AIV), L.P.	CYM	NIA	AHVF II Rand GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners (Delaware) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Investment Fund X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners (Lux) X, SCSp	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners (Delaware 892) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X (Rand Warrant AIV), L.P.	CYM	NIA	AP X Rand GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Fund II, L.P.	Ownership	51.560	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners (Lux) II, SCSp	Ownership	1.950	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners II, L.P.	Ownership	23.530	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners (Delaware 892) II, L.P.	Ownership	22.870	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI BKLN, LLC	CYM	NIA	ACREFI FS, LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI BKLN Nominee, LLC	CYM	NIA	ACREFI BKLN, LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4258648				AIOF II Njord Plus Holdings, Series L.P. - Series 1	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1697028				AP HK Holdings X, LPF	CYM	NIA	AP HK Holdings X GP, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - 350M, LLC	CYM	NIA	AGRE Debt Fund I, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Intermediate Holdings, LP	CYM	NIA	MFIC GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-21 (S3ESH), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Funding Jade, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0431693				AP Shelf 5, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0431565				AP Shelf 4, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0431419				AP Shelf 3, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0431270				AP Shelf 2, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0431012				AP Shelf 1, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cadma Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0736330				AP Cadma Holdings, L.P.	DE	NIA	Apollo Cadma Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cadma Advisors, L.P.	DE	NIA	Apollo Cadma Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3287659				ANRP III Arsenal Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Poseidon Co-Invest SCSp	LUX	NIA	Poseidon GP (Lux) SARL	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Everest Debt (FC), L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Fund (Everest TE AIV), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Fund (Everest Onshore AIV), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Everest Equity Aggregator, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Everest Equity (DC), LLC	DE	NIA	AIM Everest Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Windsor Co-Invest GP, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AP Windsor Co-Invest, L.P.	DE	NIA	Apollo Windsor Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership (Lux) II, SCSp	LUX	NIA	Apollo Origination Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3139386				Apollo Aligned Alternatives Aggregator, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delos Investments V, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Gamma Intermediate S.a r.l.	LUX	NIA	Gamma Topco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cinebuild 2 EAD	BGR	NIA	Leto Investment AD	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Windsor Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Co-Invest (Debt AIV), L.P.	DE	NIA	AIOF II Everest Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Everest Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATR Asia Credit VCC	SGP	NIA	Apollo Management Singapore Pte. Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Sunrise Manager LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Sunrise LLC	DE	NIA	AP Sunrise Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A ECP Academia HoldCo S.a r.l.	LUX	NIA	A-A ECP Academia Holdings SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior PE Ultimate GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior PE Advisors, L.P.	DE	NIA	Apollo Excelsior PE Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Everest Holdings GP, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Galway Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MICAD Account (Cayman), LP	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1713530				A-A ECP Holdings SCSp	LUX	NIA	ALTRA GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1980506				AP WD Holdings, L.P.	DE	NIA	AP WD Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1980604				AP WD Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-2342857				Atlas Securitized Products Investments 2, L.P.	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1598907				ANRP II (FMS Intermediate DC RNW), LLC	DE	NIA	ANRP II (Intermediate Holdings Partnership), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-20 (AIFX), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Intermediate (DC-I), LLC	DE	NIA	Apollo Transition Capital Fund (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1430899				Apollo Clean Transition Capital Overseas II, L.P.	DE	NIA	Apollo Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-2982169				Apollo Defined Return Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cinebuild EAD	BGR	NIA	Cineland EOOD	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK LENDING AVIATION NOTES (EQUIPMENT SERIES) (JPN SUB) GK	JPN	NIA	PK ALIFT LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK HANGAR 1 LP	DE	NIA	AAA Aviation GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Auxo Holdings Advisors, L.P.	DE	NIA	Auxo Holdings Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Auxo Holdings Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Artymis Holdings, LLC	DE	NIA	AP Auxo Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Auxo Holdings, L.P.	DE	NIA	Auxo Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Emerald Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Emerald Co-Invest Holdings, L.P.	CYM	NIA	AP Emerald Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Emerald Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1718707				AHVF II (Cayman Holdings) III, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EGY Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Atlas Securitized Products Advisors, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA EGY Management GP, LLC	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AX Manager, LLC	DE	NIA	Apollo RE Exchange, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-2949291				AX I Depositor, LLC	DE	NIA	NNN Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AX DG San Antonio LeaseCo, LLC	DE	NIA	NNN Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo RE Exchange, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - IAFAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - AELIMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - DEGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - IABMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - IAGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - IAFAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - IAPAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - VIGAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - IACTMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-20 (AIFX), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1812229				Apollo Infrastructure Opportunities III Feeder (DE-I), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities III Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1693917				Apollo HSF I Co-Invest, L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Funding 2, L.P.	DE	NIA	Atlas Securitized BKR 2, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Funding 1, L.P.	DE	NIA	Atlas Securitized BKR 1, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized FundingCo GP LLC	DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized BKR 2, L.P.	DE	NIA	Atlas Securitized FundingCo GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized BKR 1, L.P.	DE	NIA	Atlas Securitized FundingCo GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 4-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 4-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 3-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 3-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 2-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 2-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AAA Sub Fund 1-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 1-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas SP Partners, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Management Holdings, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Holdings, L.P.	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products GP, LLC	DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Athora (EGY) Holdings, L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT WH 1 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT UK LIMITED	GBR	NIA	PK ALIFT GP LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap Holdings (Cayman) IV, L.P.	CYM	NIA	Apollo MidCap Holdings (Cayman) III GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACMP WRHS, LLC	DE	NIA	ACMP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1130629				PK ALIFT WH 1 LP	DE	NIA	PK ALIFT WH 1 GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Hansel SPV, LLC	CYM	NIA	AP Hansel Manager, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4321279				PK ALIFT LP	DE	NIA	PK ALIFT GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3959462				Apollo Hercules Holdings, Inc.	DE	NIA	Apollo Hercules Partners, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules AIV, L.P.	CYM	NIA	Apollo Hercules AIV Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALM 2020, LTD.	CYM	NIA	Apollo Credit Management (CLO), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Orchard Park Advisors, L.P.	DE	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Bethesda CLO 1 LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT FASTNET ACQUISTION SUB (DEL) LP	DE	NIA	PK ALIFT GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AASP Management, LP	DE	NIA	Apollo AtlasSP WHCo Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AASP Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1887488				AP Tank Holdings, L.P.	DE	NIA	AP Tank Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Tank Holdings GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Equipment, L.P.	DE	NIA	AAA Equipment Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Equipment Advisors, L.P.	DE	NIA	AAA Equipment Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Equipment Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF Whole Loan Sub-Aggregator V, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF Residual Interests Sub-Aggregator VIII, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF Residential Loan Sub-Aggregator VI, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF Residential Loan Sub-Aggregator VI, L.P.	DE	NIA	Apollo Asset-Backed Finance Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF International Structured Securities Sub-Aggregator VII, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions HedgeCo, L.P.	CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AP Equity Solutions Intermediate I (FC), L.P.	CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Equity Solutions Intermediate I (DC), LLC	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Equity Solutions Holdings V, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Equity Solutions Holdings IV, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Equity Solutions Holdings III, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Equity Solutions Holdings II, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1799355				AP Equity Solutions Holdings I, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2016013				AIOF II Galway Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1877261				AIOF II Galway Co-Invest, L.P.	DE	NIA	AIOF II Galway Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Galway Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Galway (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Co-Investors II (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Fund VI (Lux), SCSp	LUX	NIA	Apollo Accord (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products UK Holdings Sub, L.P.	DE	NIA	Atlas Securitized BKR 1, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1735336				Apollo Broad Middle Markets Lending Fund, L.P.	CYM	NIA	Apollo Broad Middle Markets Lending Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Broad Middle Markets Lending Advisors, L.P.	CYM	NIA	Apollo Broad Middle Markets Lending Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Broad Middle Markets Lending Advisors GP LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1912705				Apollo Accord Co-Investors VI (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors VI, L.P.	CYM	NIA	Apollo Accord Advisors GP VI, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors GP VI, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1644220				AP DSB Co-Invest (Debt), L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1734681				Apollo Origination Partnership II (Unlevered AIV), L.P.	CYM	NIA	Walkers Nominees Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1971501				Apollo Accord Fund VI Intermediate B Lender, L.P.	DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1706663				ABF Treasury Sub-Aggregator IV, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1706448				ABF Treasury Sub-Aggregator III, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1706349				ABF Structured Securities Sub-Aggregator II, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1705848				ABF Structured Securities Sub-Aggregator I, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Covis Manco II SCSp	LUX	NIA	Covis GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							UL Intermediate II Limited	GBR	NIA	UL Intermediate I Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							UL Intermediate I Limited	GBR	NIA	UL TopCo Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							UL Bidco Limited	GBR	NIA	UL Intermediate II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			93-1595205				AP Arsenal Co-Invest, L.P.	DE	NIA	AP X Arsenal Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-22 (AIOFIII-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Impact UL Holdings SCSp	LUX	NIA	Apollo Impact Mission Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1603236				AIOF III ICOV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1602301				AIOF III ICOV (TE 892), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1602034				AIOF III ICOV (Overseas), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Germantown SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADCF Germantown SPV LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Omada SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH X-E, LLC	DE	NIA	Apollo Overseas Partners (Lux) X, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH X-D, LLC	DE	NIA	Apollo Overseas Partners (DE 892) X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH X-C, LLC	DE	NIA	Apollo Overseas Partners X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH X-B, LLC	DE	NIA	Apollo Overseas Partners (DE) X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH X-A, LLC	DE	NIA	Apollo Investment Fund X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3963385				Apollo Accord+ Fund Intermediate B Lender, L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities III Co-Investors (B), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1735977				Apollo Infrastructure Opportunities Fund II (Lux AIV II), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1735975				Apollo Infrastructure Opportunities Fund II (Lux AIV I), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord (FC5), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord (FC4), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord (FC3), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord (FC2), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord (FC1), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1734889				AIOF II (892) AIV II, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1734751				AIOF II (892) AIV I, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1625114				Apollo Aligned Alternatives Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delphi Management, L.P.	DE	NIA	Apollo Delphi Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delphi Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1634712				Apollo Delphi Fund, L.P.	DE	NIA	Apollo Delphi Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delphi Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delphi Advisors, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord VI Aggregator C, L.P.	DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord VI Aggregator B, L.P.	CYM	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Accord VI Aggregator A, L.P.	CYM	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Offshore Fund VI, L.P.	CYM	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1912886				Apollo Accord Fund VI, L.P.	DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Fund VI Intermediate B (DC), L.P.	DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Manager, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACTC Participation, LLC	DE	NIA	Apollo Clean Transition Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Investments 4, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1510214				AP X Arsenal Holdings, L.P.	DE	NIA	AP X Arsenal Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Arsenal Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3975962				Apollo Investment Fund (ESC) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1730015				Apollo Asset-Backed Finance Intermediate A (FC), LLC	CYM	NIA	Apollo Asset-Backed Finance Overseas Fund, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1729256				Apollo Asset-Backed Finance Aggregator B, L.P.	CYM	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1729251				Apollo Asset-Backed Finance Aggregator A, L.P.	CYM	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1730005				Apollo Asset-Backed Finance Advisors, L.P.	CYM	NIA	Apollo ABF Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ABF Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Offshore Fund (Lux), SCSp	LUX	NIA	Apollo S3 Equity & Hybrid Solutions Offshore Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Company LLC - Series II	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3444643				Apollo Infrastructure Company LLC - Series I	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Company LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3326823				Apollo Asia Real Estate Mast Coinvest Fund II, L.P.	DE	NIA	Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1858840				Apollo Origination Advisors II GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3633774				AP X Bright Holdings, L.P.	DE	NIA	AP X Bright Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Bright Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Renew GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1757230				Apollo Clean Transition Capital Overseas I, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACMP Account (M) US, L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Infra Equity Holdings, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Perseus Aviation, LP	DE	NIA	AAA Aviation Investor GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Perseus Asset Holdings US, LLC	DE	NIA	Perseus Aviation, LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3800643				Apollo Asset-Backed Finance Overseas Fund, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset-Backed Finance Management, L.P.	DE	NIA	Apollo Asset-Backed Finance Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset-Backed Finance Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3796283				Apollo Asset-Backed Finance Intermediate B (DC), LLC	DE	NIA	Apollo Asset-Backed Finance Overseas Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3800483				Apollo Asset-Backed Finance Fund, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MMJV SPV II LLC	CYM	NIA	MMJV LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							MMJV SPV II LP	CYM	NIA	MMJV SPV II LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MMJV SPV LLC	CYM	NIA	MMJV LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MMJV SPV LP	CYM	NIA	MMJV SPV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Belstar Credit LLC	KOR	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACS M GP, LLC	DE	NIA	ACS GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Renew GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3301206				Apollo Cardinal Coinvest Fund, L.P.	DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Tulip Holdings, L.P.	DE	NIA	AP Tulip Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value II Credit Holdings II, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Tulip Holdings GP, LLC	DE	NIA	Apollo Hybrid Value II Credit Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACMP Holdings II (Cayman) LLC	CYM	NIA	ACMP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas SP Opportunity Fund I, L.P.	DE	NIA	Atlas SP Mortgage GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas SP Mortgage GP, LLC	DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cardinal Coinvest (DC) LLC	DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1726569				Apollo Cardinal Coinvest (FC), L.P.	CYM	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3252012				Apollo Cardinal Coinvest Aggregator, L.P.	DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1726046				Apollo Cardinal Advisors, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1726376				Apollo Cardinal Coinvest Fund (Offshore), L.P.	CYM	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3232649				Apollo Cardinal Coinvest Fund (TE), L.P.	DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Offshore Fund, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Fund, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Fund (TE 892), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	DE	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3287659				ANRP III Arsenal Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3287659				ANRP III Arsenal Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1725911				Poseidon Co-Invest SCSp	LUX	NIA	Poseidon GP (Lux) SARL	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3287659				ANRP III Arsenal Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Capital Advisors, L.P.	CYM	NIA	ACTC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Offshore Partners (Lux) GP, S.a r.l.	LUX	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Realty Income Solutions GP S.a r.l.	LUX	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1745596				AIOF II European Debt Holdings Aggregator, SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Hydria Co-Invest, L.P.	DE	NIA	AP Hydria Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Hydria Co-Invest GP, LLC	DE	NIA	Apollo ANRP Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Hydria Co-Invest (FC), L.P.	CYM	NIA	AP Hydria Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3413282				Apollo Defined Return Intermediate B Lender, L.P.	DE	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1748564				Apollo Jade Partnership, L.P.	CYM	NIA	Apollo Jade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1748581				Apollo Jade Holdings, L.P.	CYM	NIA	Apollo Jade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jade Advisors, L.P.	CYM	NIA	Apollo Jade Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jade Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1748584				Apollo Jade (FC), LLC	CYM	NIA	Apollo Jade Partnership, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Lemon SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADCF Lemon SPV LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3417328				AP Prime Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-24 (AOP II-AAA), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership (Lux B) II, SCSp	LUX	NIA	Apollo Origination Europe (Lux B) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delphi Fund Cayman Holdings, L.P.	CYM	NIA	Apollo Delphi Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delphi Fund Cayman Aggregator, L.P.	CYM	NIA	Apollo Delphi Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Holdings, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3231492				Apollo S3 Equity & Hybrid Solutions Fund Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP II Lux Investment Holdings (UL), S.a r.l.	LUX	NIA	AOP II (UL) Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP II Lux Investment Holdings (L), S.a r.l.	LUX	NIA	AOP II (L) Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord VI Lux Holdings S.a r.l.	LUX	NIA	Apollo Accord VI Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Europe (Lux B) GP, S.a r.l.	LUX	NIA	Apollo Origination Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Fund Co-Investors (B), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (E-2), SCSp	LUX	NIA	Apollo Aligned Alternatives (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Belstar SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III RN Holdings I, LLC	DE	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III RN Holdings I, LLC	DE	NIA	AP/AA Pencil Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III RN Holdings II, LLC	DE	NIA	AP EPF III RN Holdings I, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP GIIS Co-Invest Holdings, L.P.	CYM	NIA	AP GIIS Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP GIIS Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III (H AIV FC), L.P.	CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2943731				ANRP III Hydria (Intermediate), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Polygon Intermediate (DC) Holdings II, LLC	DE	NIA	AP EPF III Polygon Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Aggregator (C) Borrower, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Aggregator (B) Borrower, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Aggregator (A) Borrower, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Benji Co-Invest, L.P.	DE	NIA	Apollo Benji Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Benji Holdings, L.P.	DE	NIA	AP IX Magic-Benji Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Benji Co-Invest GP, LLC	DE	NIA	Apollo Management IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2645293				AIOF II European Debt Holdings AIV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1743979				AIOF II European Debt Holdings (FC 892), Ltd.	CYM	NIA	AIOF II (892) AIV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AGRE Debt I - Ranch, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - AIP, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Merlin Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF Newark SPV LLC	DE	NIA	Apollo Tactical Income Fund Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AFT Newark SPV LLC	DE	NIA	Apollo Senior Floating Rate Fund Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Newark SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADCF Newark SPV LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo International Management Holdings, LLC	DE	NIA	Apollo International Holdings Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2592267				Apollo Accord Co-Investors VI (B), L.P.	DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors VI (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2612217				ANRP III Hydria Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2612217				ANRP III Hydria Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2412273				Apollo Co-Investment Fund 2023, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT ACQUIRE 2 LP	DE	NIA	PK ALIFT ACQUIRE 2 GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT ACQUIRE 2 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AIM Aggie Holdings, L.P.	DE	NIA	AP Aggie Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Aggie Advisors, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Euro Investment Chamber Birmingham PropCo S.a r.l.	LUX	NIA	A-A Euro Investment MasterCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1745765				AIOF II European Debt Holdings Limited	GBR	NIA	AIOF II European Debt Holdings Aggregator, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADCF Titan SPV LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP CA VIII, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP CA VII, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP CA VI, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARIS Mortgage Originations, LLC	DE	NIA	ARIS Operating Partnership L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1752162				Rally Holdco Limited	GBR	NIA	Apollo Hybrid Value Capital Management II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1752183				Rally Bidco B.V.	NLD	NIA	Rally Holdco Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Equity Overseas Partners II (Lux), SCSp	LUX	NIA	Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (E-1)	LUX	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Private Markets SICAV	LUX	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Private Credit Fund	LUX	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP DLF Investor, L.P.	DE	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Advisors II, L.P.	CYM	NIA	Apollo Origination Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3676658				MidCap Ventures I LLC	DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delos Italy 4 S.r.l.	ITA	NIA	Apollo Delos Investments IV, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1740836				AP Saxon Co-Invest, L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Gamma 3, L.P.	DE	NIA	Apollo S3 Equity Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Gamma 2, L.P.	DE	NIA	Apollo S3 Equity Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Gamma 1, L.P.	DE	NIA	Apollo S3 Equity Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2110277				Apollo Belstar Aggregator, L.P.	DE	NIA	Apollo Belstar Aggregator GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Belstar Aggregator GP LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2321989				Apollo USREF III Ren TSQ (DC) LLC	DE	NIA	Apollo USREF III Polygon Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2087037				Gorseway Park PE, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Hermes Holdings II LLC	DE	NIA	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2152980				AP Hermes Holdings I LLC	DE	NIA	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							A-A SPN-23 (S3ESH1-AAA), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2119504				Apollo X NHRS Co-Invest, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1743460				AP X Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Overseas Partners (Lux) X, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Maia Manager LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Fund Lux Holdings, S.a r.l.	LUX	NIA	Apollo Accord+ II Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X BETA E, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Beta D, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Beta 5, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Beta 4, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Net Lease Capital, LLC	DE	NIA	AA Net Lease, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA NNN Holdings Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Net Lease, L.P.	DE	NIA	AAA NNN Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA NNN Holdings Advisors, L.P.	DE	NIA	AAA NNN Holdings Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4973033				Apollo Asset-Backed Fund Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Double Eagle Energy III POB Co-Invest GP, LLC	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4947453				ANRP II Double Eagle Energy Holdings III POB, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4946741				AP Double Eagle Energy Holdings III POB, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1767459				ANRP II 892/TE, L.P.	CYM	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4946113				ANRP II (DEE III Intermediate POB), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4946394				AP Double Eagle Energy III POB Co-Invest, L.P.	DE	NIA	AP Double Eagle Energy III POB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Alignment, L.P.	CYM	NIA	AMH Holdings GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4885902				AP DLF Offshore Investor, L.P.	DE	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Cayman Holdco LLC	CYM	NIA	AHVF II (Cayman Holdings), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Co-Invest Holdco II Ltd.	CYM	NIA	AP Neptune Co-Invest Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4778165				Apollo Clean Transition Equity Partners II Co-Investors (B), L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Fund Intermediate B (DC), L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Fund, L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Fund Intermediate B Lender, L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1763728				Apollo Accord+ II Aggregator D, L.P.	CYM	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1763741				Apollo Accord+ II Fund Intermediate A-II (FC), Ltd.	CYM	NIA	Apollo Accord+ II Offshore Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Aggregator B, L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Aggregator C, L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Co-Investors (B), L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPC Asset LuxCo S.a r.l.	LUX	NIA	AEPC Master LuxCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Accelerate Co-Invest Holdco, Ltd.	CYM	NIA	AHVF II Cayman Holdco LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Novus Holdings GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AEPC Master LuxCo S.a r.l.	LUX	NIA	Apollo European Private Credit Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo GLDC Lux Holdings S.a?r.l.	LUX	NIA	Apollo GLDC Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1761701				Apollo GLDC Intermediate Holdings (FC), L.P.	CYM	NIA	Apollo GLDC Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo GLDC Cayman Holdings, LLC	CYM	NIA	Apollo GLDC Aggregator A, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Berlin Co-Invest Holdings, L.P.	CYM	NIA	AP Berlin Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Berlin Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4978957				ASPH Holdings II-G, LP	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4978828				ASPH Holdings I-G, LP	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4979037				ASPH Holdings III-G, LP	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAM Atlas Subsidiary II, LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1761362				Apollo Berlin Co-Invest Holdco, Ltd.	CYM	NIA	AP EPF IV Berlin Holdings, LLC	Ownership	27.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4131926				AIOF III Novus Co-Invest (DC), LLC	DE	NIA	AIOF III Novus Co-Invest (Parallel), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4115217				AIOF III Novus Co-Invest (Parallel), L.P.	DE	NIA	AIOF III Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4119998				AIOF III Novus Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4068923				AIOF III Novus Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4132760				AIOF III Novus (DC), LLC	DE	NIA	AIOF III Novus Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4116096				AIOF III Novus Co-Invest, L.P.	DE	NIA	AIOF III Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1761347				AP EPF IV Berlin Holdings, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4423652				Apollo GLDC Overseas Fund, L.P.	DE	NIA	Apollo GLDC Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4420967				Apollo GLDC Fund, L.P.	DE	NIA	Apollo GLDC Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4423987				Apollo GLDC Aggregator A, L.P.	DE	NIA	Apollo GLDC Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo GLDC Advisors, L.P.	CYM	NIA	Apollo GLDC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Leaf, LLC	DE	NIA	Midcap Apollo Institutional Private Lending	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Private Credit (Master) SCSp	LUX	NIA	Apollo European Private Credit Fund GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP CA XII, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP CA XI, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP CA X, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP CA IX, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1761439				AHVF II Accelerate Co-Invest, L.P.	CYM	NIA	AHVF II Accelerate Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Accelerate Co-Invest GP, LLC	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3868579				AP Fides Holdings II LLC	DE	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3868422				AP Fides Holdings I LLC	DE	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Berlin Holdings (Germany) GmbH	DEU	NIA	Clerius XX S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Fund (Lux), SCSp	LUX	NIA	Apollo Accord+ Fund (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1761379				AP Credit Solutions Intermediate II (FC), L.P.	CYM	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4481508				AP Credit Solutions Holdings II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1759871				AP Starlight (LUX) S.a r.l.	LUX	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1759132				AIC Intermediate Holdings (FC) (B), Ltd.	CYM	NIA	Apollo Infrastructure Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC Intermediate Holdings (DC) (B), LLC	DE	NIA	Apollo Infrastructure Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4248649				AIC Holdings 2-Y(B), L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4248649				AIC Holdings 2-Y(B), L.P.	DE	NIA	AIC Intermediate Holdings (DC) (B), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4248459				AIC Holdings 1-Z(V), L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4248459				AIC Holdings 1-Z(V), L.P.	DE	NIA	AIC Intermediate Holdings (FC), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC 3-Z Subsidiary, LLC	DE	NIA	AIC Holdings 3-Z, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC 2-Z Subsidiary, LLC	DE	NIA	AIC Holdings 2-Z, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC 2-Y(B) Subsidiary, LLC	DE	NIA	AIC Holdings 2-Y(B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC 2-Y Subsidiary, LLC	DE	NIA	AIC Holdings 2-Y, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo GLDC Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Smile Co-Invest Holdings, L.P.	CYM	NIA	AHVF II Smile Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Smile Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jade SPV, L.P.	CYM	NIA	Apollo Jade SPV GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jade SPV GP LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF Merger Sub, Inc.	MD	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AFT Merger Sub, Inc.	MD	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4469454				Apollo S3 Credit Solutions Offshore Fund II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Credit Solutions Management II, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4467158				Apollo S3 Credit Solutions Fund II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4467675				Apollo S3 Credit Solutions Fund II (TE 892), L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4481127				Apollo S3 Credit Solutions Advisors II, L.P.	DE	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1761404				Apollo S3 Credit Advisors Holdings II, L.P.	CYM	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Rock Intermediateco Limited	JEY	NIA	Rock Holdco Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Rock Holdco Limited	JEY	NIA	AP Rock Holdings SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4317429				Apollo Origination Partnership II Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hostplus Credit Partnership, L.P.	CYM	NIA	Apollo Hostplus Credit GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1764667				Apollo Hostplus Credit Ltd.	CYM	NIA	Walkers Nominees Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hostplus Credit GP, LLC	CYM	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1758411				Apollo European Private Credit Aggregator, L.P.	CYM	NIA	Apollo European Private Credit Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Private Credit Aggregator GP, LLC	CYM	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1759627				Apollo Accord+ II Offshore Fund, L.P.	CYM	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1759601				Apollo Accord+ II Fund Intermediate A (FC), Ltd.	CYM	NIA	Apollo Accord+ II Fund (Lux), SCSp	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1759601				Apollo Accord+ II Fund Intermediate A (FC), Ltd.	CYM	NIA	Apollo Accord+ II Offshore Fund, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1759595				Apollo Accord+ II Aggregator A, L.P.	CYM	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Advisors, L.P.	CYM	NIA	Apollo Accord+ II Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			93-4023641				AP Aggie Co-Invest, L.P.	DE	NIA	AP Aggie Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Opera SPV GP, LLC	CYM	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Newark SPV GP, LLC	CYM	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3994318				ANRP III (WEV) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3994318				ANRP III (WEV) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Holdings (Lux) S.a r.l.	LUX	NIA	ATC Aggregator (A), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Auxo Holdings Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3837118				ANRP III Hydria (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3837445				ANRP III (AIV H-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TWR EP Intermediate DC), LLC	DE	NIA	ANRP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4618494				ASPH Holdings II-A, LP	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4618353				ASPH Holdings I-A, LP	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4618630				ASPH Holdings III-A, LP	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2994538				AAM Atlas Subsidiary, LLC	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Administration, L.P.	DE	NIA	Atlas Securitized BKR 1, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Bethesda CLO 1 Depositor LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Thompson Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo International Finance III Ltd	GBR	NIA	Apollo International Finance II LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4561961				Apollo Clean Transition Equity Partners II Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Rock Holdings SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3830747				AAA Co-A Aggregator, L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC Intermediate Holdings (FC), Ltd.	CYM	NIA	Apollo Infrastructure Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC Intermediate Holdings (DC), LLC	DE	NIA	Apollo Infrastructure Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2737689				AIC Holdings 3-Z, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2737689				AIC Holdings 3-Z, L.P.	DE	NIA	AIC Intermediate Holdings (FC) (B), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2737400				AIC Holdings 2-Z, L.P.	DE	NIA	AIC Intermediate Holdings (FC), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2737400				AIC Holdings 2-Z, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2737073				AIC Holdings 2-Y, L.P.	DE	NIA	AIC Intermediate Holdings (DC), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2737073				AIC Holdings 2-Y, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2738041				AIC Holdings 1-Z, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2738041				AIC Holdings 1-Z, L.P.	DE	NIA	AIC Intermediate Holdings (FC), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2737739				AIC Holdings 1-Y, L.P.	DE	NIA	AIC Intermediate Holdings (DC), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2737739				AIC Holdings 1-Y, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA X Holdings, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Asset-Backed Finance Company LLC - Series II	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset-Backed Finance Company LLC - Series I	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset-Backed Finance Company LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF Opera SPV LLC	DE	NIA	Apollo Tactical Income Fund Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AFT Opera SPV LLC	DE	NIA	Apollo Senior Floating Rate Fund Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF IV Holdings D II, L.P.	DE	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF IV Holdings D I, L.P.	DE	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF IV Holdings C II, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF IV Holdings C I, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties FF I-B (Holdings), LLC	DE	NIA	Apollo Royalties Feeder Fund I-L, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Private Credit Fund GP S.a r.l.	LUX	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership (Lux B) II, SCSp	LUX	NIA	Apollo Origination Europe (Lux B) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1749912				Apollo Aligned Alternatives (E-1) Sub Fund	LUX	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo International Finance, L.P.	DE	NIA	Apollo International Finance GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Euro Intermediate (Lux) S.a r.l.	LUX	NIA	AP X Euro (Lux) S.a r.l. SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Acorn Limited	BMU	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APJ Asset Protection Jersey Limited	JEY	IA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen (UK) Holdings Limited	GBR	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen (US) Holdings Limited	GBR	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	43460	75-2344200				Aspen American Insurance Company	TX	IA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Australia Service Company Pty Limited	AUS	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			AA-3194168				Aspen Bermuda Limited	BMU	IA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Capital Management Limited	BMU	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Cat Fund Limited	BMU	NIA	Aspen Capital Management Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen European Holdings Limited	GBR	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1267395	NYSE: AHL	Aspen Insurance Holdings Limited	BMU	NIA	Highlands Bermuda Holdco, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0085193				Aspen Insurance U.S. Services Inc.	DE	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			AA-1120337				Aspen Insurance UK Limited	GBR	IA	Aspen European Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Insurance UK Services Limited	GBR	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Managing Agency Limited	GBR	IA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			73-1689025				Aspen Re America, Inc.	DE	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Singapore Pte. Limited	SGP	NIA	Aspen Managing Agency Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	10717	06-1463851				Aspen Specialty Insurance Company	ND	IA	Aspen American Insurance Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			03-0528326				Aspen Specialty Insurance Management, Inc.	MA	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0485252				Aspen Specialty Insurance Solutions, LLC	CA	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0190766				Aspen U.S. Holdings, Inc.	DE	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen UK Syndicate Services Limited	GBR	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Underwriting Limited	GBR	IA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Blue Waters Insurers, Corp.	PR	NIA	Acorn Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1036605				Digital Risk Resources, LLC	VT	NIA	Aspen U.S. Holdings, Inc.	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1448477				Highlands Bermuda Holdco, Ltd.	BMU	NIA	AP Highlands Holdings, L.P.	Ownership	61.880	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1448477				Highlands Bermuda Holdco, Ltd.	BMU	NIA	AP Highlands Co-Invest, L.P.	Ownership	37.820	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peregrine Reinsurance Ltd	BMU	IA	Aspen Capital Management Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Silverton Re Ltd.	BMU	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Mortgage Holdco, LLC	DE	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3583692				A-A Mortgage Investor, LLC	DE	NIA	A-A Mortgage Holdco, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			87-3583692				A-A Mortgage Investor, LLC	DE	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1586758				A-A Offshore 2021-1 (Java), L.P.	CYM	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Onshore Fund, LLC	DE	NIA	Athene Life Re Ltd.	Ownership	99.370	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Onshore Fund, LLC	DE	NIA	Athene USA Corporation	Ownership	0.630	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Pencil Offshore Holdings, L.P.	CYM	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AADE RML, LLC	DE	DS	Athene Annuity & Life Assurance Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAIA RML, LLC	IA	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AARE Structured Holdings LLC	DE	NIA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4759561				ACM Trademarks, L.L.C.	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP (Athene) Carry Plan, L.P.	BMU	NIA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0378576				ARPH (Headquarters Building), LLC	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	61492	44-0188050		59252		Athene Annuity & Life Assurance Company	DE	RE	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	68039	13-2570714				Athene Annuity & Life Assurance Company of New York	NY	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	61689	42-0175020				Athene Annuity and Life Company	IA	DS	Athene Annuity & Life Assurance Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Annuity Re II Ltd.	BMU	IA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1408540				Athene Annuity Re Ltd.	BMU	UDP	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Asset L.P.	BMU	NIA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			43-1494264				Athene Assignment Corporation	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Bermuda Employee Company Ltd.	BMU	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate 1A Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate Holding Ltd.	Ownership	33.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1502187				Athene Co-Invest Reinsurance Affiliate 1B Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate Holding Ltd.	BMU	NIA	Athene Asset L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate International Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate 1A Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate LP	DE	NIA	Athene Co-Invest Reinsurance Affiliate 1A Ltd.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2544030				Athene Employee Services, LLC	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0630022		1858681		Athene Holding Ltd.	DE	UIP	Apollo Global Management, Inc.	Ownership	67.070	AGM; M. Rowan; J. Harris; L. Black	NO	4
							Athene IP Holding Ltd.	BMU	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	63932	13-1970218				Athene Life Insurance Company of New York	NY	DS	Athene Annuity & Life Assurance Company of New York	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Life Re International Ltd.	BMU	IA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0628973				Athene Life Re Ltd.	BMU	IA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			04-3584290				Athene London Assignment Corporation	GBR	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2059254				Athene Noctua, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene North Employment Service Corporation	CAN	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1692954				Athene Re Services, LLC	NY	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	14179	45-3727380				Athene Re USA IV, Inc.	VT	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Risk Aggregator, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Securities, LLC	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			42-1458424				Athene USA Corporation	IA	UIP	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Belgium S.A./N.V.	BEL	IA	Athora Europe Holding Limited	Ownership	99.990	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Bermuda Services Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Deutschland GmbH	DEU	NIA	Athora Deutschland Holding GmbH & Co. KG	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Deutschland Holding GmbH & Co. KG	DEU	NIA	Athora Deutschland Verwaltungs GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Deutschland Holding GmbH & Co. KG	DEU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Athora Deutschland Service GmbH	DEU	NIA	Athora Deutschland Gmbh	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Deutschland Verwaltungs GmbH	DEU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Europe Holding (Bermuda) Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Europe Holding Limited	IRL	NIA	Athora Europe Holding (Bermuda) Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Europe Investments DAC	IRL	NIA	Athora Ireland plc	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora HD Investors, L.P.	CYM	NIA	Athora Lux Invest S.C.Sp	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Holding Ltd.	BMU	NIA	Athene Holding Ltd.	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora IP Holding Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Ireland plc	IRL	IA	Athora Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Ireland Services Limited	IRL	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lebensversicherung AG	DEU	IA	Athora Deutschland Gmbh	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Life Re Ltd.	BMU	IA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lux Invest Management S.a.r.l.	LUX	NIA	Athora Deutschland Gmbh	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lux Invest S.C.Sp	LUX	NIA	Athora Ireland plc	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lux Invest S.C.Sp	LUX	NIA	Athora Europe Investments DAC	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lux Invest S.C.Sp	LUX	NIA	Athora Lebensversicherung AG	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lux Invest S.C.Sp	LUX	NIA	Athora Lux Invest Management S.a.r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lux Loan Administration S.a.r.l.	LUX	NIA	Athora Lux Invest S.C.Sp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora MEP Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Netherlands Holding Limited	IRL	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Pensionkasse AG	DEU	IA	Athora Deutschland Gmbh	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Real Estate (Lux) S.C.Sp	LUX	NIA	Athora Lebensversicherung AG	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Real Estate (Lux) S.C.Sp	LUX	NIA	Athora Lux Invest Management S.a.r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Real Estate (Lux) Services S.a.r.l.	LUX	NIA	Athora Real Estate (Lux) S.C.Sp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Real Estate S.a.r.l.	LUX	NIA	Athora Real Estate (Lux) Services S.a.r.l.	Ownership	94.400	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Services Belgium S.A./N.V.	BEL	NIA	Athora Europe Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora UK Services Ltd.	GBR	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora US Invest (AH), LLC	DE	NIA	Athora Lux Invest S.C.Sp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-0936153				Centralife Annuities Service, Inc.	AZ	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	YES	
							Groupe GVA-BC Assurances S.A.	BEL	NIA	Generali Belgium S.A./N.V.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Mezz Borrower II, LLC	DE	NIA	NNN AGP Opportunities Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp Owner I, LLC	DE	NIA	NNN AGP Mezz Borrower, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp II Owner I, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp II Owner V, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp II Owner VI, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp III Owner I, LLC	DE	NIA	NNN AGP Mezz Borrower III, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp III Owner II, LLC	DE	NIA	NNN AGP Mezz Borrower III, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp III Owner III, LLC	DE	NIA	NNN AGP Mezz Borrower III, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1389441				NNN AGP Opportunities Fund, L.P.	DE	NIA	NNN AGP Opportunities GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opportunities Fund II, L.P.	DE	NIA	NNN AGP Opportunities GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opportunities Fund III, L.P.	DE	NIA	NNN AGP Opportunities GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opportunities GP, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							P.L. Assigned Services, Inc.	NY	DS	Athene Annuity & Life Assurance Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	15306	46-2091695				Rosencrantz Depositor, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Structured Annuity Reinsurance Company	IA	DS	Athene Annuity and Life Company	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate Holding 2 Ltd.	BMU	NIA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Athene Co-Invest Reinsurance Affiliate 2A Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate Holding 2 Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate 2B Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate 2A Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Japan K.K.	JPN	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco Offshore I, LLC	CYM	NIA	Athene Annuity Re Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco Onshore, LLC	DE	NIA	A-A Funding Holdco Offshore I, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco Onshore, LLC	DE	NIA	A-A Funding Holdco Offshore II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco Offshore II, LLC	CYM	NIA	Athene USA Corporation	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco Offshore II, LLC	CYM	NIA	Athene Annuity & Life Assurance Company	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							141 W. Jackson Owner LLC	DE	NIA	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Re Japan Solutions Co., Ltd.	JPN	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACRA 2B US LLC	DE	NIA	Athene Co-Invest Reinsurance Affiliate 2B Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							660 NC LLC	DE	NIA	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Mezz Borrower III, LLC	DE	NIA	NNN AGP Opportunities Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Mezz Borrower, LLC	DE	NIA	NNN AGP Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp Owner II, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp II Owner II, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp II Owner III, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp II Owner IV, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-5299054				DSB Parent L.P.	DE	NIA	DSB Parent GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3981749				DSB Holdings, Inc.	DE	NIA	DSB Parent L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-5363304				DSB Acquisition LLC	DE	NIA	DSB Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2239820				1029 Medical Center Circle, MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2240075				1041 Morganton Boulevard SW MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2240370				1111 Medical Center Circle MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2246127				112 Tradepark Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2251224				1140 Lexington Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2251387				1150 Lexington Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2396117				1152 Lexington Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2339935				137 South Main Street MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2340075				150 West 100 North MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2359967				1520 East Hammer Lane MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2361470				155 Hospital Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2362241				1717 Harper Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2385757				175 North 100 West MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2385895				183 Hospital Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2396446				186 Medical Park Loop MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2421735				1995 Errecart Boulevard MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2421884				201 South Main Street MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2450724				225 Big Station Camp Boulevard MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2450860				225 Hospital Drive MOB-A, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2450972				225 Hospital Drive MOB-B, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2504163				253 Veterans Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2504271				2850 Lewis Lane MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2504393				2870 Lewis Lane MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2512294				319 Hospital Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2512359				350 Hospital Way MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			93-2512435				360 Hospital Drive LTC, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2541835				419 Holiday Court MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2541987				45 Tower Circle MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2567004				5300 South Highway 95 MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2567110				550 Hospital Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2567227				6719 Gov. G. C. Peery Highway MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2590305				6735 Suffield Lane LTC, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2590424				711 Cook Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2590543				8 Linville Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2541705				850 West Baraga Avenue MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2610893				901 Kenton Station Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2610967				991 Medical Park Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0935981				Acquisition Bell Hospital, LLC	MI	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			68-0513045				Advanced Imaging at Community Medical Center, LLC	MT	NIA	RCHP-Billings ? Missoula, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			68-0513045				Advanced Imaging at Community Medical Center, LLC	MT	NIA	Radiology Investment Group, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0950290				AdvantagePoint Health Alliance - Blue Ridge, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5061651				AdvantagePoint Health Alliance - Bluegrass, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4845692				AdvantagePoint Health Alliance - Great Lakes, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1877002				AdvantagePoint Health Alliance - Hot Springs, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0512128				AdvantagePoint Health Alliance - Laurel Highlands, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2014303				AdvantagePoint Health Alliance - Paris, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2024882				AdvantagePoint Health Alliance - Mesillla Valley, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-4076135				AdvantagePoint Health Alliance - Northwest, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1792513				AdvantagePoint Health Alliance - Tennessee Valley, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4896262				AdvantagePoint Health Alliance - Western North Carolina, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2112290				AdvantagePoint Health Alliance, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763639				America Management Companies, LLC	DE	NIA	LifePoint Corporate Services General Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763656				AMG-Crockett, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763652				AMG-Hillside, LLC	DE	NIA	LifePoint Medical Group ? Hillside, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763648				AMG-Southern Tennessee, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763642				AMG-Trinity, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2844780				Anderson Rehabilitation Institute, LLC	IL	NIA	Anderson Southwestern Illinois Health Facilities d/b/a Anderson Hospital	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2844780				Anderson Rehabilitation Institute, LLC	IL	NIA	LPNT IRF Development 14, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3902776				Antelope Valley Specialty Hospital, LLC	CA	NIA	LPNT BH Development 2, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3902776				Antelope Valley Specialty Hospital, LLC	CA	NIA	Antelope Valley Healthcare District	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762445				Arkansas Healthcare Services, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762532				Ashley Valley Medical Center, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762570				Ashley Valley Physician Practice, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			62-1867833				Athens Physicians Practice, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1866028				Athens Regional Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-5199555				Athens Surgery Center Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0812776				Athens Surgery Center, LLC	DE	NIA	Physician investors	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0812776				Athens Surgery Center, LLC	DE	NIA	Athens Surgery Center Partner, LLC	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4711074				Atlantic Rehabilitation Institute, LLC	NJ	NIA	AHS Hospital Corp.	Ownership	55.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4711074				Atlantic Rehabilitation Institute, LLC	NJ	NIA	LPNT Development 65, LLC	Ownership	45.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			34-4795636				Avon RH, LLC	DE	NIA	CRH of Avon, LLC	Ownership	55.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			34-4795636				Avon RH, LLC	DE	NIA	University Hospitals Health System, Inc.	Ownership	45.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1206112				Baptist Health Rehabilitation Hospital, LLC	FL	NIA	Baptist IRF JV, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1206112				Baptist Health Rehabilitation Hospital, LLC	FL	NIA	LPNT IRF Development 51, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-4010592				Baptist Memorial Rehabilitation Hospital - Madison, LLC	MS	NIA	Baptist Memorial Health Services, Inc.	Ownership	55.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-4010592				Baptist Memorial Rehabilitation Hospital - Madison, LLC	MS	NIA	LP IRF Development 65, LLC	Ownership	45.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1613457				Baptist Memorial Rehabilitation Hospital, G.P.	DE	NIA	CRH of Memphis, LLC	Ownership	45.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1613457				Baptist Memorial Rehabilitation Hospital, G.P.	DE	NIA	Baptist Memorial Health Services, Inc.	Ownership	55.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-0924455				Beachwood RH, LLC	DE	NIA	CRH of Cleveland, LLC	Ownership	55.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-0924455				Beachwood RH, LLC	DE	NIA	University Hospitals Cleveland Medical Center	Ownership	45.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3879820				Beckett Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2497618				Beckett Springs Physician Group, LLC	DE	NIA	Beckett Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-4457457				Bell JV, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0936558				Bell Physician Practices, Inc.	MI	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3337014				Billings-RCHP Healthcare Holdings, LLC	DE	NIA	RCHP-Montana, LLC	Ownership	95.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3337014				Billings-RCHP Healthcare Holdings, LLC	DE	NIA	Billings Clinic	Ownership	5.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-3158601				Blue Ridge Cardiology Services, LLC	NC	NIA	DLP Cardiac Partners, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-3158601				Blue Ridge Cardiology Services, LLC	NC	NIA	Blue Ridge Healthcare Hospitals, Inc.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1757924				Bourbon Community Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1824637				Bourbon Physician Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3471636				Brentwood Meadows, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1732638				Brentwood Meadows Physician Group, LLC	DE	NIA	Brentwood Meadows, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-0880990				Brim Hospitals, Inc.	OR	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1303441				Buffalo Trace Radiation Oncology Associates, LLC	KY	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2555839				Capella DISCO, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-4782406				Capella Health Holdings, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2767829				Capella Healthcare, LLC	DE	NIA	Capella Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8308250				Capella Holdings of Oklahoma, LLC	DE	NIA	Muskogee Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2769815				Capella Holdings, LLC	DE	NIA	Capella Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2711976				Carrollton Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0970704				Carrollton Springs Physician Group, LLC	DE	NIA	Carrollton Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762357				Castleview Hospital, LLC	DE	NIA	Castleview Medical, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1769739				Castleview Medical, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762573				Castleview Physician Practice, LLC	DE	NIA	Castleview Medical, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4041828				CBH Operations Company, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3642058				CBH Real Estate Company, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-1086414				CCMC Holdco, LLC	DE	NIA	RCCH-UW Medicine Healthcare Holdings, LLC	Ownership	83.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			30-1086414				CCMC Holdco, LLC	DE	NIA	University of Washington	Ownership	17.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			06-1646451				Centerre Healthcare, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Centra Behavioral Health Hospital, LLC	VA	NIA	Centra Health, Inc.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Centra Behavioral Health Hospital, LLC	VA	NIA	LPNT BH Development 9, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Centra Rehabilitation Hospital, LLC	VA	NIA	LPNT IRF Development 71, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Centra Rehabilitation Hospital, LLC	VA	NIA	Centra Health, Inc.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8092157				CHC Management Services, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-5484391				Clark Regional Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2971820				Clear Lake Rehabilitation Hospital, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8484894				Clinch Professional Physician Services, LLC	DE	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			54-1058953				Clinch Valley Medical Center, Inc.	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			34-2051378				Clinch Valley Physicians Associates, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0467493				Clinch Valley Pulmonology, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0376229				Clinch Valley Urology, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4088312				CMCH Holdings, LLC	DE	NIA	RCCH Washington Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			42-1489777				Collaborative Laboratory Services, L.L.C.	IA	NIA	RCHP-Ottumwa, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3730510				Colorado Plains Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1385366				Community Health Network Rehabilitation Hospital South, LLC	DE	NIA	LPNT Development 63, L.L.C.	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1385366				Community Health Network Rehabilitation Hospital South, LLC	DE	NIA	Community Health Network, Inc.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5110509				Community Health Network Rehabilitation Hospital West, LLC	DE	NIA	LPNT IRF Development 53, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5110509				Community Health Network Rehabilitation Hospital West, LLC	DE	NIA	Community Health Network, Inc.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3414249				Community Health Network Rehabilitation Hospital, LLC	DE	NIA	CRH of Indianapolis, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3414249				Community Health Network Rehabilitation Hospital, LLC	DE	NIA	Community Health Network, Inc.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1779016				Community Medical, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3341700				Community-Based Services, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4795061				Copper Springs Hospital, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1829945				Copper Springs Hospital Physician Group, LLC	DE	NIA	Copper Springs Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1858236				Cornerstone Behavioral Health Broken Arrow, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2594168				Cornerstone Behavioral Health Clear Lake, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-4016348				Cornerstone Behavioral Health New Braunfels, LLC	TX	NIA	CBH Operations Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1764392				Cornerstone Behavioral Health Tucscon, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0451612				Cornerstone Behavioral Health, LLC	TX	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1752262				Cottonwood Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-5317446				Cottonwood Springs Physician Group, LLC	DE	NIA	Cottonwood Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-4445306				CRH of Arlington, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2071854				CRH of Avon, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4348984				CRH of Bentonville, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4348984				CRH of Bentonville, LLC	DE	NIA	Mercy Hospital Rogers d/b/a Mercy Hospital Northwest Arkansas	Ownership	49.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1236897				CRH of Cincinnati, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-0923586				CRH of Cleveland, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			20-8182311				CRH of Dallas, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0862820				CRH of Fort Worth, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3338192				CRH of Indianapolis, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0670878				CRH of Lancaster, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-3267166				CRH of Langhorne, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1253139				CRH of Longview, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3214780				CRH of Madison, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0911604				CRH of Memphis, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-5346177				CRH of Oklahoma City, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1158523				CRH of Springfield, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8734892				CRH of St. Louis, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1259358				CRH of Temple, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2332031				CRH of Waukesha, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762364				Crockett Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1824633				Crockett PHO, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			41-2235372				CTRH, L.L.C.	DE	NIA	Daughters of Charity Health Services of Austin d/b/a Seton Healthcare Network	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			41-2235372				CTRH, L.L.C.	DE	NIA	LifePoint Rehab, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2999605				Danville Diagnostic Imaging Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2999870				Danville Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3011031				Danville Regional Medical Center School of Health Professions, LLC	DE	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2028539				Danville Regional Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1777176				Denver Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1699112				Denver Springs Physician Group, LLC	DE	NIA	Denver Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2558697				Dignity Health Arroyo Grande IRF, LLC	DE	NIA	LPNT IRF Development 59, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2558697				Dignity Health Arroyo Grande IRF, LLC	DE	NIA	Dignity Health d/b/a Marian Regional Medical Center (Arroyo Grande Campus)	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-3724879				Dignity-Lifepoint Rehabilitation Hospital East Valley, L.L.C.	DE	NIA	LPNT Rehab Development 2, LLC	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-3724879				Dignity-Lifepoint Rehabilitation Hospital East Valley, L.L.C.	DE	NIA	Dignity Health	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3839116				DLP Cardiac Partners, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0798160				DLP Cardiology Associates, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0816297				DLP Cardiology Physicians, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1776613				DLP Central Carolina Family Medicine, LLC	DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0691912				DLP Central Carolina Medical Center, LLC	DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0512118				DLP Central Carolina Medical Group, LLC	DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1798362				DLP Central Carolina Physician Practices, LLC	DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1772661				DLP Central NC Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0886000				DLP Central NC JV, LLC	DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4786844				DLP Conemaugh Holding Company, LLC	DE	NIA	DLP Lima Partner, LLC	Ownership	97.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4786844				DLP Conemaugh Holding Company, LLC	DE	NIA	Duke Quality Network, Inc.	Ownership	3.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1758925				DLP Conemaugh JV, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1739000				DLP Conemaugh Memorial Medical Center, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4787404				DLP Conemaugh Meyersdale Medical Center, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0442133				DLP Conemaugh Miners Medical Center, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0442710				DLP Conemaugh Physician Practices, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			81-4497668				DLP Frye Medical Group, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2547114				DLP Frye Regional Medical Center, LLC	DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0821296				DLP Frye Regional Physician Practices, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1833014				DLP Good Shepherd Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3586287				DLP Good Shepherd JV, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0842578				DLP Graystone Family Practice Associates, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3513531				DLP Gregg County Hospital, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1775240				DLP Harris JV, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3932775				DLP Harris Regional Hospital, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0830918				DLP Haywood Regional Medical Center, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4750610				DLP Healthcare, LLC	DE	NIA	DLP Partner, LLC	Ownership	97.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4750610				DLP Healthcare, LLC	DE	NIA	Duke Quality Network, Inc.	Ownership	3.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0734284				DLP Hickory Family Practice Associates, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4023753				DLP Lima Partner, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2743520				DLP Maria Parham Medical Center, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2743520				DLP Maria Parham Medical Center, LLC	DE	NIA	Henderson/Vance Healthcare	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3275682				DLP Maria Parham Physician Practices, LLC	DE	NIA	DLP Maria Parham Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0818718				DLP Marquette General Hospital, LLC	MI	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0829209				DLP Marquette Health Plan, LLC	DE	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4733741				DLP Marquette Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0870470				DLP Marquette JV, LLC	DE	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0835058				DLP Marquette Physician Practices, Inc.	MI	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3555578				DLP Marshall Medical Center, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0818118				DLP Partner Central Carolina, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1854798				DLP Partner Conemaugh, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0798024				DLP Partner Frye, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0869753				DLP Partner Marquette, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-5007044				DLP Partner MedWest, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3027649				DLP Partner Twin County, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-4996175				DLP Partner Wilson Rutherford, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2708085				DLP Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2909143				DLP Person Memorial Hospital, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3027678				DLP Person Physician Practices, LLC	DE	NIA	DLP Person Memorial Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0542786				DLP Person Urgent Care, LLC	DE	NIA	DLP Person Memorial Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-5137699				DLP Rutherford Physician Practices, LLC	DE	NIA	DLP Rutherford Regional Health System, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0811171				DLP Rutherford Regional Health System, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0441929				DLP Swain County Hospital, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0797450				DLP Twin County Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0797450				DLP Twin County Holding Company, LLC	DE	NIA	TCRH, Inc.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4601912				DLP Twin County Physician Practices, LLC	DE	NIA	DLP Twin County Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4601843				DLP Twin County Regional Healthcare, LLC	DE	NIA	DLP Twin County Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1049674				DLP Western Carolina Physician Practices, LLC	DE	NIA	DLP Harris Regional Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2491141				DLP WilMed Nursing Care and Rehabilitation Center, LLC	DE	NIA	DLP Wilson Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-1034226				DLP Wilson Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-1034226				DLP Wilson Holding Company, LLC	DE	NIA	Healthcare Foundation of Wilson	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			46-4317222				DLP Wilson Medical Center, LLC	DE	NIA	DLP Wilson Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0966359				DLP Wilson Physician Practices, LLC	DE	NIA	DLP Wilson Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1275266				Dodge City Healthcare Group, LLC	KS	NIA	Western Plains Regional Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2712112				Dublin Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0828870				Dublin Springs Physician Group, LLC	DE	NIA	Dublin Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2381888				East Valley Rehabilitation Hospital, L.L.C.	DE	NIA	LPNT Rehab Development 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1589139				Eastern Iowa Rehabilitation Hospital, LLC	IA	NIA	LPNT Development 7, L.L.C.	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1589139				Eastern Iowa Rehabilitation Hospital, LLC	IA	NIA	Mercy Hospital, Iowa City, d/b/a Mercy Hospital-Iowa City	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1661796				ECM Health Group, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1585825				ECM TVCC, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1460778				EHC PRMC G.P., LLC	DE	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3693334				EHC PRMC L.P., LLC	DE	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			41-2074132				EHCO, LLC	DE	NIA	Essent Healthcare, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3042630				El Camino Health Rehabilitation Institute, LLC	CA	NIA	LPNT IRF Development 52, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3042630				El Camino Health Rehabilitation Institute, LLC	CA	NIA	El Camino Hospital	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			43-1987390				Essent ? Ayer Healthcare Group, Inc.	MA	NIA	Essent Healthcare ? Ayer, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5430358				Essent DISCO, LLC	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3709309				Essent Haverhill Healthcare Group, Inc.	MA	NIA	Essent Healthcare of Massachusetts, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			73-1659047				Essent Healthcare - Ayer, Inc.	TN	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1479933				Essent Healthcare - Paris, Inc.	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3052275				Essent Healthcare - Pennsylvania, Inc.	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3052232				Essent Healthcare - Waynesburg, LLC	DE	NIA	Essent Healthcare ? Pennsylvania, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			31-1737300				Essent Healthcare of Connecticut, Inc.	CT	NIA	Sharon Hospital Holding Co.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			04-3568182				Essent Healthcare of Massachusetts, Inc.	MA	NIA	ECHO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			67-1773359				Essent Healthcare, Inc.	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1073948				Essent PRMC, L.P.	DE	NIA	EHC PRMC L.P., LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1073948				Essent PRMC, L.P.	DE	NIA	EHC PRMC G.P., LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1840539				Essent Realty, Inc.	TN	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2498439				Everest Rehabilitation Hospital El Paso, LLC	TX	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black		
			82-3549266				Everest Rehabilitation Hospital Keller, LLC	TX	NIA	Texas Rehabilitation Hospital of Fort Worth, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5077105				Everest Rehabilitation Hospital OKC, LLC	TX	NIA	Mercy Rehabilitation Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4460037				Fauquier Diagnostic Imaging Center, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-1001620				Fauquier Holding Company, LLC	DE	NIA	Fauquier Partner, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3168620				Fauquier Long-Term Care, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3107896				Fauquier Medical Center, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0938666				Fauquier Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3111963				Fauquier Physician Practices, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-3937528				Fleming Medical Center, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3853700				Florence Physicians, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3932835				Florence-UCC, LLC	DE	NIA	RCHP-Florence, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3956864				Forward Health Ventures (A) LLC	DE	NIA	Forward Health Ventures Holdings Inc.	Ownership	95.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3956864				Forward Health Ventures (A) LLC	DE	NIA	LifePoint Corporate Services, General Partnership	Ownership	5.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3971430				Forward Health Ventures (B) LLC	DE	NIA	Forward Health Ventures L.P.	Ownership	95.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			87-3971430				Forward Health Ventures (B) LLC	DE	NIA	LifePoint Corporate Services, General Partnership	Ownership	5.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3938260				Forward Health Ventures Holdings Inc.	DE	NIA	Forward Health Ventures L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3648857				Forward Health Ventures Investments GP, LLC	DE	NIA	Forward Health Ventures L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3907176				Forward Health Ventures L.P.	DE	NIA	DSB Parent, L.P.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3907176				Forward Health Ventures L.P.	DE	NIA	Knight Parent Ventures, L.P.	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3725123				Franciscan Specialty Care, LLC	WA	NIA	Franciscan Health System	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3725123				Franciscan Specialty Care, LLC	WA	NIA	LPNT Rehab Development 4, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			54-1756711				Gateway Health Alliance, Inc.	VA	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1757921				Georgetown Community Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763818				Georgetown Rehabilitation, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-2950776				Guardian Health Service, L.L.C.	DE	NIA	Caldwell Memorial Hospital	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-2950776				Guardian Health Service, L.L.C.	NC	NIA	DLP Central NC JV, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5220956				Havasu Regional Medical Center, LLC	DE	NIA	Individual physician investors	Ownership	6.080	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5220956				Havasu Regional Medical Center, LLC	DE	NIA	PHC-Lake Havasu, Inc.	Ownership	93.920	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1766919				HCK Logan Memorial, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1765720				HDP Andalusia, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1765716				HDP Georgetown, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2870872				HealthyHub, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							High Desert Surgery Center, L.L.C.	WA	NIA	RCCH Trios Health, LLC	Ownership	28.420	AGM; M. Rowan; J. Harris; L. Black	NO	
							High Desert Surgery Center, L.L.C.	WA	NIA	Individual physician investors	Ownership	71.580	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1746887				Highland Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	90.580	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1746887				Highland Springs, LLC	DE	NIA	University Hospitals Holdings, Inc.	Ownership	9.420	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-5317373				Highland Springs Physician Group, LLC	DE	NIA	Highland Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4825003				Highland Springs Property, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4467697				HighPoint Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4467874				HighPoint Healthcare, LLC	DE	NIA	HighPoint Partner, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4467874				HighPoint Healthcare, LLC	DE	NIA	Baptist Health Care Affiliates, Inc.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762382				Hillside Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-2165845				Historic LifePoint Hospitals, LLC	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4237964				Home Health Partner, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4822982				Hot Springs Imaging Center, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1769635				Hot Springs National Park Hospital Holdings, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	97.360	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1769635				Hot Springs National Park Hospital Holdings, LLC	DE	NIA	Physicians Investors	Ownership	2.640	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-3143244				HRMC, LLC	DE	NIA	PHC-Lake Havasu, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3175615				HSC Credentialing Support Services, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1974414				HSC Manager, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1779575				HSCGP, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3139620				Irvine Rehabilitation Hospital	CA	NIA	LPNT IRF Development 58, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3139620				Irvine Rehabilitation Hospital	CA	NIA	The Regents of the University of California on behalf of UCI Health	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2820909				Jefferson Regional Rehabilitation and Behavioral Hospital, LLC	AR	NIA	LPNT IRF Development 64, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2820909				Jefferson Regional Rehabilitation and Behavioral Hospital, LLC	AR	NIA	Jefferson Hospital Association, Inc. d/b/a Jefferson Regional Medical Center	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			74-2849927				Kansas Healthcare Management Company, Inc.	KS	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			74-2849929				Kansas Healthcare Management Services, LLC	KS	NIA	LifePoint Holdings 2, LLC	Ownership	99.990	AGM; M. Rowan; J. Harris; L. Black	NO	

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			74-2849929				Kansas Healthcare Management Services, LLC	KS	NIA	Kansas Healthcare Management Company, Inc.	Ownership	0.010	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1772321				Kentucky Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1772269				Kentucky Medserv, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763638				Kentucky MSO, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1752492				Kentucky Physician Services, Inc.	KS	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-4106222				Kershaw Clinics, LLC	SC	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0871830				Kershaw Health Holdings, LLC	SC	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-4121273				Kershaw Hospital, LLC	SC	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1204750				KershawHealth Ambulatory Surgery Center, LLC	DE	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1223819				KershawHealth Cancer Center, LLC	DE	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5165618				Lifepoint Behavioral Health Hospital Services, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5176434				Lifepoint Behavioral Health Services, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5145030				Lifepoint Behavioral Health, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0535260				LPNT BH Acquisition 1, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0520285				LPNT BH Acquisition 2, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2655351				LPNT BH Acquisition 3, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2822200				LPNT Development 12, L.L.C.	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2822219				LPNT Development 13, L.L.C.	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2822097				LPNT Development 7, L.L.C.	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1264993				LPNT Healthcare Services, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1536262				LPNT Real Estate 50, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3621144				LPNT Rehab Development 2, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3621168				LPNT Rehab Development 3, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3621198				LPNT Rehab Development 4, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3621228				LPNT Rehab Development 5, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4204216				Lifepoint Rehabilitation, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			41-2185466				LPNT Rehab Group of Amarillo, LP	TX	NIA	LPNT Rehab Texas Holdco, LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			41-2185466				LPNT Rehab Group of Amarillo, LP	TX	NIA	LifePoint Rehab, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			11-3746563				LPNT Rehab Group of Arlington, LP	TX	NIA	LPNT Rehab Texas Holdco, LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			11-3746563				LPNT Rehab Group of Arlington, LP	TX	NIA	LifePoint Rehab, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			77-0473927				Lifepoint Rehabilitation of California, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-2742089				Lifepoint Rehabilitation of Texas, LLC	TX	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-0359338				Lifepoint Rehabilitation Services, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4027097				LPNT Rehab Texas HoldCo, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1239343				LPNT Systems, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3075569				LPNT BH Development 1, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3925603				LPNT BH Development 2, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0717720				LPNT Development 56, L.L.C.	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-0905418				LPNT Development 63, L.L.C.	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2162868				LPNT Development 64, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2162889				LPNT Development 65, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3605450				LPNT Development 69, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			26-0710314				LPNT IRF Development 14, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2162815				LPNT IRF Development 21, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2162837				LPNT IRF Development 22, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2162857				LPNT IRF Development 23, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2165510				LPNT IRF Development 26, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2166781				LPNT IRF Development 42, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2166808				LPNT IRF Development 43, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2166835				LPNT IRF Development 44, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2166872				LPNT IRF Development 45, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3605470				LPNT IRF Development 50, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3620952				LPNT IRF Development 51, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4406502				LPNT IRF Development 52, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5007421				LPNT IRF Development 53, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2475781				LPNT IRF Development 54, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2503013				LPNT IRF Development 55, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3429763				LPNT IRF Development 56, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4149389				LPNT IRF Development 57, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4130389				LPNT IRF Development 58, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1161355				LPNT IRF Development 59, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1178840				LPNT IRF Development 60, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1217503				LPNT Youngstown IRF Holdings, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2740849				LPNT IRF Development 62, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2691253				LPNT IRF Development 63, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2715868				LPNT IRF Development 64, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2166736				LPNT Real Estate 41, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3869116				Knoxville Rehabilitation Hospital, LLC	DE	NIA	LPNT IRF Development 26, LLC	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3869116				Knoxville Rehabilitation Hospital, LLC	DE	NIA	Knoxville HMA Holdings, LLC	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3869116				Knoxville Rehabilitation Hospital, LLC	DE	NIA	University Health System	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3434344				AccessPoint, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0710002				Lake Cumberland Cardiology Associates, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8016687				Lake Cumberland Physician Practices, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1757920				Lake Cumberland Regional Hospital, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-2183772				Lake Cumberland Regional Physician Hospital Organization, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1864099				Lake Cumberland Surgery Center, LP	DE	NIA	Somerset Surgery Partner, LLC	Ownership	55.250	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1864099				Lake Cumberland Surgery Center, LP	DE	NIA	Limited Partners/Investors	Ownership	44.750	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4747613				Lamar County Clinical Services, Inc.	TX	NIA	Essent Healthcare?Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8092253				Lancaster Rehabilitation Hospital, LLP	DE	NIA	CRH of Lancaster, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8092253				Lancaster Rehabilitation Hospital, LLP	DE	NIA	Lancaster General Health Holdings, Inc.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1054850				Las Cruces Cardiology Group, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0716842				Las Cruces Endoscopy Partner, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0713439				Las Cruces Endoscopy, LLC	DE	NIA	Individual physician investors	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0713439				Las Cruces Endoscopy, LLC	DE	NIA	Las Cruces Endoscopy Partner, LLC	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4736578				Las Cruces Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4807861				LCMC MRI, LLC	DE	NIA	Lake Cumberland Physician Practices, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4807946				LCMC PET, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-1538254				Legacy LifePoint Health, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1778111				LHSC, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			20-3140257				LifePoint Acquisition Corp.	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763641				LifePoint Billing Services, LLC	DE	NIA	LifePoint Corporate Services, General Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3318499				Lifepoint Behavioral Health Physician Services, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1779581				LifePoint Corporate Services, General Partnership	DE	NIA	LifePoint CSLP, LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1779581				LifePoint Corporate Services, General Partnership	DE	NIA	HSCGP, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1779574				LifePoint CSLP, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0500485				LifePoint Health, Inc.	DE	NIA	DSB Acquisition, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1778733				LifePoint Holdings 2, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-2167869				LifePoint Hospitals Holdings, LLC	DE	NIA	Historic LifePoint Hospitals, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4461313				LifePoint Knight Contract Services, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1720394				LifePoint Medical Group ? Hillside, Inc.	TN	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2139911				LifePoint NMTC, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1778730				LifePoint of Kentucky, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1828844				LifePoint of Lake Cumberland, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2393318				LifePoint PSO, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1761942				LifePoint RC, Inc.	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2087590				LifePoint Rehab Blocker Parent, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2024500				LifePoint Rehab Blocker, LLC	DE	NIA	LifePoint Rehab Blocker Parent, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2015532				LifePoint Rehab, LLC	DE	NIA	LifePoint Rehab Blocker, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3237663				LifePoint Rehab Physician Services, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3140383				LifePoint VA Holdings, Inc.	DE	NIA	LifePoint Acquisition Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3140329				LifePoint WV Holdings, Inc.	DE	NIA	LifePoint Acquisition Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4042246				Lima HoldCo Parent, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4028144				Lima HoldCo, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1772319				Logan Medical, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1432797				Lohman Endoscopy Center, LLC	NM	NIA	Las Cruces Endoscopy, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4206739				Los Alamos Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2575779				Lourdes Holdings, LLC	DE	NIA	RCCH Washington Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4850536				Lourdes Hospital, LLC	DE	NIA	Lourdes Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4526265				Lourdes Physician Services, LLC	DE	NIA	Lourdes Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0778826				LP BH Development 5, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4804679				LP IRF Development 65, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3663472				LPNT Autumn Holdco, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0847510				LPNT BH Development 3, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2861232				LPNT BH Development 4, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3686321				LPNT BH Development 5, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-0435460				LPNT BH Development 9, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3771549				LPNT Buckeye Propco, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1096327				LPNT IRF Development 61, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1984358				LPNT IRF Development 70, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4122886				LPNT IRF Development 71, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			92-1536602				LPNT IRF Development 74, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3506903				LPNT IRF Development 75, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3685978				LPNT IRF Development 76, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4605835				LPNT IRF Development 77, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3262602				Madison Rehabilitation Hospital, LLC	WI	NIA	CRH of Madison, LLC	Ownership	40.400	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3262602				Madison Rehabilitation Hospital, LLC	WI	NIA	Meriter Hospital, Inc.	Ownership	19.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3262602				Madison Rehabilitation Hospital, LLC	WI	NIA	University of Wisconsin Hospitals and Clinics Authority	Ownership	40.600	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4277914				Martinsville Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1834635				McCurtain Memorial Hospital, LLC	DE	NIA	RCHP-McCurtain Memorial Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-4037710				McMinnville Immediate Health Care, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762581				Meadowview Physician Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2971097				Meadowview Regional Medical Center Pain Management, LLC	DE	NIA	Maysville Pain Management, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2971097				Meadowview Regional Medical Center Pain Management, LLC	DE	NIA	Meadowview Regional Medical Center, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1757929				Meadowview Regional Medical Center, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1766337				Meadowview Rights, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			63-1129817				Med-Plus Muscle Shoals, LLC	AL	NIA	Florence-UCC, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3217713				Memorial Hospital of Martinsville & Henry County Ambulatory Surgery Center, LLC	VA	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4282042				Memorial Prompt Care, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-2141074				Mercy Health Behavioral Hospital, LLC	OH	NIA	LPNT BH Development 4, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-2141074				Mercy Health Behavioral Hospital, LLC	OH	NIA	Mercy Health Youngstown LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2670523				Mercy Health Rehabilitation Hospital, LLC	OH	NIA	LPNT Youngstown IRF Holdings, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2670523				Mercy Health Rehabilitation Hospital, LLC	OH	NIA	Mercy Health Youngstown LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4579024				Mercy Rehabilitation Hospital - St. Louis, L.L.C.	MO	NIA	CRH of St. Louis, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4579024				Mercy Rehabilitation Hospital - St. Louis, L.L.C.	MO	NIA	Mercy Hospitals East Communities d/b/a Mercy Hospital St. Louis	Ownership	49.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1163875				Mercy Rehabilitation Hospital Springfield, LLC	MO	NIA	CRH of Springfield, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1163875				Mercy Rehabilitation Hospital Springfield, LLC	MO	NIA	Mercy Health Springfield Communities	Ownership	49.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-1200418				Mercy Rehabilitation Hospital, LLC	AR	NIA	LPNT IRF Development 42, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-1200418				Mercy Rehabilitation Hospital, LLC	AR	NIA	Mercy Hospital Fort Smith, LLC	Ownership	49.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4437201				Mercy Rehabilitation Hospital, LLC	IA	NIA	LPNT Development 64, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4437201				Mercy Rehabilitation Hospital, LLC	IA	NIA	Catholic Health Initiatives	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4736089				Mercy Rehabilitation Hospital, LLC	OK	NIA	CRH of Oklahoma City, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4736089				Mercy Rehabilitation Hospital, LLC	OK	NIA	Mercy Health Center, Inc.	Ownership	49.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0867032				Mesa Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0654973				Mesa Springs Physician Group, LLC	DE	NIA	Mesa Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5000978				MHS-CHC I, L.P.	TX	NIA	CRH of Dallas, LLC	Ownership	30.750	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5000978				MHS-CHC I, L.P.	TX	NIA	Methodist Health System	Ownership	68.250	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5000978				MHS-CHC I, L.P.	TX	NIA	MHS-CHC, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4921888				MHS-CHC, LLC	TX	NIA	CRH of Dallas, LLC	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4921888				MHS-CHC, LLC	TX	NIA	Methodist Health System	Ownership	75.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0542065				Montana Heart Angio Lab, LLC	MT	NIA	RCHP Billings-Missoula, LLC	Ownership	92.900	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0542065				Montana Heart Angio Lab, LLC	MT	NIA	St. Luke Community Hospital	Ownership	7.100	AGM; M. Rowan; J. Harris; L. Black	NO	

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			20-4088158				Muskogee Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4445694				Muskogee Medical and Surgical Associates, LLC	DE	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8493666				Muskogee Physician Group, LLC	DE	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8308340				Muskogee Regional Medical Center, LLC	DE	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1883258				My Care Alabama, Inc.	AL	NIA	Healthcare Business Solutions, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1883258				My Care Alabama, Inc.	AL	NIA	North Alabama RCO Holding Company, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3269355				NAMC Anesthesia Services, LLC	DE	NIA	RCHP - Florence, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2546387				Nason Medical Center, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2553258				Nason Physician Practices, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4446655				National Park Cardiology Services, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0881332				National Park Endoscopy Center, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4035448				National Park Family Care, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0884133				National Park GI Services, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762465				National Park Real Property, LLC	DE	NIA	Hot Springs National Park Hospital Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2903586				North Alabama Neuroservices, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3614834				North Alabama Ob-Gyn, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1715992				North Alabama RCO Holding Company, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1584834				North Florida Rehabilitation Hospital, LLC	DE	NIA	LPNT IRF Development 74, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1186216				Northeast Georgia Rehabilitation Hospital, LLC	GA	NIA	LPNT IRF Development 62, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1186216				Northeast Georgia Rehabilitation Hospital, LLC	GA	NIA	Northeast Georgia Health System, Inc.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3632448				Northeastern Nevada Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1864110				Northwest Alabama Emergency Medicine, LLC	DE	NIA	RCHP-Florence, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0109981				Northwest Medical Center-Winfield, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3936455				Northwest Washington Rehabilitation Hospital, LLC	WA	NIA	LPNT IRF Development 12, L.L.C.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3936455				Northwest Washington Rehabilitation Hospital, LLC	WA	NIA	Providence Health & Services-Washington d/b/a Providence Regional Medical Center Everett	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0870496				Norton Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4088237				NPMC Holdings, LLC	DE	NIA	Capital Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4599508				NPMC, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3961618				NWMC-Winfield Hospitalist Physicians, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			43-1978895				NWMC-Winfield Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2517261				Oakwood Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1849192				Oakwood Springs Physician Group, LLC	DE	NIA	Oakwood Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2611047				One Clinic Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0834867				Ontonagon Community Health Center, Inc.	MI	NIA	Portage JV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1769632				Oregon Healthcorp, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-1681827				Orthopedics of Southwest Virginia, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4744501				Ottumwa ER, LLC	DE	NIA	Ottumwa Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2898506				Ottumwa Health Group, LLC	DE	NIA	Ottumwa Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2898475				Ottumwa Physicians, LLC	DE	NIA	RCHP-Ottumwa Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3140033				Palomar Behavioral Health Institute, LLC	DE	NIA	LP BH Development 5, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3140033				Palomar Behavioral Health Institute, LLC	DE	NIA	Palomar Health	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			46-3848066				Palomar Health Rehabilitation Institute, LLC	DE	NIA	LPNT Development 56, L.L.C.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3848066				Palomar Health Rehabilitation Institute, LLC	DE	NIA	Palomar Health	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3155863				PeaceHealth RiverBend, LLC	OR	NIA	LPNT IRF Development 70, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3155863				PeaceHealth RiverBend, LLC	OR	NIA	PeaceHealth	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PeaceHealth Southwest, LLC	WA	NIA	PeaceHealth	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PeaceHealth Southwest, LLC	WA	NIA	LPNT IRF Development 75, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4092837				PERS Legacy, LLC	SC	NIA	Providence Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3947115				PH Copper Country Apothecaries, LLC	DE	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			01-0553855				PHC-Aviation, Inc.	TN	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1740235				PHC-Elko, Inc.	NV	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0063628				PHC-Fort Mohave, Inc.	AZ	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0113173				PHC-Fort Morgan, Inc.	CO	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1735358				PHC-Lake Havasu, Inc.	AZ	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1864994				PHC-Lakewood, Inc.	LA	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0085482				PHC-Las Cruces, Inc.	NM	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			03-0390794				PHC-Los Alamos, Inc.	NM	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1789341				PHC-Minden G.P., Inc.	LA	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1789340				PHC-Minden, LLC	LA	NIA	PHC-Minden G.P., Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1865278				PHC-Morgan City, L.P.	LA	NIA	PHC-Lakewood, Inc.	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1865278				PHC-Morgan City, L.P.	LA	NIA	PHC-Morgan Lake, Inc.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1870304				PHC-Morgan Lake, Inc.	LA	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-5437722				PHC-Selma, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1780282				PHC-Tennessee, Inc.	TN	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2592255				Piedmont Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762582				PineLake Physician Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1757927				PineLake Regional Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PNWCIN LLC	WA	NIA	RCCH Washington Holdings, LLC	Ownership	8.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							PNWCIN LLC	WA	NIA	MultiCare Health System	Ownership	41.670	AGM; M. Rowan; J. Harris; L. Black	NO	
							PNWCIN LLC	WA	NIA	Seattle Children's Hospital	Ownership	8.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							PNWCIN LLC	WA	NIA	University of Washington	Ownership	41.670	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0650377				Point of Life Indemnity, LTD.	CYM	IA	RCHP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762586				Poitras Practice, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2140008				Portage Calumet MOB, LLC	DE	NIA	Portage Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0788439				Portage Holding Company, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0788439				Portage Holding Company, LLC	DE	NIA	Portage Health Foundation	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0998484				Portage Hospital, LLC	MI	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-1001138				Portage JV, LLC	DE	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0414331				Portage Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0937375				Portage Physician Practices, Inc.	MI	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1694530				Principal-Needles, Inc.	TN	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1648429				PRMC ER Group, Inc.	TX	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8536345				PRMC Healthcare Group, Inc.	TX	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2631109				Professional Billing Services, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-4003422				Providence Group Practices II, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0480532				Providence Group Practices, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-5620772				Providence Holding Company, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2546435				Providence Hospital, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			82-2739765				Providence Imaging Center, LLC	DE	NIA	Providence Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			73-1611904				Providence MRI Associates, L.L.C.	OK	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2547513				Providence Physician Practices, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5162854				Providence Professional Services, LLC	DE	NIA	Providence Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			73-1530765				Providence Radiologic Services, L.C.	OK	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1710772				Province Healthcare Company, LLC	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762590				R. Kendall Brown Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0842738				Rainier Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5003790				Rainier Springs Physician Group, LLC	DE	NIA	Rainier Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			55-0261260				Raleigh General Hospital, LLC	WV	NIA	LifePoint WV Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2619072				RCCH PMDS, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2612837				RCCH Trios Health Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3962056				RCCH Trios Health, LLC	DE	NIA	RCCH-UW Medicine Healthcare Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3973418				RCCH Trios Physicians, LLC	DE	NIA	RCCH Trios Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4908989				RCCH Washington Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1888677				RCCH-Northwest, LLC	DE	NIA	RCCH Washington Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3973418				RCCH-UW Medicine Healthcare Holdings, LLC	DE	NIA	RCCH-Northwest, LLC	Ownership	96.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3973418				RCCH-UW Medicine Healthcare Holdings, LLC	DE	NIA	University of Washington	Ownership	4.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1744940				RCHP Billings-Missoula, LLC	DE	NIA	Billings-RCHP Healthcare Holdings, LLC	Ownership	87.970	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1744940				RCHP Billings-Missoula, LLC	DE	NIA	Billings Clinic	Ownership	12.030	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4885762				RCHP DISCO, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0703298				RCHP Management Company, Inc.	DE	NIA	RCHP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4712385				RCHP, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1789615				RCHP-Clinical Trials, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2451336				RCHP-Florence, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1900376				RCHP-McCurtain Memorial Holdings, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0937832				RCHP-Montana, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0920245				RCHP-Ottumwa Holdings, Inc.	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2200283				RCHP-Ottumwa, LLC	DE	NIA	RCHP-Ottumwa Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2534603				RCHP-Sierra Vista Development, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3903795				RCHP-Sierra Vista Holding, Inc.	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2547212				RCHP-Sierra Vista Medical Office Complex, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2557986				RCHP-Sierra Vista Physicians Holdings, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2564299				RCHP-Sierra Vista Properties, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2534144				RCHP-Sierra Vista Residents, LLC	DE	NIA	RCHP-Sierra Vista, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0942222				RCHP-Sierra Vista, Inc.	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2421611				Realpoint Properties Intermediate Holdings, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2370075				Realpoint Properties, LLC	DE	NIA	DSB Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0551895				RegionalCare AR, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0470646				RegionalCare Hospital Partners, LLC	DE	NIA	RCHP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3490777				Rehabilitation Hospital of Louisville East, LLC	KY	NIA	LPNT IRF Development 54, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3490777				Rehabilitation Hospital of Louisville East, LLC	KY	NIA	University of Louisville	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2332250				Rehabilitation Hospital of Wisconsin, LLC	DE	NIA	CRH of Waukesha, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2332250				Rehabilitation Hospital of Wisconsin, LLC	DE	NIA	Waukesha Memorial Hospital, Inc.	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4845184				Rhode Island Rehabilitation Hospital, LLC	DE	NIA	LPNT IRF Development 44, LLC	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			84-4845184				Rhode Island Rehabilitation Hospital, LLC	DE	NIA	Prime Healthcare Services-Landmark, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0959379				River Parishes Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2502853				River Parishes Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-1227403				River Parishes Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3839861				Riverton Oncology Practice, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762469				Riverview Medical Center, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3853399				Riverview Physician Practices, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4282120				Rockdale Clinically Integrated Medical Care Organization, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3202930				Rockdale Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1363956				Rockdale Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1703148				Rock Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2527258				Rock Springs Physician Group, LLC	DE	NIA	Rock Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2258662				RRL Ottumwa, LLC	DE	NIA	RCHP-Ottumwa, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1771866				Russellville Holdings, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1595018				Sacramento Sierra Rehabilitation Hospital, LLC	CA	NIA	LPNT Development 13, L.L.C.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1595018				Sacramento Sierra Rehabilitation Hospital, LLC	CA	NIA	The Regents of the University of California on behalf of UC Davis Medical Center	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2632651				Saint Mary?s Primary Care Network, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4303298				Saint Thomas Rehabilitation Hospital, LLC	TN	NIA	LifePoint Rehab, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4303298				Saint Thomas Rehabilitation Hospital, LLC	TN	NIA	St. Thomas Health	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2831831				Saline Clinics, LLC	DE	NIA	Saline County Medical Center Joint Venture, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1875655				Saline County Hospital, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1828157				Saline County Medical Center Joint Venture, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1828157				Saline County Medical Center Joint Venture, LLC	DE	NIA	Saline County Medical Center	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			71-0799300				Saline FirstCare, Inc.	AK	NIA	Saline Hospital, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			71-0799300				Saline FirstCare, Inc.	AK	NIA	Physician Investors	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2816675				Saline Hospital, LLC	DE	NIA	Saline County Medical Center Joint Venture, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-4681738				Shared Business Services, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1032693				Sharon Hospital Holding Company	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0381422				Shoals Health Group, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1741217				Shoals Obstetrics and Gynecology, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-5495321				Sierra Vista Regional Health Center Medical Group, L.L.C.	AZ	NIA	RCHP-Sierra Vista Physicians Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762275				Siletchnik Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762490				Smith County Memorial Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1864098				Somerset Surgery Partner, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2766253				South Florida Health Rehabilitation Hospital, LLC	FL	NIA	LPNT IRF Development 63, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2766253				South Florida Health Rehabilitation Hospital, LLC	FL	NIA	SFH Rehabilitation Holdings, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763622				Southern Tennessee EMS, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762535				Southern Tennessee Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1824632				Southern Tennessee PHO, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1787537				Spokane Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			20-0155414				Spring View Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4302480				Spring View Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1754936				Springhill Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2975073				Springstone Health Opco, LLC	DE	NIA	LPNT Autumn Holdco, LLC	Ownership	79.080	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2975073				Springstone Health Opco, LLC	DE	NIA	MPT Development Services, Inc.	Ownership	20.920	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1701388				Springstone Physicians, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4840000				Springstone Physician Management, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4269117				SRMC Healthcare Group, LLC	DE	NIA	Essent Healthcare - Pennsylvania, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1835614				SST Community Health, L.L.C.	TN	NIA	Sumner Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-3938747				St. Mary Rehabilitation Hospital, LLP	DE	NIA	CRH of Langhorne, LLC	Ownership	41.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-3938747				St. Mary Rehabilitation Hospital, LLP	DE	NIA	St. Mary Medical Center	Ownership	59.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4088270				St. Mary?s Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1769626				St. Mary?s Physician Services, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0609817				St. Mary's Specialty, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1922569				STeM Holdings Inc.	DE	NIA	STeM Parent L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1887635				STeM Management, LLC	DE	NIA	STeM Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1900004				STeM Operating, LLC	DE	NIA	STeM Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1944356				STeM Parent L.P.	DE	NIA	Forward Health Ventures (B) LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5159736				Sumner Ambulatory Surgery Center, LLC	DE	NIA	Sumner Partner, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5127938				Sumner Partner, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2618964				Sumner Physician Practices, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2618993				Sumner Real Estate Holdings, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2618766				Sumner Regional Medical Center, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-5458146				Sycamore Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2497671				Sycamore Springs Physician Group, LLC	DE	NIA	Sycamore Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1331902				Tampa Behavioral Hospital, LLC	FL	NIA	Florida Health Sciences Center, Inc.	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1331902				Tampa Behavioral Hospital, LLC	FL	NIA	LPNT BH Development 3, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4952844				Tampa Rehabilitation Hospital, LLC	FL	NIA	Florida Health Sciences Center, Inc.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4952844				Tampa Rehabilitation Hospital, LLC	FL	NIA	LPNT IRF Development 50, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-4583254				Teche Regional Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-2623970				Texas & Oklahoma Preferred Provider System	TX	NIA	Essent PRMC, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1748838				Texas Rehabilitation Hospital of Arlington, LLC	TX	NIA	CRH of Arlington, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1748838				Texas Rehabilitation Hospital of Arlington, LLC	TX	NIA	North Texas Health Facilities Management, Inc.	Ownership	19.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1748838				Texas Rehabilitation Hospital of Arlington, LLC	TX	NIA	Texas Health Resources	Ownership	30.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0863232				Texas Rehabilitation Hospital of Fort Worth, LLC	TX	NIA	CRH of Fort Worth, LLC	Ownership	70.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0863232				Texas Rehabilitation Hospital of Fort Worth, LLC	TX	NIA	Texas Health Harris Methodist Fort Worth	Ownership	30.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3939985				The Rehabilitation Hospital of Montana, LLC	MT	NIA	LPNT Development 69, LLC	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3939985				The Rehabilitation Hospital of Montana, LLC	MT	NIA	Billings Clinic	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3939985				The Rehabilitation Hospital of Montana, LLC	MT	NIA	SCL Health Partners, LLC	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1732653				TherEx, LLC	DE	NIA	LPNT Rehab Development 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762591				THM Physician Practice, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0921509				Triangle Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5003908				Triangle Springs Physician Group, LLC	DE	NIA	Triangle Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			45-2956602				Triumph Rehabilitation Hospital of Northeast Houston, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4061273				Triumph Rehabilitation Hospital of Northern Indiana, LLC	IN	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2618876				Trousdale Medical Center, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3853454				Trousdale Physician Practices, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4796940				Two Rivers Physician Practices, LLC	DE	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2272410				U.P. Imaging Management Services, LLC	MI	NIA	DLP Marquette JV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	52615	46-0927995				Upper Peninsula Health Plan, LLC	MI	IA	Acquisition Bell Hospital, LLC	Ownership	5.370	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	52615	46-0927995				Upper Peninsula Health Plan, LLC	MI	IA	DLP Marquette Health Plan	Ownership	58.970	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	52615	46-0927995				Upper Peninsula Health Plan, LLC	MI	IA	Portage JV, LLC	Ownership	10.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3323620				Upper Peninsula Managed Care, LLC	MI	NIA	Acquisition Bell Hospital, LLC	Ownership	5.370	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3323620				Upper Peninsula Managed Care, LLC	MI	NIA	DLP Marquette Health Plan	Ownership	58.970	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3323620				Upper Peninsula Managed Care, LLC	MI	NIA	Portage JV, LLC	Ownership	10.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4227573				Valley View Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3541536				Vaughan Regional Anesthesia, LLC	DE	NIA	Vaughan Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1868757				Ville Platte Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1630456				Wake County Rehabilitation Hospital, LLC	NC	NIA	LPNT IRF Development 55, LLC	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1630456				Wake County Rehabilitation Hospital, LLC	NC	NIA	Duke Affiliations Network, Inc.	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1630456				Wake County Rehabilitation Hospital, LLC	NC	NIA	WakeMed	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1630580				West Virginia Management Services Organization, Inc.	WV	NIA	LifePoint WV Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3090121				Western Massachusetts Behavioral Hospital, LLC	MA	NIA	LPNT BH Development 1, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3090121				Western Massachusetts Behavioral Hospital, LLC	MA	NIA	Baystate, Inc.	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8179824				Western Plains Physician Practices, LLC	DE	NIA	Dodge City Healthcare Group, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762592				Western Plains Regional Hospital, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0940225				Westpark Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0650614				Westpark Springs Physician Group, LLC	DE	NIA	Westpark Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-0415437				Willamette Radiology Billing Services, LLC	DE	NIA	Willamette Valley Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1766695				Willamette Valley Clinics, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1967992				Willamette Valley Health Solutions, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762552				Willamette Valley Medical Center, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-2260534				Woodford Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2565165				Woodland Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5003381				Woodland Springs Physician Group, LLC	DE	NIA	Woodland Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2468795				Wythe County Community Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3230510				Wythe County Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	68365	04-2729166				Corporate Solutions Life Reinsurance Company	DE	IA	Venerable Insurance and Annuity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7
			14-1984144	2000497	826606		Directed Services LLC	DE	NIA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7
		16308	82-5039393				Rocky Range, Inc.	AZ	IA	Venerable Insurance and Annuity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7
			82-4345930				Venerable Holdings, Inc.	DE	NIA	VA Capital Company LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7
4734	Apollo Global Mgmt Grp	80942	41-0991508				Venerable Insurance and Annuity Company	IA	IA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			82-4579560				VIAC Services Company	DE	NIA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7
			30-1386214		1995758		Venerable Investment Advisers, LLC	DE	NIA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7

Asterisk	Explanation
	On January 1, 2022, a merger transaction to effect the business combination of Apollo Asset Management, Inc., a Delaware corporation formerly known as Apollo Global Management, Inc. (AAM), and Athene Holding Ltd., a Bermuda exempted company (AHL), was completed. In connection with the merger transaction, (i) AAM and AHL became subsidiaries of Apollo Global Management, Inc., a Delaware corporation formerly known as Tango Holdings, Inc. (AGM), (ii) each issued and outstanding share of Class A common stock of AAM was converted into one share of common stock of AGM, which shares of AGM are listed on the NYSE under the symbol APO (the AGM Shares), and (iii) each issued and outstanding Class A common share of AHL was converted into 1.149 shares of AGM Shares (or cash in lieu of fractional AGM Shares).
1	Based on filings made with the SEC, as of December 31, 2023, Mr. Rowan and vehicles he has formed hold approximately 6.1% of the AGM Shares.
2	Based on filings made with the SEC, as of December 31, 2023, Mr. Harris and vehicles he has formed hold approximately 6.1% of the AGM Shares.
3	Based on filings made with the SEC, as of December 31, 2023, Mr. Black personally holds approximately 7.8% of the AGM Shares and has formed two separate vehicles that collectively hold approximately 6.9% of the AGM Shares, which vehicles are not owned by or for the benefit of Mr. Black. Certain of such AGM Shares are held in one or more margin accounts subject to a standard margin loan arrangement.
4	AGM directly owns all of the common stock of each of AAM and AHL (as of December 31, 2022).
5	Management Agreement
6	Column 14 abbreviations: Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black
7	Column 14 abbreviations: Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black; Crestview Partners III Management, LLC; Thomas S. Murphy; Barry S. Volpert; RCP GenPar HoldCo LLC; Peter C. Aberg; Milton R. Berlinski; Alexander A. Chulack

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
24899	06-1022232	Alea North America Insurance Company										15,229,667
43460	75-2344200	Aspen American Insurance Company										46,816,000
10717	06-1463851	Aspen Specialty Insurance Company										130,393,000
61492	44-0188050	Athene Annuity & Life Assurance Company		234,777,946				(419,989,446)			(185,211,500)	(11,425,859,292)
68039	13-2570714	Athene Annuity & Life Assurance Company of New York		207,154							207,154	2,754,996,715
61689	42-0175020	Athene Annuity and Life Company		1,155,283,870							1,155,283,870	14,104,397,508
63932	13-1970218	Athene Life Insurance Company of New York		54,436							54,436	
14179	45-3727380	Athene Re USA IV, Inc.		81,239							81,239	(1,290,815,523)
68365	04-2729166	Corporate Solutions Life Reinsurance Company		(200,000,000)				112,760,135			(87,239,865)	(7,503,262,112)
44016	84-1028538	National Home Insurance Company (A Risk Retention Group)										27,020
11671	88-0510283	ProBuilders Specialty Insurance Company, RRG										1,112,216
15306	46-2091695	Structured Annuity Reinsurance Company		65,303							65,303	(806,052,813)
52615	46-0927995	Upper Peninsula Health Plan, LLC	(18,560,320)								(18,560,320)	
80942	41-0991508	Venerable Insurance and Annuity Company		200,000,000				1,998,270,449		300,000,000	2,498,270,449	9,158,361,766
		AADE RML, LLC		1,632,703							1,632,703	
		AAIA RML, LLC		2,175,143							2,175,143	
	80-0935981	Acquisition Bell Hospital, LLC	1,331,760								1,331,760	
	AA-3194168	Aspen Bermuda Limited										(250,505,000)
	AA-1120337	Aspen Insurance UK Limited										73,537,000
		Athene Annuity Re Ltd.		(1,450,465,991)				(1,691,041,138)			(3,141,507,129)	(4,991,766,249)
		Catalina General Insurance Ltd										(16,368,903)
	80-0829209	DLP Marquette Health Plan, LLC	14,624,560								14,624,560	
	AA-1120090	Lloyd's Syndicate Number 4711										(241,000)
	90-1001138	Portage JV, LLC	2,604,000								2,604,000	
	82-4345930	Venerable Holdings, Inc.								(300,000,000)	(300,000,000)	
		A-A Funding Holdco Offshore II, LLC		(500,000)							(500,000)	
	98-1586758	A-A Offshore 2021-1 (Java) L.P.		(124)							(124)	
		A-A SPN-7 (RRH - IAFAMD), L.P.		5,634,440							5,634,440	
		AAA Aviation Holdings, L.P.		850,995							850,995	
		A-A Offshore (AAA), L.P.		(2,264,064)							(2,264,064)	
	85-4228813	Apollo Asia Peridot Co-Investment Fund L.P.		1,069,521							1,069,521	
		Apollo Asia Real Estate Fund, L.P.		(10,205,852)							(10,205,852)	
	98-1595394	Apollo Credit Secondaries Fund I (A), L.P.		956,165							956,165	
	98-1302629	Apollo European Principal Finance Fund III (Dollar B), L.P.		4,249,642							4,249,642	
		Apollo Investment Management Europe (Luxembourg) S.a r.l.		41,214,741							41,214,741	
	98-1176385	MidCap FinCo Designated Activity Company		10,983,873							10,983,873	

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
		Motive Capital Fund II-A, LP		3,928,216							3,928,216	
	98-1428832	NNN Investor 1,L.P.		(188,031)							(188,031)	
		NNN Opportunities Fund, L.P.		484,736							484,736	
	87-3573289	NNN Opportunities Fund IV, L.P.		(26,061)							(26,061)	
9999999 Control Totals									XXX			

SCHEDULE Y

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control\ Affiliation of Column 5 Over Column 6 (Yes/No)
Aspen American Insurance Company (43460)	Aspen U.S. Holdings, Inc.	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	Aspen Insurance Holdings Limited	100.000	NO
Aspen Specialty Insurance Company (10717)	Aspen American Insurance Company	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	Aspen Insurance Holdings Limited	100.000	NO
Athene Annuity & Life Assurance Company (61492)	Athene Annuity Re Ltd.	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	Athene Holding Ltd.	100.000	NO
Athene Annuity and Life Company (61689)	Athene Annuity & Life Assurance Company	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	Athene Holding Ltd.	100.000	NO
Athene Annuity & Life Assurance Company of New York (68039)	Athene Annuity and Life Company	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	Athene Holding Ltd.	100.000	NO
Athene Life Insurance Company of New York (63932)	Athene Annuity & Life Assurance Company of New York	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	Athene Holding Ltd.	100.000	NO
Structured Annuity Reinsurance Company (15306)	Athene Annuity and Life Company	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	Athene Holding Ltd.	100.000	NO
Athene Re USA IV, Inc. (14179)	Athene Annuity and Life Company	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	Athene Holding Ltd.	100.000	NO
Alea North America Insurance Company (24899)	Alea Holdings US Company	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	Catalina Holdings (Bermuda) Ltd.	94.000	NO
SPARTA Insurance Company (20613)	Alea Holdings US Company	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	Catalina Holdings (Bermuda) Ltd.	94.000	NO
National American Insurance Company of California (23671)	Alea Holdings US Company	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	Catalina Holdings (Bermuda) Ltd.	94.000	NO
ProBuilders Specialty Insurance Company, RRG (11671)	Residential Loss Control Holdings LLC	0.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	Catalina Holdings (Bermuda) Ltd.	94.000	NO
National Home Insurance Company (A Risk Retention Group) (44016)	Home Construction Management, Inc	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	Catalina Holdings (Bermuda) Ltd.	94.000	NO
Upper Peninsula Health Plan, LLC (52615)	DLP Marquette Health Plan	58.970	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	LifePoint Health, Inc.	100.000	NO
Upper Peninsula Health Plan, LLC (52615)	Portage JV, LLC	10.500	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	LifePoint Health, Inc.	100.000	NO
Venerable Insurance and Annuity Company (80942)	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	VA Capital Company LLC	39.000	NO
Venerable Insurance and Annuity Company (80942)	Crestview Partners III Management, LLC; Thomas S. Murphy; Barry S. Volpert	100.000	NO	Crestview Partners III Management, LLC; Thomas S. Murphy; Barry S. Volpert	VA Capital Company LLC	24.000	NO
Venerable Insurance and Annuity Company (80942)	RCP GenPar HoldCo LLC; Peter C. Aberg; Milton R. Berlinski; Alexander A. Chulack	100.000	NO	RCP GenPar HoldCo LLC; Peter C. Aberg; Milton R. Berlinski; Alexander A. Chulack	VA Capital Company LLC	24.000	NO
Rocky Range, Inc. (16308)	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	VA Capital Company LLC	39.000	NO
Rocky Range, Inc. (16308)	Crestview Partners III Management, LLC; Thomas S. Murphy; Barry S. Volpert	100.000	NO	Crestview Partners III Management, LLC; Thomas S. Murphy; Barry S. Volpert	VA Capital Company LLC	24.000	NO
Rocky Range, Inc. (16308)	RCP GenPar HoldCo LLC; Peter C. Aberg; Milton R. Berlinski; Alexander A. Chulack	100.000	NO	RCP GenPar HoldCo LLC; Peter C. Aberg; Milton R. Berlinski; Alexander A. Chulack	VA Capital Company LLC	24.000	NO
Corporate Solutions Life Reinsurance Company (68365)	Venerable Insurance and Annuity Company	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	VA Capital Company LLC	39.000	NO

SCHEDULE Y

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control\ Affiliation of Column 5 Over Column 6 (Yes/No)
Corporate Solutions Life Reinsurance Company (68365)	Venerable Insurance and Annuity Company	100.000	NO	Crestview Partners III Management, LLC; Thomas S. Murphy; Barry S. Volpert	VA Capital Company LLC	24.000	NO
Corporate Solutions Life Reinsurance Company (68365)	Venerable Insurance and Annuity Company	100.000	NO	RCP GenPar HoldCo LLC; Peter C. Aberg; Milton R. Berlinski; Alexander A. Chulack	VA Capital Company LLC	24.000	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
8.	Will an audited financial report be filed by June 1?	YES
9.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

SUPPLEMENTAL FILINGS

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

	MARCH FILING	
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
13.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
14.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
15.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	NO
16.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
17.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
18.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	YES
20.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
24.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES
25.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

26.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
27.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
32.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
33.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
35.	Will the Health Supplement be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Market Conduct Annual Statement (MCAS) Premium Exhibit for Year be filed with appropriate jurisdictions and with the NAIC by March 1?	YES
	APRIL FILING	
37.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
38.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
39.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
40.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
41.	Will the Supplemental Health Care Exhibit (Parts 1 and 2) be filed with the state of domicile and the NAIC by April 1?	NO
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	NO
	AUGUST FILING	
48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

10. Not applicable
11. Not applicable
12. Not applicable
15. Not applicable
16. Not applicable
17. Not applicable
18. Not applicable
20. Not applicable
21. Not applicable
22. Not applicable
25. Not applicable
26. Not applicable
27. Not applicable
28. Not applicable
30. Not applicable
31. Not applicable
32. Not applicable
33. Not applicable
38. Not applicable
41. Not applicable
42. Not applicable
47. Not applicable

Bar Codes:

10.	SIS Stockholder Information Supplement [Document Identifier 420]	6 1 4 9 2 2 0 2 3 4 2 0 0 0 0 0 0
11.	Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]	6 1 4 9 2 2 0 2 3 3 6 0 0 0 0 0 0
12.	Trusteed Surplus Statement [Document Identifier 490]	6 1 4 9 2 2 0 2 3 4 9 0 0 0 0 0 0
15.	Actuarial Opinion on X-Factors [Document Identifier 442]	6 1 4 9 2 2 0 2 3 4 4 2 0 0 0 0 0
16.	Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]	6 1 4 9 2 2 0 2 3 4 4 3 0 0 0 0 0
17.	Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]	6 1 4 9 2 2 0 2 3 4 4 4 0 0 0 0 0
18.	Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	6 1 4 9 2 2 0 2 3 4 4 5 0 0 0 0 0
20.	Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	6 1 4 9 2 2 0 2 3 4 4 7 0 0 0 0 0
21.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]	6 1 4 9 2 2 0 2 3 4 4 8 0 0 0 0 0
22.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]	6 1 4 9 2 2 0 2 3 4 4 9 0 0 0 0 0
25.	Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]	6 1 4 9 2 2 0 2 3 4 5 2 0 0 0 0 0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

26. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]	61492202345300000
27. Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities [Document Identifier 454]	61492202345400000
28. Workers' Compensation Carve-Out Supplement [Document Identifier 495]	61492202349500000
30. Medicare Part D Coverage Supplement [Document Identifier 365]	61492202336500000
31. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]	61492202322400000
32. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]	61492202322500000
33. Relief from the Requirements for Audit Committees [Document Identifier 226]	61492202322600000
38. Long-Term Care Experience Reporting Forms [Document Identifier 306]	61492202330600000
41. Supplemental Health Care Exhibit (Parts 1 and 2) [Document Identifier 216]	61492202321600000
42. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]	61492202343500000
47. Variable Annuities Summary of the PBR Actuarial Report [Document Identifier 459]	61492202345900000

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Unclaimed funds	21,376,640	26,844,758
2597.	Summary of remaining write-ins for Line 25 from overflow page	21,376,640	26,844,758

Additional Write-ins for Summary of Operations Line 27

		1 Current Year	2 Prior Year
2704.	Transfer to IMR - MVA	8,226,018	2,760,057
2705.	Reserve adjustments on reinsurance assumed	(7,893,485)	(20,598,660)
2706.	Miscellaneous expenses	364,202	231,740
2797.	Summary of remaining write-ins for Line 27 from overflow page	696,734	(17,606,863)

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations - Summary Line 27

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
2704. Transfer to IMR - MVA benefits	8,226,018			8,226,018					
2705. Reserve adjustments on reinsurance assumed	(7,893,485)			(5,066,059)	(2,827,427)				
2706. Miscellaneous expenses	364,202	300		363,902					
2797. Summary of remaining write-ins for Line 27 from overflow page	696,734	300		3,523,861	(2,827,427)				

Additional Write-ins for Analysis of Operations - Individual Annuities Line 27

	1	Deferred				6	7
	Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
2704. Transfer to IMR - MVA benefits	8,226,018	454,409	7,771,609				
2705. Reserve adjustments on reinsurance assumed	(5,066,059)	(4,001,205)	(1,004,416)	(55)		(43,188)	(17,194)
2706. Miscellaneous expenses	363,902		363,902				
2797. Summary of remaining write-ins for Line 27 from overflow page	3,523,861	(3,546,796)	7,131,094	(55)		(43,188)	(17,194)

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	124,176,367	0.402	124,176,367		124,176,367	0.402
1.02 All other governments	254,490,681	0.824	254,490,681		254,490,681	0.824
1.03 U.S. states, territories and possessions, etc. guaranteed	4,265,525	0.014	4,265,525		4,265,525	0.014
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	2,098,130	0.007	2,098,130		2,098,130	0.007
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	139,204,231	0.451	139,204,231		139,204,231	0.451
1.06 Industrial and miscellaneous	17,692,573,050	57.314	17,692,573,050		17,692,573,050	57.318
1.07 Hybrid securities	134,626,148	0.436	134,626,148		134,626,148	0.436
1.08 Parent, subsidiaries and affiliates	3,189,620,158	10.333	3,189,620,158		3,189,620,158	10.333
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated bank loans	62,274,858	0.202	62,274,858		62,274,858	0.202
1.11 Unaffiliated certificates of deposit		0.000				0.000
1.12 Total long-term bonds	21,603,329,148	69.983	21,603,329,148		21,603,329,148	69.987
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	257,657,057	0.835	257,657,057		257,657,057	0.835
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks	257,657,057	0.835	257,657,057		257,657,057	0.835
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000				0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	35,650,000	0.115	35,650,000		35,650,000	0.115
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other	2,875,919,285	9.316	2,875,879,257		2,875,879,257	9.317
3.05 Mutual funds		0.000				0.000
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Exchange traded funds		0.000				0.000
3.09 Total common stocks	2,911,569,285	9.432	2,911,529,257		2,911,529,257	9.432
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages	1,869,433,516	6.056	1,869,433,516		1,869,433,516	6.056
4.03 Commercial mortgages	2,266,980,020	7.344	2,266,980,020		2,266,980,020	7.344
4.04 Mezzanine real estate loans	300,984,229	0.975	300,984,229		300,984,229	0.975
4.05 Total valuation allowance	(55,857,868)	(0.181)	(55,857,868)		(55,857,868)	(0.181)
4.06 Total mortgage loans	4,381,539,896	14.194	4,381,539,897		4,381,539,897	14.195
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000				0.000
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate		0.000				0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	476,670,426	1.544	476,670,426		476,670,426	1.544
6.02 Cash equivalents (Schedule E, Part 2)	376,790,981	1.221	376,790,981		376,790,981	1.221
6.03 Short-term investments (Schedule DA)	47,125,281	0.153	47,125,281		47,125,281	0.153
6.04 Total cash, cash equivalents and short-term investments	900,586,688	2.917	900,586,688		900,586,688	2.918
7. Contract loans	2,294,955	0.007	2,294,955		2,294,955	0.007
8. Derivatives (Schedule DB)	206,542,908	0.669	206,542,908		206,542,908	0.669
9. Other invested assets (Schedule BA)	558,468,934	1.809	556,651,476		556,651,476	1.803
10. Receivables for securities	8,237,459	0.027	8,237,459		8,237,459	0.027
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	39,157,831	0.127	39,157,831		39,157,831	0.127
13. Total invested assets	30,869,384,162	100.000	30,867,526,678		30,867,526,678	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11		
	8.2 Totals, Part 3, Column 9		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		4,677,195,868
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	75,445,397	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	153,381,944	228,827,342
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	19,419,641	
	3.2 Totals, Part 3, Column 11		19,419,641
4.	Accrual of discount		13,926,857
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		(4,159,179)
7.	Deduct amounts received on disposals, Part 3, Column 15		546,359,992
8.	Deduct amortization of premium and mortgage interest points and commitment fees		4,363,927
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	53,941,057	
	9.2 Totals, Part 3, Column 13	4,506,206	58,447,263
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10	5,536,106	5,536,106
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		4,437,397,766
12.	Total valuation allowance		(55,857,868)
13.	Subtotal (Line 11 plus 12)		4,381,539,898
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		4,381,539,898

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		1,002,480,977
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	60,762,474	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	40,420,842	101,183,316
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		272,498
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	51,551,305	
	5.2 Totals, Part 3, Column 9	4,907,315	56,458,620
6.	Total gain (loss) on disposals, Part 3, Column 19		458,248
7.	Deduct amounts received on disposals, Part 3, Column 16		602,607,903
8.	Deduct amortization of premium and depreciation		212,609
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	506,751	
	9.2 Totals, Part 3, Column 14	(70,965)	435,786
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		558,468,934
12.	Deduct total nonadmitted amounts		1,817,458
13.	Statement value at end of current period (Line 11 minus Line 12)		556,651,476

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		26,352,696,321
2.	Cost of bonds and stocks acquired, Part 3, Column 7		2,824,197,759
3.	Accrual of discount		55,306,418
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	266,780	
	4.2. Part 2, Section 1, Column 15	19,219,568	
	4.3. Part 2, Section 2, Column 13	(755,304,964)	
	4.4. Part 4, Column 11	13,528,167	(722,290,449)
5.	Total gain (loss) on disposals, Part 4, Column 19		(183,724,826)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		3,480,173,128
7.	Deduct amortization of premium		65,265,485
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	51,394,119	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15	5,249,068	56,643,187
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	44,578,678	
	9.2. Part 2, Section 1, Column 17	16,775,704	
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	3,494,924	64,849,306
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		15,000
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		24,772,555,491
12.	Deduct total nonadmitted amounts		40,027
13.	Statement value at end of current period (Line 11 minus Line 12)		24,772,515,463

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	124,176,367	97,733,352	121,393,311	103,651,894
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries	254,490,681	205,340,798	255,201,521	235,431,228
by governments)	4. Totals	378,667,048	303,074,150	376,594,832	339,083,122
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	4,265,525	4,025,147	4,366,782	4,218,525
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	2,098,130	2,020,369	2,204,016	1,945,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	139,204,231	118,485,747	140,610,339	140,546,535
Industrial and Miscellaneous, SVO	8. United States	17,692,573,050	16,101,798,929	17,805,096,127	17,797,573,309
Identified Funds, Unaffiliated Bank	9. Canada	134,626,148	128,320,218	134,835,617	136,136,816
Loans, Unaffiliated Certificates of	10. Other Countries	62,274,858	56,638,176	65,186,285	61,160,519
Deposit and Hybrid Securities (unaffiliated)	11. Totals	17,889,474,056	16,286,757,323	18,005,118,029	17,994,870,644
Parent, Subsidiaries and Affiliates	12. Totals	3,189,620,158	3,002,027,351	3,193,876,395	3,193,009,491
	13. Total Bonds	21,603,329,148	19,716,390,087	21,722,770,393	21,673,673,317
PREFERRED STOCKS	14. United States	244,164,957	244,164,957	275,143,856	
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries	13,492,100	13,492,100	14,500,000	
	17. Totals	257,657,057	257,657,057	289,643,856	
Parent, Subsidiaries and Affiliates	18. Totals		410,573		
	19. Total Preferred Stocks	257,657,057	258,067,630	289,643,856	
COMMON STOCKS	20. United States	35,650,000	35,650,000	35,650,000	
Industrial and Miscellaneous	21. Canada				
(unaffiliated), Mutual Funds, Unit	22. Other Countries				
Investment Trusts, Closed-End Funds and Exchange Traded Funds	23. Totals	35,650,000	35,650,000	35,650,000	
Parent, Subsidiaries and Affiliates	24. Totals	2,875,919,285	2,875,919,285	4,702,073,408	
	25. Total Common Stocks	2,911,569,285	2,911,569,285	4,737,723,408	
	26. Total Stocks	3,169,226,342	3,169,636,915	5,027,367,264	
	27. Total Bonds and Stocks	24,772,555,490	22,886,027,002	26,750,137,657	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1		2,493,105		23,171,530	98,511,732	XXX	124,176,367	0.6	150,413,978	0.6	124,176,367	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals		2,493,105		23,171,530	98,511,732	XXX	124,176,367	0.6	150,413,978	0.6	124,176,367	
2. All Other Governments												
2.1 NAIC 1		6,969,433	5,180,628	12,090,879	141,198,540	XXX	165,439,480	0.8	165,708,560	0.7	7,926,579	157,512,901
2.2 NAIC 2	12,000,000	988,502	10,116,855	6,716,855	50,477,573	XXX	80,299,785	0.4	80,496,341	0.3	32,646,613	47,653,172
2.3 NAIC 3			8,751,416			XXX	8,751,416	0.0	13,528,117	0.1		8,751,416
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX			1,514,420	0.0		
2.7 Totals	12,000,000	7,957,935	24,048,899	18,807,734	191,676,113	XXX	254,490,681	1.2	261,247,438	1.1	40,573,192	213,917,489
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1		647,000	3,618,525			XXX	4,265,525	0.0	7,731,571	0.0	647,000	3,618,525
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals		647,000	3,618,525			XXX	4,265,525	0.0	7,731,571	0.0	647,000	3,618,525
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1			2,098,130			XXX	2,098,130	0.0	2,268,239	0.0	2,098,130	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals			2,098,130			XXX	2,098,130	0.0	2,268,239	0.0	2,098,130	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	3,498,033	19,500,000	11,940,071	65,985,691	16,825,436	XXX	117,749,231	0.5	135,382,449	0.6	115,178,118	2,571,113
5.2 NAIC 2					21,455,000	XXX	21,455,000	0.1	22,000,000	0.1	21,455,000	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	3,498,033	19,500,000	11,940,071	65,985,691	38,280,436	XXX	139,204,231	0.6	157,382,449	0.7	136,633,118	2,571,113

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	220,726,652	1,436,647,575	2,201,914,969	2,538,369,700	2,125,983,329	XXX	8,523,642,225	39.4	9,720,750,383	40.2	2,876,492,685	5,647,149,540
6.2 NAIC 2	272,526,155	2,598,357,369	2,813,981,132	1,242,959,086	1,343,173,165	XXX	8,270,996,907	38.2	9,503,497,930	39.3	3,422,722,275	4,848,274,632
6.3 NAIC 3	13,000,000	196,670,960	203,301,256	170,970,115	147,961,429	XXX	731,903,760	3.4	888,956,194	3.7	234,112,408	497,791,352
6.4 NAIC 4		54,046,367	15,080,376	45,758,175	20,723,740	XXX	135,608,658	0.6	148,288,919	0.6	49,758,799	85,849,859
6.5 NAIC 5	12,864	2,997,514	12,296,682	27,524,739	15,158,329	XXX	57,990,128	0.3	59,412,720	0.2	33,570,329	24,419,799
6.6 NAIC 6	744,249	1,530,930	16,208,571	1,072,903		XXX	19,556,653	0.1	8,814,933	0.0	14,681,546	4,875,107
6.7 Totals	507,009,920	4,290,250,715	5,262,782,986	4,026,654,718	3,652,999,992	XXX	17,739,698,331	81.9	20,329,721,079	84.1	6,631,338,042	11,108,360,289
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2			15,291,335		99,561,615	XXX	114,852,950	0.5	126,262,239	0.5	56,128,205	58,724,745
7.3 NAIC 3					19,773,198	XXX	19,773,198	0.1	19,776,306	0.1		19,773,198
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals			15,291,335		119,334,813	XXX	134,626,148	0.6	146,038,545	0.6	56,128,205	78,497,943
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1		51,889,207	517,742,899	687,186,305	881,425,990	XXX	2,138,244,401	9.9	1,745,361,121	7.2		2,138,244,401
8.2 NAIC 2		186,380,543	207,733,391	219,349,052	130,627,992	XXX	744,090,978	3.4	929,772,633	3.8		744,090,978
8.3 NAIC 3			3,390,000	76,420,706	75,376,000	XXX	155,186,706	0.7	174,999,460	0.7		155,186,706
8.4 NAIC 4				50,811,073		XXX	50,811,073	0.2	137,913,752	0.6		50,811,073
8.5 NAIC 5					101,287,000	XXX	101,287,000	0.5				101,287,000
8.6 NAIC 6						XXX			2,704,590	0.0		
8.7 Totals		238,269,750	728,866,290	1,033,767,136	1,188,716,982	XXX	3,189,620,158	14.7	2,990,751,556	12.4		3,189,620,158
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1					13,624,683	XXX	13,624,683	0.1				13,624,683
10.2 NAIC 2		2,685,249	7,071,996	16,751,016		XXX	26,508,261	0.1	71,772,187	0.3	970,974	25,537,287
10.3 NAIC 3	882,354	17,081,501				XXX	17,963,855	0.1	47,944,395	0.2	9,067,764	8,896,091
10.4 NAIC 4		4,178,059				XXX	4,178,059	0.0	9,412,441	0.0	2,672,840	1,505,219
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX			52,196	0.0		
10.7 Totals	882,354	23,944,809	7,071,996	16,751,016	13,624,683	XXX	62,274,858	0.3	129,181,219	0.5	12,711,578	49,563,280
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX						
11.2 NAIC 2						XXX						
11.3 NAIC 3						XXX						
11.4 NAIC 4						XXX						
11.5 NAIC 5						XXX						
11.6 NAIC 6						XXX						
11.7 Totals						XXX						

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 224,224,685	1,518,146,320	2,742,495,222	3,326,804,105	3,277,569,710		11,089,240,042	51.2	XXX	XXX	3,126,518,879	7,962,721,163
12.2 NAIC 2	(d) 284,526,155	2,788,411,663	3,054,194,709	1,485,776,009	1,645,295,345		9,258,203,881	42.8	XXX	XXX	3,533,923,067	5,724,280,814
12.3 NAIC 3	(d) 13,882,354	213,752,461	215,442,672	247,390,821	243,110,627		933,578,935	4.3	XXX	XXX	243,180,172	690,398,763
12.4 NAIC 4	(d)	58,224,426	15,080,376	96,569,248	20,723,740		190,597,790	0.9	XXX	XXX	52,431,639	138,166,151
12.5 NAIC 5	(d) 12,864	2,997,514	12,296,682	27,524,739	116,445,329		(c) 159,277,128	0.7	XXX	XXX	33,570,329	125,706,799
12.6 NAIC 6	(d) 744,249	1,530,930	16,208,571	1,072,903			(c) 19,556,653	0.1	XXX	XXX	14,681,546	4,875,107
12.7 Totals	523,390,307	4,583,063,314	6,055,718,232	5,185,137,825	5,303,144,751		(b) 21,650,454,429	100.0	XXX	XXX	7,004,305,632	14,646,148,797
12.8 Line 12.7 as a % of Col. 7	2.4	21.2	28.0	23.9	24.5		100.0	XXX	XXX	XXX	32.4	67.6
13. Total Bonds Prior Year												
13.1 NAIC 1	499,126,697	4,214,565,851	4,193,309,251	1,866,078,677	1,154,535,825		XXX	XXX	11,927,616,301	49.3	3,234,011,533	8,693,604,768
13.2 NAIC 2	381,111,127	3,416,699,859	4,386,776,734	1,573,320,219	975,893,391		XXX	XXX	10,733,801,330	44.4	3,846,127,849	6,887,673,481
13.3 NAIC 3	58,456,358	541,134,829	427,753,957	77,252,916	40,606,412		XXX	XXX	1,145,204,472	4.7	322,242,420	822,962,052
13.4 NAIC 4	18,078,375	111,862,390	134,099,059	13,457,337	18,117,951		XXX	XXX	295,615,112	1.2	63,651,254	231,963,858
13.5 NAIC 5	2,364,565	39,829,872	4,709,130	8,251,398	4,257,755		XXX	XXX	(c) 59,412,720	0.2	12,405,561	47,007,159
13.6 NAIC 6	117,662	2,279,099	1,329,073	959,446	8,400,859		XXX	XXX	(c) 13,086,139	0.1	512,400	12,573,739
13.7 Totals	959,254,784	8,326,371,900	9,147,977,204	3,539,319,992	2,201,812,193		XXX	XXX	(b) 24,174,736,073	100.0	7,478,951,017	16,695,785,056
13.8 Line 13.7 as a % of Col. 9	4.0	34.4	37.8	14.6	9.1		XXX	XXX	100.0	XXX	30.9	69.1
14. Total Publicly Traded Bonds												
14.1 NAIC 1	181,610,140	693,407,013	690,804,193	854,710,943	705,986,590		3,126,518,879	14.4	3,234,011,533	13.4	3,126,518,879	XXX
14.2 NAIC 2	204,507,867	1,131,683,956	969,435,239	476,590,627	751,705,378		3,533,923,067	16.3	3,846,127,849	15.9	3,533,923,067	XXX
14.3 NAIC 3		71,466,281	59,963,408	74,065,482	37,685,001		243,180,172	1.1	322,242,420	1.3	243,180,172	XXX
14.4 NAIC 4		15,088,116	108,741	29,886,190	7,348,592		52,431,639	0.2	63,651,254	0.3	52,431,639	XXX
14.5 NAIC 5	12,864	2,997,514	12,296,682	15,403,807	2,859,462		33,570,329	0.2	12,405,561	0.1	33,570,329	XXX
14.6 NAIC 6		236,700	14,444,846				14,681,546	0.1	512,400	0.0	14,681,546	XXX
14.7 Totals	386,130,871	1,914,879,580	1,747,053,109	1,450,657,049	1,505,585,023		7,004,305,632	32.4	7,478,951,017	30.9	7,004,305,632	XXX
14.8 Line 14.7 as a % of Col. 7	5.5	27.3	24.9	20.7	21.5		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	1.8	8.8	8.1	6.7	7.0		32.4	XXX	XXX	XXX	32.4	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	42,614,545	824,739,307	2,051,691,029	2,472,093,162	2,571,583,120		7,962,721,163	36.8	8,693,604,768	36.0	XXX	7,962,721,163
15.2 NAIC 2	80,018,288	1,656,727,707	2,084,759,470	1,009,185,382	893,589,967		5,724,280,814	26.4	6,887,673,481	28.5	XXX	5,724,280,814
15.3 NAIC 3	13,882,354	142,286,180	155,479,264	173,325,339	205,425,626		690,398,763	3.2	822,962,052	3.4	XXX	690,398,763
15.4 NAIC 4		43,136,310	14,971,635	66,683,058	13,375,148		138,166,151	0.6	231,963,858	1.0	XXX	138,166,151
15.5 NAIC 5				12,120,932	113,585,867		125,706,799	0.6	47,007,159	0.2	XXX	125,706,799
15.6 NAIC 6	744,249	1,294,230	1,763,725	1,072,903			4,875,107	0.0	12,573,739	0.1	XXX	4,875,107
15.7 Totals	137,259,436	2,668,183,734	4,308,665,123	3,734,480,776	3,797,559,728		14,646,148,797	67.6	16,695,785,056	69.1	XXX	14,646,148,797
15.8 Line 15.7 as a % of Col. 7	0.9	18.2	29.4	25.5	25.9		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	0.6	12.3	19.9	17.2	17.5		67.6	XXX	XXX	XXX	XXX	67.6

(a) Includes $ 9,742,799,778 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 308,857,590 current year of bonds with Z designations and $ 311,457,772 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ current year, $ 24,539,201 prior year of bonds with 5GI designations and $ 19,717,465 current year, $ 11,822,973 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 2,862,825 ; NAIC 2 $ 43,788,013 ; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $ 474,443

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations		2,493,105		23,171,530		XXX	25,664,635	0.1	25,819,575	0.1	25,664,635	
1.02 Residential Mortgage-Backed Securities					27,855,672	XXX	27,855,672	0.1	44,651,320	0.2	27,855,672	
1.03 Commercial Mortgage-Backed Securities					70,656,060	XXX	70,656,060	0.3	79,943,083	0.3	70,656,060	
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals		2,493,105		23,171,530	98,511,732	XXX	124,176,367	0.6	150,413,978	0.6	124,176,367	
2. All Other Governments												
2.01 Issuer Obligations	12,000,000	7,957,935	24,048,899	18,807,734	191,676,113	XXX	254,490,681	1.2	261,247,438	1.1	40,573,192	213,917,489
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals	12,000,000	7,957,935	24,048,899	18,807,734	191,676,113	XXX	254,490,681	1.2	261,247,438	1.1	40,573,192	213,917,489
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations		647,000	3,618,525			XXX	4,265,525	0.0	7,731,571	0.0	647,000	3,618,525
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals		647,000	3,618,525			XXX	4,265,525	0.0	7,731,571	0.0	647,000	3,618,525
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations			2,098,130			XXX	2,098,130	0.0	2,268,239	0.0	2,098,130	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals			2,098,130			XXX	2,098,130	0.0	2,268,239	0.0	2,098,130	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	3,498,033	19,500,000	11,940,071	65,549,436	38,280,436	XXX	138,767,976	0.6	156,823,596	0.6	136,196,863	2,571,113
5.02 Residential Mortgage-Backed Securities				436,255		XXX	436,255	0.0	558,853	0.0	436,255	
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	3,498,033	19,500,000	11,940,071	65,985,691	38,280,436	XXX	139,204,231	0.6	157,382,449	0.7	136,633,118	2,571,113
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	502,987,839	3,766,675,914	3,345,951,151	1,740,181,891	1,536,709,399	XXX	10,892,506,194	50.3	11,832,763,312	48.9	5,736,932,175	5,155,574,019
6.02 Residential Mortgage-Backed Securities	12,864	23,356,203	63,617,218	721,669,847	588,498,089	XXX	1,397,154,221	6.5	1,302,692,251	5.4	637,553,584	759,600,637
6.03 Commercial Mortgage-Backed Securities		182,793,840	21,399,416	320,353,116	280,274,467	XXX	804,820,839	3.7	887,399,478	3.7	196,418,370	608,402,469
6.04 Other Loan-Backed and Structured Securities	4,009,217	317,424,758	1,831,815,201	1,244,449,864	1,247,518,037	XXX	4,645,217,077	21.5	6,306,866,037	26.1	60,433,913	4,584,783,164
6.05 Totals	507,009,920	4,290,250,715	5,262,782,986	4,026,654,718	3,652,999,992	XXX	17,739,698,331	81.9	20,329,721,078	84.1	6,631,338,042	11,108,360,289
7. Hybrid Securities												
7.01 Issuer Obligations			15,291,335		119,334,813	XXX	134,626,148	0.6	146,038,545	0.6	56,128,205	78,497,943
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals			15,291,335		119,334,813	XXX	134,626,148	0.6	146,038,545	0.6	56,128,205	78,497,943
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations		35,490,000			42,000,000	XXX	77,490,000	0.4	35,490,000	0.1		77,490,000
8.02 Residential Mortgage-Backed Securities						XXX			2,704,590	0.0		
8.03 Commercial Mortgage-Backed Securities					672,579,152	XXX	672,579,152	3.1	674,314,668	2.8		672,579,152
8.04 Other Loan-Backed and Structured Securities		72,181,856	636,990,840	1,033,767,136	474,137,830	XXX	2,217,077,662	10.2	2,054,368,936	8.5		2,217,077,662
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired		130,597,894	91,875,450			XXX	222,473,344	1.0	223,873,363	0.9		222,473,344
8.07 Totals		238,269,750	728,866,290	1,033,767,136	1,188,716,982	XXX	3,189,620,158	14.7	2,990,751,557	12.4		3,189,620,158

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired	882,354	23,944,809	7,071,996	16,751,016	13,624,683	XXX	62,274,858	0.3	129,181,218	0.5	12,711,578	49,563,280
10.03 Totals	882,354	23,944,809	7,071,996	16,751,016	13,624,683	XXX	62,274,858	0.3	129,181,218	0.5	12,711,578	49,563,280
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX						
12. Total Bonds Current Year												
12.01 Issuer Obligations	518,485,872	3,832,763,954	3,402,948,111	1,847,710,591	1,928,000,761	XXX	11,529,909,289	53.3	XXX	XXX	5,998,240,200	5,531,669,089
12.02 Residential Mortgage-Backed Securities	12,864	23,356,203	63,617,218	722,106,102	616,353,761	XXX	1,425,446,148	6.6	XXX	XXX	665,845,511	759,600,637
12.03 Commercial Mortgage-Backed Securities		182,793,840	21,399,416	320,353,116	1,023,509,679	XXX	1,548,056,051	7.2	XXX	XXX	267,074,430	1,280,981,621
12.04 Other Loan-Backed and Structured Securities	4,009,217	389,606,614	2,468,806,041	2,278,217,000	1,721,655,867	XXX	6,862,294,739	31.7	XXX	XXX	60,433,913	6,801,860,826
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06 Affiliated Bank Loans		130,597,894	91,875,450			XXX	222,473,344	1.0	XXX	XXX		222,473,344
12.07 Unaffiliated Bank Loans	882,354	23,944,809	7,071,996	16,751,016	13,624,683	XXX	62,274,858	0.3	XXX	XXX	12,711,578	49,563,280
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	523,390,307	4,583,063,314	6,055,718,232	5,185,137,825	5,303,144,751		21,650,454,429	100.0	XXX	XXX	7,004,305,632	14,646,148,797
12.10 Line 12.09 as a % of Col. 7	2.4	21.2	28.0	23.9	24.5		100.0	XXX	XXX	XXX	32.4	67.6
13. Total Bonds Prior Year												
13.01 Issuer Obligations	494,566,966	3,582,385,108	4,321,142,667	2,277,198,403	1,792,889,132	XXX	XXX	XXX	12,468,182,276	51.6	6,388,070,504	6,080,111,772
13.02 Residential Mortgage-Backed Securities	148,738,928	482,087,045	264,004,347	353,047,453	102,729,241	XXX	XXX	XXX	1,350,607,014	5.6	626,120,353	724,486,661
13.03 Commercial Mortgage-Backed Securities	71,595,821	783,820,135	752,701,240	31,705,508	1,834,525	XXX	XXX	XXX	1,641,657,229	6.8	322,460,310	1,319,196,919
13.04 Other Loan-Backed and Structured Securities	238,857,147	3,412,816,194	3,755,577,168	649,625,169	304,359,295	XXX	XXX	XXX	8,361,234,973	34.6	71,831,907	8,289,403,066
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06 Affiliated Bank Loans				223,873,363		XXX	XXX	XXX	223,873,363	0.9		223,873,363
13.07 Unaffiliated Bank Loans	5,495,923	65,263,418	54,551,783	3,870,094		XXX	XXX	XXX	129,181,218	0.5	70,467,942	58,713,276
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09 Totals	959,254,785	8,326,371,900	9,147,977,205	3,539,319,990	2,201,812,193		XXX	XXX	24,174,736,073	100.0	7,478,951,016	16,695,785,057
13.10 Line 13.09 as a % of Col. 9	4.0	34.4	37.8	14.6	9.1		XXX	XXX	100.0	XXX	30.9	69.1
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	386,118,007	1,871,748,492	1,678,601,446	1,014,255,016	1,047,517,239	XXX	5,998,240,200	27.7	6,388,070,504	26.4	5,998,240,200	XXX
14.02 Residential Mortgage-Backed Securities	12,864	3,356,203	61,233,460	428,439,273	172,803,711	XXX	665,845,511	3.1	626,120,353	2.6	665,845,511	XXX
14.03 Commercial Mortgage-Backed Securities					267,074,430	XXX	267,074,430	1.2	322,460,310	1.3	267,074,430	XXX
14.04 Other Loan-Backed and Structured Securities		27,063,307	7,218,203	7,962,760	18,189,643	XXX	60,433,913	0.3	71,831,907	0.3	60,433,913	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans		12,711,578				XXX	12,711,578	0.1	70,467,942	0.3	12,711,578	XXX
14.08 Unaffiliated Certificates of Deposit						XXX						XXX
14.09 Totals	386,130,871	1,914,879,580	1,747,053,109	1,450,657,049	1,505,585,023		7,004,305,632	32.4	7,478,951,016	30.9	7,004,305,632	XXX
14.10 Line 14.09 as a % of Col. 7	5.5	27.3	24.9	20.7	21.5		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	1.8	8.8	8.1	6.7	7.0		32.4	XXX	XXX	XXX	32.4	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	132,367,865	1,961,015,462	1,724,346,665	833,455,575	880,483,522	XXX	5,531,669,089	25.5	6,080,111,772	25.2	XXX	5,531,669,089
15.02 Residential Mortgage-Backed Securities		20,000,000	2,383,758	293,666,829	443,550,050	XXX	759,600,637	3.5	724,486,661	3.0	XXX	759,600,637
15.03 Commercial Mortgage-Backed Securities		182,793,840	21,399,416	320,353,116	756,435,249	XXX	1,280,981,621	5.9	1,319,196,919	5.5	XXX	1,280,981,621
15.04 Other Loan-Backed and Structured Securities	4,009,217	362,543,307	2,461,587,838	2,270,254,240	1,703,466,224	XXX	6,801,860,826	31.4	8,289,403,066	34.3	XXX	6,801,860,826
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans		130,597,894	91,875,450			XXX	222,473,344	1.0	223,873,363	0.9	XXX	222,473,344
15.07 Unaffiliated Bank Loans	882,354	11,233,231	7,071,996	16,751,016	13,624,683	XXX	49,563,280	0.2	58,713,276	0.2	XXX	49,563,280
15.08 Unaffiliated Certificates of Deposit						XXX					XXX	
15.09 Totals	137,259,436	2,668,183,734	4,308,665,123	3,734,480,776	3,797,559,728		14,646,148,797	67.6	16,695,785,057	69.1	XXX	14,646,148,797
15.10 Line 15.09 as a % of Col. 7	0.9	18.2	29.4	25.5	25.9		100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	0.6	12.3	19.9	17.2	17.5		67.6	XXX	XXX	XXX	XXX	67.6

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	171,734,855	171,734,855			
2. Cost of short-term investments acquired	45,620,366	45,620,366			
3. Accrual of discount	1,144,361	1,144,361			
4. Unrealized valuation increase/(decrease)					
5. Total gain (loss) on disposals	(43,929)	(43,929)			
6. Deduct consideration received on disposals	170,493,137	170,493,137			
7. Deduct amortization of premium	48,512	48,512			
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized	788,723	788,723			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	47,125,281	47,125,281			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	47,125,281	47,125,281			

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)		80,801,409
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	48,559,370	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	632,094	49,191,463
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	14,378,922	
	3.2 Section 2, Column 19	29,229,268	43,608,190
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		2,628,483
6.	Considerations received/(paid) on terminations, Section 2, Column 15		64,521,749
7.	Amortization:		
	7.1 Section 1, Column 19		
	7.2 Section 2, Column 21		
8.	Adjustment to the book/adjusted carrying value of hedged item:		
	8.1 Section 1, Column 20		
	8.2 Section 2, Column 23		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Section 1, Column 18	(38,124,946)	
	9.2 Section 2, Column 20	(4,516,846)	(42,641,792)
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		69,066,005
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		69,066,005

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				1,555,921
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				238,894
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges				
	3.11 Section 1, Column 15, current year minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All other				
	3.13 Section 1, Column 18, current year minus	1,783,080			
	3.14 Section 1, Column 18, prior year	1,554,452	228,628	228,628	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	1,783,080			
	3.24 Section 1, Column 19, prior year plus	1,554,452			
	3.25 SSAP No. 108 Adjustments		228,628	228,628	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		(2,701,374)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)				
	4.22 Amount recognized (Section 2, Column 16)	(2,701,374)			
	4.23 SSAP No. 108 Adjustments		(2,701,374)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				1,794,815
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				1,794,815

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	69,066,005	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	1,794,815	
3.	Total (Line 1 plus Line 2)		70,860,821
4.	Part D, Section 1, Column 6	206,542,908	
5.	Part D, Section 1, Column 7	(135,682,088)	
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16	99,003,587	
8.	Part B, Section 1, Column 13	1,794,815	
9.	Total (Line 7 plus Line 8)		100,798,402
10.	Part D, Section 1, Column 9	250,619,673	
11.	Part D, Section 1, Column 10	(149,821,270)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	54,398,404	
14.	Part B, Section 1, Column 20	1,263,409	
15.	Part D, Section 1, Column 12	55,661,812	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	24,737,904	24,737,904		
2. Cost of cash equivalents acquired	6,834,784,108	299,921,577	6,534,862,531	
3. Accrual of discount	1,915,208	1,915,208		
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals	255		255	
6. Deduct consideration received on disposals	6,484,646,285	326,574,480	6,158,071,805	
7. Deduct amortization of premium	209	209		
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	376,790,981		376,790,981	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	376,790,981		376,790,981	

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100057485		Rotterdam	NLD		05/12/2021	8.180	61,261					1,860	370,000	04/01/2021
100061547		Amsterdam	NLD		06/30/2021	8.030	827,851					25,130	5,185,000	05/01/2021
100061548		Dordrecht/Drechtsteden	NLD		06/30/2021	8.430	34,770					1,055	196,875	05/01/2021
100061549		Dordrecht/Drechtsteden	NLD		06/30/2021	3.700	2,646					104	18,125	05/01/2021
100061550		Amsterdam/Amstelveen	NLD		06/30/2021	8.180	42,220					1,282	255,000	06/01/2021
100061551		Rotterdam	NLD		06/30/2021	4.050	3,402					141	22,941	05/01/2021
100061552		Rotterdam	NLD		06/30/2021	8.780	32,286					980	172,059	05/01/2021
100061553		Helmond	NLD		06/30/2021	7.930	28,588					868	185,000	05/01/2021
100061554		Rotterdam	NLD		06/30/2021	8.780	39,406					1,196	217,683	05/01/2021
100061555		Rotterdam	NLD		06/30/2021	4.050	3,046					120	20,317	05/01/2021
100061556		Den Haag	NLD		06/30/2021	7.830	55,466					1,684	335,000	06/01/2021
100065873		Rotterdam	NLD		07/30/2021	7.830	29,803					905	180,000	06/01/2021
100065876		Bussum/Uothoorn/Purmerend	NLD		07/30/2021	3.700	3,520					146	25,000	06/01/2021
100065879		Bussum/Uothoorn/Purmerend	NLD		07/30/2021	8.080	66,228					2,010	375,000	06/01/2021
100065882		Almelo	NLD		07/30/2021	3.450	24,351					832	143,158	06/01/2021
100065885		Almelo	NLD		07/30/2021	7.830	4,967					151	26,842	06/01/2021
100065888		Tilburg	NLD		07/30/2021	3.750	2,200					91	15,644	06/01/2021
100065891		Tilburg	NLD		07/30/2021	8.130	42,220					1,282	239,356	06/01/2021
100065894		Echt/Limburg	NLD		07/30/2021	7.830	55,466					1,684	335,000	06/01/2021
100065897		Rotterdam	NLD		07/30/2021	8.080	31,458					955	178,125	06/01/2021
100065900		Rotterdam	NLD		07/30/2021	3.700	1,672					69	11,875	06/01/2021
100065903		Wageningen/Ede	NLD		07/30/2021	3.900	1,471					58	9,692	06/01/2021
100065906		Wageningen/Ede	NLD		07/30/2021	3.900	3,034					119	19,991	06/01/2021
100065909		Wageningen/Ede	NLD		07/30/2021	8.280	26,491					804	145,387	06/01/2021
100065912		Wageningen/Ede	NLD		07/30/2021	8.280	27,319					829	149,930	06/01/2021
100065921		Amsterdam/Amstelveen	NLD		07/30/2021	8.080	165,570					5,026	937,500	06/01/2021
100065924		Amsterdam/Amstelveen	NLD		07/30/2021	3.700	9,170					362	62,500	06/01/2021
100065927		Rotterdam	NLD		07/30/2021	8.430	83,613					2,538	445,588	06/01/2021
100065930		Rotterdam	NLD		07/30/2021	4.050	9,333					362	59,412	06/01/2021
100065933		Den Haag	NLD		07/30/2021	8.180	2,948					122	20,938	06/01/2021
100065936		Den Haag	NLD		07/30/2021	8.180	243,802					7,401	1,380,469	06/01/2021
100065939		Den Haag	NLD		07/30/2021	8.180	12,957					536	92,031	06/01/2021
100065942		Enschede	NLD		07/30/2021	3.950	3,219					126	20,588	06/01/2021
100065945		Enschede	NLD		07/30/2021	8.330	28,975					880	154,412	06/01/2021
100065948		Valkenburg Aan De Geul	NLD		07/30/2021	7.830	110,159					3,344	690,000	06/01/2021
100065951		Katwijk	NLD		07/30/2021	8.030	31,113					1,415	195,000	06/01/2021
100065954		Gorredijk	NLD		07/30/2021	7.430	110,380					3,351	765,000	06/01/2021
100065957		Rotterdam	NLD		07/30/2021	8.080	62,917					1,910	360,938	06/01/2021
100065960		Rotterdam	NLD		07/30/2021	3.700	3,486					137	24,062	06/01/2021
100065963		Schiedam/Vlaardingen	NLD		07/30/2021	7.580	44,814					1,360	290,000	06/01/2021
100068526		Schiedam/Vlaardingen	NLD		08/30/2021	8.215	28,975					880	175,000	10/01/2016
100068529		Tilburg	NLD		08/30/2021	3.650	29,160					1,187	167,157	06/01/2017
100068532		Tilburg	NLD		08/30/2021	8.115	543,898					16,518	3,117,843	08/01/2014
100068535		Utrecht	NLD		08/30/2021	7.565	442,073					13,426	2,709,999	09/01/2016
100068538		Rotterdam	NLD		08/30/2021	8.430	36,260					1,101	203,076	10/01/2016
100068541		Rotterdam	NLD		08/30/2021	4.050	2,843					110	15,924	06/01/2016
100068544		Utrecht	NLD		08/30/2021	7.565	39,737					2,192	420,000	11/01/2016
100068547		Dedemsvaart	NLD		08/30/2021	3.700	5,963					232	34,126	11/01/2013
100068550		Dedemsvaart	NLD		08/30/2021	8.080	107,621					3,268	615,874	05/01/2015
100068553		Den Haag	NLD		08/30/2021	3.650	965					37	5,223	07/01/2015
100068556		Den Haag	NLD		08/30/2021	8.030	30,630					930	165,822	06/01/2016
100068559		Heerlen	NLD		08/30/2021	7.730	84,441					2,564	510,000	11/01/2016

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100068562		Venlo	NLD		08/30/2021	8.180	97,543					7,737	646,098	04/01/2015
100068565		Venlo	NLD		08/30/2021	3.800	8,138					316	53,902	06/01/2019
100068568		Emmen	NLD		08/30/2021	7.730	48,181					1,595	300,000	12/01/2016
100068571		Rotterdam	NLD		08/30/2021	7.830	34,770					1,056	210,000	12/01/2016
100068574		Delft	NLD		08/30/2021	7.815	44,704					1,358	278,000	01/01/2017
100068580		Nijmegen	NLD		08/30/2021	7.715	84,993					2,581	550,000	05/01/2017
100068583		Rotterdam	NLD		08/30/2021	7.565	29,670					901	192,000	05/01/2017
100068586		Rotterdam	NLD		08/30/2021	7.815	35,851					1,089	232,000	06/01/2017
100068589		Den Haag	NLD		08/30/2021	7.965	125,006					3,796	755,000	06/01/2017
100068592		Haarlem	NLD		08/30/2021	3.600	4,062					158	23,238	01/01/2013
100068595		Haarlem	NLD		08/30/2021	8.065	72,851					2,212	416,762	10/01/2014
100068598		Rotterdam	NLD		08/30/2021	7.615	43,490					1,759	310,000	06/01/2017
100068601		Bussum/Uothoorn/Purmerend	NLD		08/30/2021	3.650	1,997					81	11,449	11/01/2014
100068604		Bussum/Uothoorn/Purmerend	NLD		08/30/2021	8.115	37,253					1,131	213,551	12/01/2014
100068607		Tilburg	NLD		08/30/2021	7.630	129,145					3,922	864,782	07/01/2017
100068610		Tilburg	NLD		08/30/2021	3.250	16,460					715	110,218	06/01/2016
100068613		Schiedam/Vlaardingen	NLD		08/30/2021	8.115	45,061					1,415	259,633	05/01/2015
100068616		Schiedam/Vlaardingen	NLD		08/30/2021	3.650	2,667					92	15,367	07/01/2015
100068619		Rotterdam	NLD		08/30/2021	3.600	3,018					123	17,301	08/01/2015
100068622		Rotterdam	NLD		08/30/2021	8.065	56,294					1,710	322,699	09/01/2015
100068625		Nijmegen	NLD		08/30/2021	7.715	54,749					1,663	355,000	07/01/2017
100068628		Spijkenisse	NLD		08/30/2021	7.815	37,253					1,131	225,000	07/01/2016
100068631		Rotterdam	NLD		08/30/2021	7.915	91,064					2,766	550,000	08/01/2017
100068634		Hilversum	NLD		08/30/2021	8.080	3,861					157	22,135	09/01/2015
100068637		Hilversum	NLD		08/30/2021	8.080	72,023					2,187	412,865	10/01/2015
100068640		Leeuwarden	NLD		08/30/2021	7.565	27,595					838	230,000	08/01/2017
100068643		Leeuwarden	NLD		08/30/2021	7.565	27,595					838	235,000	09/01/2017
100068646		Stadskanaal	NLD		08/30/2021	7.815	94,176					3,898	632,000	09/01/2017
100068649		Enschede	NLD		08/30/2021	7.915	99,342					3,017	531,804	11/01/2017
100068652		Rotterdam	NLD		08/30/2021	8.215	135,933					4,128	779,223	11/01/2015
100068655		Tilburg	NLD		08/30/2021	3.700	4,189					162	23,959	03/01/2016
100068658		Tilburg	NLD		08/30/2021	8.165	74,921					2,275	428,541	04/01/2016
100068661		Schiedam/Vlaardingen	NLD		08/30/2021	3.750	2,314					80	13,334	03/01/2016
100068664		Schiedam/Vlaardingen	NLD		08/30/2021	8.215	39,330					1,235	226,666	04/01/2016
100068667		Spijkenisse	NLD		08/30/2021	8.215	43,048					1,307	246,254	06/01/2016
100068670		Spijkenisse	NLD		08/30/2021	3.750	2,403					93	13,746	05/01/2016
100068673		Tilburg	NLD		08/30/2021	3.650	11,438					444	65,410	04/01/2016
100068676		Tilburg	NLD		08/30/2021	8.115	203,651					6,185	1,164,590	05/01/2016
100068682		Roden	NLD		08/30/2021	7.615	54,969					10,754	530,000	12/01/2017
100068688		Utrecht	NLD		08/30/2021	8.165	39,240					1,487	255,000	12/01/2017
100068691		Den Haag	NLD		08/30/2021	8.165	37,033					1,147	225,000	02/01/2018
100068700		Zoetermeer	NLD		08/30/2021	7.915	43,048					1,307	260,000	01/01/2018
100068703		Rotterdam	NLD		08/30/2021	7.915	52,982					1,609	320,000	01/01/2018
100068709		Rotterdam	NLD		08/30/2021	3.550	8,040					312	45,977	05/01/2016
100068712		Rotterdam	NLD		08/30/2021	8.015	143,218					4,350	819,023	06/01/2016
100068737		Rotterdam	NLD		08/30/2021	3.850	7,288					297	41,777	09/01/2016
100070218		Rotterdam	NLD		08/31/2021	3.900	3,492					142	19,033	12/01/2015
100070221		Rotterdam	NLD		08/31/2021	3.900	32,286					981	175,968	10/01/2014
100070224		Den Haag	NLD		08/31/2021	3.050	132,456					4,021	889,760	05/01/2015
100070227		Den Haag	NLD		08/31/2021	3.050	148,158					4,837	995,239	07/01/2017
100070230		Castricum	NLD		08/31/2021	3.350	4,477					182	29,078	04/01/2016
100070233		Castricum	NLD		08/31/2021	3.350	38,633					1,173	250,922	07/01/2016

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100070236		Groningen	NLD		08/31/2021	3.150	38,633					1,173	250,000	11/01/2015
100070245		Rotterdam	NLD		08/31/2021	3.400	24,836					755	150,000	08/01/2019
100070251		Rotterdam	NLD		08/31/2021	3.400	38,081					1,157	230,000	05/01/2020
100070254		Amsterdam	NLD		08/31/2021	2.950	197,923					6,009	1,690,000	04/01/2013
100070257		Tiel	NLD		08/31/2021	3.550	3,346					130	20,494	04/01/2015
100070260		Tiel	NLD		08/31/2021	3.550	52,982					1,609	324,506	04/01/2015
100070263		Den Haag	NLD		08/31/2021	8.020	46,360					1,408	285,000	06/01/2015
100070266		Utrecht	NLD		08/31/2021	3.600	3,632					148	20,810	06/01/2015
100070269		Utrecht	NLD		08/31/2021	3.600	67,056					2,036	384,190	06/01/2015
100070272		Den Haag	NLD		08/31/2021	3.350	98,238					2,982	615,000	06/01/2015
100070275		Schiedam/Vlaardingen	NLD		08/31/2021	3.600	57,950					1,760	336,983	07/01/2015
100070278		Schiedam/Vlaardingen	NLD		08/31/2021	3.600	2,239					91	13,017	07/01/2015
100070281		Groningen	NLD		08/31/2021	3.450	35,322					1,073	515,000	11/01/2015
100070287		Den Haag	NLD		08/31/2021	3.650	27,595					838	162,823	04/01/2016
100070290		Den Haag	NLD		08/31/2021	3.650	2,047					80	12,077	06/01/2016
100070296		Amsterdam	NLD		08/31/2021	3.900	6,199					239	40,533	09/01/2016
100070299		Amsterdam	NLD		08/31/2021	3.900	22,904					4,115	149,759	09/01/2016
100070302		Amsterdam	NLD		08/31/2021	3.900	20,420					4,039	133,520	11/01/2016
100070305		Amsterdam	NLD		08/31/2021	3.900	3,240					125	21,187	11/01/2016
100070308		Amsterdam	NLD		08/31/2021	3.150	57,309					1,850	420,000	11/01/2016
100070311		Grouw	NLD		08/31/2021	3.600	29,803					905	170,765	11/01/2016
100070314		Grouw	NLD		08/31/2021	3.600	1,612					66	9,235	02/01/2017
100070317		Castricum	NLD		08/31/2021	3.450	40,951					1,243	265,000	01/01/2017
100070320		Echt/Limburg	NLD		08/31/2021	3.400	100,170					3,041	635,000	01/01/2017
100070323		Wijchen	NLD		08/31/2021	3.650	40,811					1,239	233,736	04/01/2013
100070326		Wijchen	NLD		08/31/2021	3.650	2,226					90	12,750	02/01/2015
100070329		Wijchen	NLD		08/31/2021	3.650	2,109					86	12,079	12/01/2019
100070332		Wijchen	NLD		08/31/2021	3.650	38,663					1,174	221,435	04/01/2021
100070335		Rotterdam	NLD		08/31/2021	3.650	24,836					754	142,020	01/01/2020
100070338		Rotterdam	NLD		08/31/2021	3.650	1,396					54	7,980	04/01/2020
100070341		Rotterdam	NLD		08/31/2021	3.350	115,899					3,518	700,000	08/01/2020
100070344		Schiedam/Vlaardingen	NLD		08/31/2021	8.020	39,737					1,206	240,000	07/01/2020
100070347		Schiedam/Vlaardingen	NLD		08/31/2021	3.200	33,997					1,032	220,000	08/01/2020
100070350		Amsterdam	NLD		08/31/2021	2.900	113,692					3,452	2,020,000	09/01/2020
100070356		Dordrecht/Drechtsteden	NLD		08/31/2021	3.600	29,803					905	170,428	10/01/2020
100070359		Heerhugowaard	NLD		08/31/2021	3.400	51,327					1,558	310,000	10/01/2020
100070362		Zoetermeer	NLD		08/31/2021	3.150	64,904					1,970	420,000	12/01/2020
100071422		Capelle Aan Den Ijssel	NLD		09/30/2021	3.350	151,497					9,083	975,000	08/28/2021
100071423		Leeuwarden	NLD		09/30/2021	3.450	41,393					1,257	250,000	08/16/2021
100071424		Appingedam	NLD		09/30/2021	3.350	44,759					1,359	300,000	08/28/2021
100071425		Tilburg	NLD		09/30/2021	3.650	45,532					1,383	265,633	08/03/2021
100071426		Tilburg	NLD		09/30/2021	3.650	2,463					96	14,367	08/03/2021
100071427		Den Haag	NLD		09/30/2021	3.150	72,023					2,187	439,350	08/27/2021
100071429		Delft	NLD		09/30/2021	3.150	41,643					3,098	324,000	08/03/2021
100071430		Heerlen	NLD		09/30/2021	3.650	1,265					47	7,231	08/27/2021
100071431		Heerlen	NLD		09/30/2021	3.650	22,352					679	127,769	08/27/2021
100071432		Tilburg	NLD		09/30/2021	3.350	165,570					5,027	1,016,949	08/24/2021
100071433		Rotterdam	NLD		09/30/2021	3.600	89,408					2,715	511,089	08/20/2021
100071434		Rotterdam	NLD		09/30/2021	3.600	5,058					187	28,911	08/20/2021
100071435		Leeuwarden	NLD		09/30/2021	3.450	38,909					1,181	235,000	08/16/2021
100071436		Leeuwarden	NLD		09/30/2021	3.450	39,737					1,206	240,000	08/16/2021
100071437		Tilburg	NLD		09/30/2021	3.650	2,286					93	13,123	08/13/2021

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100071438		Tilburg	NLD		09/30/2021	3.650	43,876					1,332	251,877	08/13/2021
100071441		Amsterdam/Amstelveen	NLD		09/30/2021	3.650	2,619					101	15,000	08/10/2021
100071442		Amsterdam/Amstelveen	NLD		09/30/2021	3.650	48,015					1,458	275,000	08/10/2021
100071443		Amsterdam/Amstelveen	NLD		09/30/2021	3.650	62,089					1,885	355,603	08/10/2021
100071444		Amsterdam/Amstelveen	NLD		09/30/2021	3.650	3,387					130	19,397	08/10/2021
100071445		Amsterdam/Amstelveen	NLD		09/30/2021	3.900	55,466					1,684	318,071	08/13/2021
100071446		Amsterdam/Amstelveen	NLD		09/30/2021	3.900	2,952					397	16,929	08/13/2021
100071447		Den Haag	NLD		09/30/2021	3.350	38,743					1,176	260,000	08/29/2021
100071448		Den Haag	NLD		09/30/2021	8.265	166,398					5,052	950,736	08/10/2021
100071449		Den Haag	NLD		09/30/2021	8.265	9,497					346	54,264	08/10/2021
100071451		Den Haag	NLD		09/30/2021	8.025	29,803					905	180,000	08/14/2021
100071452		Venlo	NLD		09/30/2021	3.600	32,286					980	184,548	08/28/2021
100071453		Venlo	NLD		09/30/2021	3.600	1,829					68	10,452	08/28/2021
100071454		Katwijk	NLD		09/30/2021	3.650	30,299					920	124,140	08/13/2021
100071455		Katwijk	NLD		09/30/2021	3.650	1,653					64	6,771	08/13/2021
100071456		Rotterdam	NLD		09/30/2021	3.300	500,684					15,203	2,835,000	08/21/2021
100071457		Den Haag	NLD		09/30/2021	3.350	107,621					3,268	1,096,726	08/01/2021
100071458		Dordrecht/Drechtsteden	NLD		09/30/2021	3.600	1,674					62	9,572	07/27/2021
100071459		Tilburg	NLD		09/30/2021	3.650	43,048					1,307	246,073	07/31/2021
100071460		Tilburg	NLD		09/30/2021	3.650	2,436					90	13,927	07/31/2021
100073568		Tilburg	NLD		10/25/2021	3.550	72,023					2,187	435,000	09/29/2021
100073569		Amersfoort	NLD		10/25/2021	3.200	44,042					1,337	285,000	10/08/2021
100073570		Maastricht	NLD		10/25/2021	2.900	109,497					3,325	1,240,000	10/08/2021
100073571		Amsterdam	NLD		10/25/2021	2.850	5,132					351	124,602	10/22/2021
100073572		Amsterdam	NLD		10/25/2021	3.000	9,489					306	230,398	10/22/2021
100073573		Amsterdam	NLD		10/25/2021	3.200	44,901					4,756	300,001	10/18/2021
100073574		Amsterdam	NLD		10/25/2021	3.200	44,152					1,341	294,999	10/18/2021
100073576		Tilburg	NLD		10/25/2021	3.500	57,122					1,735	345,000	10/07/2021
100073577		Zierikzee	NLD		10/25/2021	3.050	27,154					825	164,000	10/01/2021
100073578		Zierikzee	NLD		10/25/2021	3.050	71,526					2,172	432,000	10/01/2021
100073579		Tilburg	NLD		10/25/2021	8.215	6,637					202	46,265	10/01/2021
100073580		Tilburg	NLD		10/25/2021	8.215	127,489					3,872	888,735	10/01/2021
100073582		Amsterdam	NLD		10/25/2021	3.050	55,521					1,794	350,000	10/11/2021
100073583		Groningen	NLD		10/25/2021	2.950	77,061					2,357	500,000	10/01/2021
100073584		Amsterdam/Amstelveen	NLD		10/25/2021	3.150	213,365					6,476	1,301,116	10/13/2021
100073585		Zoetermeer	NLD		10/25/2021	3.150	53,810					1,633	325,000	10/13/2021
100073586		Eindhoven	NLD		10/25/2021	3.450	51,879					1,576	530,000	10/04/2021
100073587		Rotterdam	NLD		10/25/2021	3.650	5,709					212	32,624	10/04/2021
100073588		Rotterdam	NLD		10/25/2021	3.650	100,170					3,042	572,376	10/04/2021
100073589		Rotterdam	NLD		10/25/2021	2.750	851,859					25,862	5,145,000	10/26/2021
100073590		Schiedam/Vlaardingen	NLD		10/25/2021	2.750	67,387					2,046	407,000	10/26/2021
100073591		Hoogeveen	NLD		10/25/2021	2.750	92,719					2,815	700,000	10/15/2021
100073593		Lelystad	NLD		10/25/2021	3.650	45,057					1,657	275,000	10/21/2021
100074371		Castricum	NLD		11/16/2021	3.000	77,266					2,347	670,000	11/01/2021
100074374		Stadskanaal	NLD		11/16/2021	2.750	31,366					1,307	296,000	11/01/2021
100074375		Echt/Limburg	NLD		11/16/2021	3.400	49,671					1,509	300,000	11/01/2021
100074376		Rotterdam	NLD		11/16/2021	2.750	38,412					1,167	225,000	10/01/2021
100074377		Utrecht	NLD		11/16/2021	3.600	108,614					3,299	578,824	10/01/2021
100074378		Utrecht	NLD		11/16/2021	3.600	5,810					214	36,176	10/01/2021
100074379		Heerlen	NLD		11/16/2021	3.200	46,360					1,408	280,000	11/01/2021
100074380		Heerlen	NLD		11/16/2021	3.200	10,815					359	70,000	11/01/2021
100074381		Eindhoven	NLD		11/16/2021	3.400	137,975					4,190	865,739	11/01/2021

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Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location: 3 City	Location: 4 State	5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment: 9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value	14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
100074382		Eindhoven	NLD		11/16/2021	3.400	9,483					349	69,261	11/01/2021
100074383		Lelystad	NLD		11/16/2021	3.650	46,735					1,699	277,647	10/01/2021
100074385		Lelystad	NLD		11/16/2021	3.650	44,152					1,529	268,235	11/01/2021
100075845		Arnhem	NLD		11/24/2021	3.350	23,842					724	135,000	11/02/2021
100075846		Arnhem	NLD		11/24/2021	3.600	30,906					939	166,068	11/02/2021
100075847		Arnhem	NLD		11/24/2021	3.600	1,662					57	8,932	11/02/2021
100075848		Arnhem	NLD		11/24/2021	3.250	24,725					751	140,000	11/02/2021
100075849		Nijmegen	NLD		11/24/2021	3.200	55,621					1,780	448,481	11/05/2021
100075850		Nijmegen	NLD		11/24/2021	3.200	39,295					2,116	316,847	11/05/2021
100075851		Veenendaal	NLD		11/24/2021	3.200	10,508					359	61,926	11/04/2021
100075852		Veenendaal	NLD		11/24/2021	3.200	183,773					5,582	1,083,074	11/04/2021
100075853		Gouda	NLD		11/24/2021	3.250	2,036					70	11,632	11/09/2021
100075854		Gouda	NLD		11/24/2021	3.250	35,598					1,081	203,368	11/09/2021
100075856		Spijkenisse	NLD		11/24/2021	3.100	37,253					1,131	225,000	11/15/2021
100075857		Winterswijk	NLD		11/24/2021	3.150	323,833					11,000	1,899,264	11/19/2021
100075858		Gorredijk	NLD		11/24/2021	3.000	67,392					2,046	480,000	11/15/2021
100075859		Utrecht	NLD		11/24/2021	3.000	146,530					4,448	885,000	11/12/2021
100075860		Amsterdam	NLD		11/24/2021	3.750	6,658					227	36,069	11/15/2021
100075861		Amsterdam	NLD		11/24/2021	3.750	57,950					1,759	313,931	11/15/2021
100075864		Utrecht	NLD		11/24/2021	3.450	113,029					3,432	640,000	11/17/2021
100075865		Utrecht	NLD		11/24/2021	2.650	22,076					670	275,000	11/08/2021
100075866		Amsterdam	NLD		11/24/2021	3.350	53,645					1,628	306,456	11/11/2021
100075867		Amsterdam	NLD		11/24/2021	3.350	3,071					105	17,544	11/11/2021
100075868		Oostburg	NLD		11/24/2021	3.000	96,031					2,915	580,000	11/16/2021
100075869		Rotterdam	NLD		11/24/2021	3.250	3,950					138	22,602	11/16/2021
100075870		Rotterdam	NLD		11/24/2021	3.250	71,195					2,161	407,398	11/16/2021
100075871		Zaltbommel	NLD		11/24/2021	3.450	57,950					1,759	331,032	11/16/2021
100075872		Zaltbommel	NLD		11/24/2021	3.450	3,320					113	18,968	11/16/2021
100075873		Spijkenisse	NLD		11/24/2021	3.450	40,172					1,220	229,485	11/22/2021
100075874		Spijkenisse	NLD		11/24/2021	3.450	2,301					79	13,143	11/22/2021
100075875		Den Haag	NLD		11/24/2021	3.300	31,037					1,531	185,156	11/22/2021
100075876		Den Haag	NLD		11/24/2021	3.300	366,241					11,119	2,184,844	11/22/2021
100075877		Castricum	NLD		11/24/2021	3.550	30,134					915	195,000	11/15/2021
100075878		Rotterdam	NLD		11/24/2021	3.200	46,360					1,407	300,000	11/15/2021
100075879		Amsterdam	NLD		11/24/2021	3.350	41,393					1,256	277,778	11/12/2021
100075880		Amsterdam	NLD		11/24/2021	3.100	16,888					513	113,333	11/12/2021
100075881		Amsterdam	NLD		11/24/2021	3.350	39,737					1,206	266,667	11/12/2021
100075882		Amsterdam	NLD		11/24/2021	3.100	39,737					1,206	266,667	11/12/2021
100075883		Amsterdam	NLD		11/24/2021	3.450	82,785					2,513	555,556	11/12/2021
100075885		Dordrecht/Drechtsteden	NLD		11/24/2021	3.650	6,981					244	37,952	11/10/2021
100075886		Dordrecht/Drechtsteden	NLD		11/24/2021	3.650	62,917					1,910	342,048	11/10/2021
100075887		Lelystad	NLD		11/24/2021	3.650	51,216					1,555	275,192	11/22/2021
100075888		Lelystad	NLD		11/24/2021	3.650	2,888					102	15,516	11/22/2021
100077866		Leiden	NLD		12/29/2021	3.000	200,486					6,086	1,210,882	12/23/2021
100077868		Gorredijk	NLD		12/29/2021	3.050	25,663					779	155,000	12/01/2021
100077869		Zierikzee	NLD		12/29/2021	3.050	37,253					1,131	225,000	12/21/2021
100077870		Maarssen	NLD		12/29/2021	3.250	114,078					3,463	651,472	12/15/2021
100077871		Maarssen	NLD		12/29/2021	3.250	6,571					232	37,528	12/15/2021
100077872		Rotterdam	NLD		12/29/2021	3.450	44,704					1,358	255,270	12/06/2021
100077873		Rotterdam	NLD		12/29/2021	3.450	2,580					91	14,730	12/06/2021
100077874		Rotterdam	NLD		12/29/2021	3.350	2,408					87	13,775	12/06/2021
100077875		Rotterdam	NLD		12/29/2021	3.350	43,048					1,307	246,225	12/06/2021

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100077876		Schiedam/Vlaardingen	NLD		12/29/2021	3.250	77,708					2,360	440,000	12/06/2021
100077877		Deventer	NLD		12/29/2021	3.250	8,393					296	47,932	12/02/2021
100077878		Deventer	NLD		12/29/2021	3.250	145,702					4,426	832,068	12/02/2021
100077879		Amsterdam	NLD		12/29/2021	2.850	130,249					3,957	970,000	12/03/2021
100077880		Den Haag	NLD		12/29/2021	3.200	152,766					4,638	950,000	12/20/2021
100077882		Eindhoven	NLD		12/29/2021	3.250	38,081					1,157	221,672	12/23/2021
100077883		Eindhoven	NLD		12/29/2021	3.250	1,431					51	8,328	12/23/2021
100077884		Rotterdam	NLD		12/29/2021	2.750	30,465					925	184,000	12/23/2021
100077885		Rotterdam	NLD		12/29/2021	3.200	49,947					1,517	304,619	12/06/2021
100077886		Rotterdam	NLD		12/29/2021	3.200	7,627					269	46,516	12/06/2021
100077887		Rotterdam	NLD		12/29/2021	3.200	65,400					1,986	398,865	12/06/2021
100077888		Gorredijk	NLD		12/29/2021	3.250	86,428					2,624	522,000	11/30/2021
100077889		Dordrecht/Drechtsteden	NLD		12/29/2021	3.050	158,120					4,800	955,000	11/26/2021
100077890		Amsterdam	NLD		12/29/2021	3.000	52,099					1,582	320,000	11/30/2021
100077891		Tilburg	NLD		12/29/2021	3.650	5,139					181	27,838	11/29/2021
100077892		Tilburg	NLD		12/29/2021	3.650	44,704					1,357	242,162	11/29/2021
100077893		Nijmegen	NLD		12/29/2021	3.850	112,014					3,401	639,525	11/26/2021
100077894		Nijmegen	NLD		12/29/2021	3.850	14,506					440	82,819	11/26/2021
100077895		Den Haag	NLD		12/29/2021	2.900	31,127					945	235,000	12/23/2021
100077896		Appingedam	NLD		12/29/2021	3.400	25,431					776	165,000	12/02/2021
100077897		Appingedam	NLD		12/29/2021	3.400	27,574					852	180,000	12/02/2021
100077898		Amsterdam	NLD		12/29/2021	2.650	181,481					5,821	1,410,000	12/01/2021
100077899		Wageningen/Ede	NLD		12/29/2021	2.950	135,768					6,836	820,000	12/17/2021
100077900		Raalte	NLD		12/29/2021	3.250	2,086					74	11,919	11/29/2021
100077901		Raalte	NLD		12/29/2021	3.250	36,425					1,106	208,081	11/29/2021
100077902		Amsterdam/Amstelveen	NLD		12/29/2021	3.750	62,917					1,910	343,407	12/10/2021
100077903		Amsterdam/Amstelveen	NLD		12/29/2021	3.750	6,704					235	36,593	12/10/2021
100077904		Katwijk	NLD		12/29/2021	3.200	103,713					3,149	626,524	12/23/2021
100077905		Venlo	NLD		12/29/2021	3.500	23,952					727	155,000	12/08/2021
100077906		Enkhuizen/Hoorn	NLD		12/29/2021	3.250	13,523					428	78,190	12/14/2021
100077907		Enkhuizen/Hoorn	NLD		12/29/2021	3.250	28,147					855	162,747	12/14/2021
100077908		Enkhuizen/Hoorn	NLD		12/29/2021	3.250	2,432					86	14,063	12/14/2021
100077909		Amsterdam	NLD		12/29/2021	3.000	63,800					1,937	390,000	12/16/2021
100077910		Heemstede	NLD		12/29/2021	3.650	10,930					396	59,371	12/21/2021
100077911		Heemstede	NLD		12/29/2021	3.650	97,686					2,966	530,629	12/21/2021
100077912		Gonden	NLD		12/29/2021	2.700	152,325					4,624	1,380,000	12/23/2021
100077913		Lelystad	NLD		12/29/2021	3.300	31,789					965	273,000	12/22/2021
100077914		Amsterdam	NLD		12/29/2021	2.900	244,934					7,436	1,585,000	12/22/2021
100077915		Schiedam/Vlaardingen	NLD		12/29/2021	3.250	63,745					1,935	364,030	12/22/2021
100077916		Schiedam/Vlaardingen	NLD		12/29/2021	3.250	3,672					129	20,972	12/22/2021
100077917		Amsterdam	NLD		12/29/2021	6.885	47,188					1,433	287,276	12/21/2021
100077918		Amsterdam	NLD		12/29/2021	6.885	2,754					95	16,765	12/21/2021
100077919		Gouda	NLD		12/29/2021	2.850	49,450					1,502	270,535	12/07/2021
100077920		Valkenburg Aan De Geul	NLD		12/29/2021	3.250	55,190					1,676	510,000	12/17/2021
100077922		Utrecht	NLD		12/29/2021	3.650	62,696					1,903	355,000	12/23/2021
100077923		Amsterdam	NLD		12/29/2021	2.750	463,597					14,075	2,625,000	12/10/2021
100077926		Amsterdam/Amstelveen	NLD		12/29/2021	2.800	58,722					1,783	380,000	12/22/2021
100077927		Eindhoven	NLD		12/29/2021	3.000	111,263					3,378	720,000	12/10/2021
100077928		Rotterdam	NLD		12/29/2021	3.450	33,556					1,019	190,000	12/23/2021
100077929		Culemborg	NLD		12/29/2021	3.250	40,728					1,288	240,000	12/23/2021
100077930		Den Haag	NLD		12/29/2021	3.100	149,013					4,524	852,318	12/10/2021
100077931		Den Haag	NLD		12/29/2021	3.100	8,337					302	47,682	12/10/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100077932		Den Haag	NLD		12/29/2021	3.100	7,781					282	44,503	12/10/2021
100077933		Den Haag	NLD		12/29/2021	3.100	139,079					4,222	795,497	12/10/2021
100077934		Lelystad	NLD		12/29/2021	3.450	41,944					1,273	246,635	12/22/2021
100078504		Den Haag	NLD		01/26/2022	3.400	24,836					754	150,000	01/17/2022
100078505		Groningen	NLD		01/26/2022	3.050	121,694					3,695	735,000	12/29/2021
100078506		Rotterdam	NLD		01/26/2022	3.150	66,228					2,010	500,000	12/30/2021
100078507		Utrecht	NLD		01/26/2022	3.200	49,009					1,489	333,421	01/03/2022
100078508		Utrecht	NLD		01/26/2022	3.200	5,377					185	36,579	01/03/2022
100078509		Rotterdam	NLD		01/26/2022	3.600	113,416					3,443	615,553	12/30/2021
100078510		Rotterdam	NLD		01/26/2022	3.600	12,604					454	68,406	12/30/2021
100078511		Nijmegen	NLD		01/26/2022	7.110	74,507					2,262	425,000	12/31/2021
100078512		Nijmegen	NLD		01/26/2022	7.110	4,383					148	25,000	12/31/2021
100078513		Den Haag	NLD		01/26/2022	3.250	56,294					1,709	321,845	01/17/2022
100078514		Den Haag	NLD		01/26/2022	3.250	3,176					112	18,155	01/17/2022
100078515		Castricum	NLD		01/26/2022	3.600	69,539					2,111	420,000	01/19/2022
100078516		Dordrecht/Drechtsteden	NLD		01/26/2022	3.200	161,707					4,909	1,050,000	12/27/2021
100078517		Utrecht	NLD		01/26/2022	2.800	19,868					603	143,333	01/21/2022
100078518		Utrecht	NLD		01/26/2022	2.900	19,868					603	143,333	01/21/2022
100078519		Utrecht	NLD		01/26/2022	3.150	19,868					603	143,333	01/21/2022
100078522		Heerlen	NLD		01/26/2022	3.050	61,261					1,860	370,000	12/29/2021
100078523		Weert	NLD		01/26/2022	3.250	143,218					4,348	817,586	12/30/2021
100078524		Weert	NLD		01/26/2022	3.250	8,306					286	47,414	12/30/2021
100078525		Weert	NLD		01/26/2022	2.750	48,258					1,465	330,000	12/30/2021
100078526		Roden	NLD		01/26/2022	2.950	86,097					2,614	685,000	12/30/2021
100078527		Rotterdam	NLD		01/26/2022	3.450	2,308					79	13,174	12/31/2021
100078528		Rotterdam	NLD		01/26/2022	3.450	39,737					1,206	226,826	12/31/2021
100078529		Rotterdam	NLD		01/26/2022	3.650	313,756					9,525	1,697,500	12/31/2021
100078530		Rotterdam	NLD		01/26/2022	3.650	36,505					1,252	197,500	12/31/2021
100078531		Schiedam/Vlaardingen	NLD		01/26/2022	3.100	165,570					5,026	945,253	12/31/2021
100078532		Schiedam/Vlaardingen	NLD		01/26/2022	3.100	9,589					330	54,747	12/31/2021
100078533		Heemstede	NLD		01/26/2022	3.450	78,811					2,393	449,861	01/14/2022
100078534		Heemstede	NLD		01/26/2022	3.450	4,579					157	26,139	01/14/2022
100078535		Utrecht	NLD		01/26/2022	3.250	91,064					2,765	520,005	12/29/2021
100078536		Utrecht	NLD		01/26/2022	3.250	5,253					181	29,995	12/29/2021
100078537		Zierikzee	NLD		01/26/2022	2.950	177,152					6,455	1,070,000	01/14/2022
100078538		Rotterdam	NLD		01/26/2022	3.200	96,859					2,941	553,967	12/28/2021
100078539		Rotterdam	NLD		01/26/2022	3.450	5,426					191	31,033	12/28/2021
100078540		Amsterdam	NLD		01/26/2022	3.150	243,388					7,395	1,470,000	01/03/2022
100078541		Almere	NLD		01/26/2022	3.150	43,876					1,332	265,000	01/17/2022
100078542		Zierikzee	NLD		01/26/2022	2.850	62,586					1,900	567,000	01/24/2022
100078543		Heerhugowaard	NLD		01/26/2022	3.350	36,425					1,106	207,928	12/30/2021
100078544		Heerhugowaard	NLD		01/26/2022	3.350	2,115					73	12,072	12/30/2021
100078545		Enschede	NLD		01/26/2022	3.200	6,918					238	39,878	12/28/2021
100078546		Enschede	NLD		01/26/2022	3.250	120,038					3,645	691,935	12/28/2021
100078547		Enschede	NLD		01/26/2022	3.250	37,253					1,131	212,720	12/28/2021
100078548		Enschede	NLD		01/26/2022	3.400	2,151					74	12,280	12/28/2021
100078549		Schiedam/Vlaardingen	NLD		01/26/2022	3.450	129,145					3,920	737,167	12/31/2021
100078550		Schiedam/Vlaardingen	NLD		01/26/2022	3.450	7,504					258	42,833	12/31/2021
100078551		Schiedam/Vlaardingen	NLD		01/26/2022	3.250	32,286					980	184,366	12/29/2021
100078552		Schiedam/Vlaardingen	NLD		01/26/2022	3.250	1,862					64	10,634	12/29/2021
100078553		Eindhoven	NLD		01/26/2022	2.950	66,228					2,011	570,000	12/27/2021
100078554		Amsterdam/Amstelveen	NLD		01/26/2022	3.000	132,456					4,022	800,000	12/22/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100078555		Den Haag	NLD		01/26/2022	3.950	164,328					4,988	892,327	01/11/2022
100078556		Den Haag	NLD		01/26/2022	3.950	18,540					652	100,673	01/11/2022
100078557		Amsterdam	NLD		01/26/2022	3.150	108,614					3,298	660,000	12/29/2021
100078558		Apeldoorn	NLD		01/26/2022	2.900	223,696					6,792	1,535,000	12/21/2021
100078559		Amsterdam	NLD		01/26/2022	2.800	57,508					1,746	375,000	12/29/2021
100078560		Amsterdam	NLD		01/26/2022	2.950	52,541					1,595	320,000	12/29/2021
100078561		Amsterdam	NLD		01/26/2022	2.700	803,567					24,397	5,260,000	12/29/2021
100078562		Schiedam/Vlaardingen	NLD		01/26/2022	3.200	91,064					2,765	550,000	12/29/2021
100078563		Spijkenisse	NLD		01/26/2022	3.250	49,135					1,518	300,000	01/20/2022
100078564		Almere	NLD		01/26/2022	3.850	53,810					1,634	291,284	12/27/2021
100078565		Almere	NLD		01/26/2022	3.850	6,228					214	33,716	12/27/2021
100078566		Tilburg	NLD		01/26/2022	3.450	5,154					210	30,092	12/31/2021
100078567		Tilburg	NLD		01/26/2022	3.450	47,088					1,429	274,908	12/31/2021
100078568		Den Haag	NLD		01/26/2022	3.000	65,345					1,984	395,000	12/31/2021
100078569		Den Haag	NLD		01/26/2022	3.000	55,411					1,682	335,000	12/30/2021
100078570		Almelo	NLD		01/26/2022	2.800	20,310					832	160,000	01/17/2022
100078571		Almelo	NLD		01/26/2022	2.800	20,310					832	160,000	01/17/2022
100078572		Enschede	NLD		01/26/2022	2.800	26,933					1,087	210,000	01/17/2022
100078573		Rotterdam	NLD		01/26/2022	3.450	57,950					1,759	330,780	12/31/2021
100078574		Rotterdam	NLD		01/26/2022	3.450	3,367					116	19,220	12/31/2021
100078575		Lelystad	NLD		01/26/2022	2.750	258,069					7,835	1,670,000	12/29/2021
100078576		Amsterdam	NLD		01/26/2022	3.000	64,076					1,945	430,000	12/23/2021
100078577		Den Haag	NLD		01/26/2022	3.250	33,942					1,030	193,764	12/30/2021
100078578		Den Haag	NLD		01/26/2022	3.250	1,968					68	11,236	12/30/2021
100078579		Den Haag	NLD		01/26/2022	3.000	86,097					2,614	640,000	12/30/2021
100078580		Den Haag	NLD		01/26/2022	3.250	86,924					2,639	496,225	12/30/2021
100078581		Den Haag	NLD		01/26/2022	3.250	5,041					173	28,775	12/30/2021
100078582		Venlo	NLD		01/26/2022	2.950	86,061					2,613	649,736	12/31/2021
100078583		Schiedam/Vlaardingen	NLD		01/26/2022	3.450	40,960					1,265	235,601	01/10/2022
100078584		Schiedam/Vlaardingen	NLD		01/26/2022	3.450	2,503					81	14,399	01/10/2022
100078585		Schiedam/Vlaardingen	NLD		01/26/2022	3.450	45,056					1,391	259,162	01/10/2022
100078586		Schiedam/Vlaardingen	NLD		01/26/2022	3.450	2,754					89	15,838	01/10/2022
100078587		Schiedam/Vlaardingen	NLD		01/26/2022	3.450	2,854					92	16,414	01/17/2022
100078588		Schiedam/Vlaardingen	NLD		01/26/2022	3.450	46,695					1,442	268,586	01/17/2022
100078589		Schiedam/Vlaardingen	NLD		01/26/2022	2.950	38,448					1,187	220,880	01/17/2022
100078590		Schiedam/Vlaardingen	NLD		01/26/2022	3.450	2,704					87	15,551	01/17/2022
100078591		Schiedam/Vlaardingen	NLD		01/26/2022	3.450	44,237					1,366	254,450	01/17/2022
100078592		Schiedam/Vlaardingen	NLD		01/26/2022	3.450	3,404					110	19,582	01/20/2022
100078593		Schiedam/Vlaardingen	NLD		01/26/2022	3.450	55,706					1,720	320,418	01/20/2022
100078594		Schiedam/Vlaardingen	NLD		01/26/2022	3.450	2,603					84	14,975	01/19/2022
100078595		Schiedam/Vlaardingen	NLD		01/26/2022	3.450	42,599					1,315	245,025	01/19/2022
100078596		Enschede	NLD		01/26/2022	3.400	34,439					1,046	184,976	12/28/2021
100078597		Enschede	NLD		01/26/2022	3.550	1,866					64	10,024	12/28/2021
100078598		Enschede	NLD		01/26/2022	2.900	2,058					71	12,543	01/13/2022
100078599		Enschede	NLD		01/26/2022	2.900	33,224					1,008	202,457	01/13/2022
100078600		Heerlen	NLD		01/26/2022	3.650	35,598					1,081	192,584	01/20/2022
100078601		Heerlen	NLD		01/26/2022	3.650	4,143					142	22,416	01/20/2022
100078602		Maarssen	NLD		01/26/2022	3.700	113,250					3,438	777,551	12/31/2021
100078603		Maarssen	NLD		01/26/2022	3.400	3,270					112	22,449	12/31/2021
100078604		Rotterdam	NLD		01/26/2022	3.250	2,545					88	14,530	12/31/2021
100078605		Rotterdam	NLD		01/26/2022	3.250	43,876					1,332	250,470	12/31/2021
100078606		Heerlen	NLD		01/26/2022	3.600	51,658					1,568	405,000	01/17/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100078607		Schiedam/Vlaardingen	NLD		01/26/2022	3.250	96,348					2,925	550,024	12/31/2021
100078608		Schiedam/Vlaardingen	NLD		01/26/2022	3.250	5,587					192	31,895	12/31/2021
100078609		Rotterdam	NLD		01/26/2022	2.800	673,043					20,432	4,065,000	12/30/2021
100078610		Dordrecht/Drechtsteden	NLD		01/26/2022	2.800	485,673					16,775	3,185,000	12/30/2021
100078611		Den Haag	NLD		01/26/2022	2.950	146,055					4,434	827,000	12/30/2021
100078612		Rotterdam	NLD		01/26/2022	2.950	984,768					29,895	5,576,000	12/30/2021
100078613		Capelle Aan Den Ijssel	NLD		01/26/2022	2.800	773,859					23,492	4,673,900	12/30/2021
100078616		Roosendaal	NLD		01/26/2022	3.250	2,449					84	13,982	01/03/2022
100078617		Roosendaal	NLD		01/26/2022	3.250	42,220					1,283	241,018	01/03/2022
100078618		Rotterdam	NLD		01/26/2022	3.100	1,294					46	7,400	01/19/2022
100078619		Rotterdam	NLD		01/26/2022	3.100	23,180					704	132,600	01/19/2022
100078620		Schiedam/Vlaardingen	NLD		01/26/2022	3.450	43,876					1,332	250,453	01/14/2022
100078621		Schiedam/Vlaardingen	NLD		01/26/2022	3.450	2,548					88	14,547	01/14/2022
100078622		Schiedam/Vlaardingen	NLD		01/26/2022	3.250	110,932					3,368	633,278	01/14/2022
100078623		Schiedam/Vlaardingen	NLD		01/26/2022	3.250	6,433					221	36,722	01/14/2022
100078624		Almelo	NLD		01/26/2022	3.150	28,975					880	175,000	01/17/2022
100078625		Hoogezand-Sappemeer	NLD		01/26/2022	3.750	22,518					684	131,659	01/05/2022
100078626		Hoogezand-Sappemeer	NLD		01/26/2022	3.750	6,557					225	38,341	01/05/2022
100078627		Den Haag	NLD		01/26/2022	3.100	57,950					1,759	330,838	01/14/2022
100078628		Den Haag	NLD		01/26/2022	3.100	3,356					116	19,162	01/14/2022
100078629		Hoogeveen	NLD		01/26/2022	3.250	28,975					880	165,655	01/21/2022
100078630		Hoogeveen	NLD		01/26/2022	3.250	1,635					58	9,345	01/21/2022
100078631		Utrecht	NLD		01/26/2022	3.450	68,877					2,091	390,000	01/21/2022
100080258		Utrecht	NLD		02/22/2022	3.350	65,124					1,977	410,000	01/24/2022
100080259		Delft	NLD		02/22/2022	2.950	55,190					1,676	350,000	01/28/2022
100080260		Breda	NLD		02/22/2022	2.750	43,876					1,332	265,000	01/28/2022
100080261		Roosendaal	NLD		02/22/2022	2.750	38,909					1,181	235,000	01/28/2022
100080262		Deventer	NLD		02/22/2022	2.600	22,076					670	225,000	01/28/2022
100080263		Zierikzee	NLD		02/22/2022	3.000	190,406					5,781	1,150,000	02/18/2022
100080264		Breda	NLD		02/22/2022	2.700	47,132					1,431	305,000	02/01/2022
100080265		Uden	NLD		02/22/2022	3.200	48,015					1,458	290,000	01/28/2022
100080266		Zaltbommel	NLD		02/22/2022	3.000	319,219					9,693	1,928,000	02/08/2022
100080267		Zaltbommel	NLD		02/22/2022	3.750	42,220					1,282	240,875	02/16/2022
100080268		Zaltbommel	NLD		02/22/2022	3.750	2,476					86	14,125	02/16/2022
100080269		Zaltbommel	NLD		02/22/2022	3.750	2,816					98	16,063	02/16/2022
100080270		Zaltbommel	NLD		02/22/2022	3.750	48,015					1,458	273,937	02/16/2022
100080271		Weert	NLD		02/22/2022	3.000	130,580					3,965	845,000	01/28/2022
100080272		Zierikzee	NLD		02/22/2022	2.950	219,381					6,661	1,325,000	01/28/2022
100080273		Rotterdam	NLD		02/22/2022	3.450	51,216					1,555	290,000	01/28/2022
100080274		Rotterdam	NLD		02/22/2022	2.950	92,719					2,815	600,000	01/21/2022
100080275		Bolsward	NLD		02/22/2022	3.350	14,519					507	84,153	02/09/2022
100080276		Bolsward	NLD		02/22/2022	3.350	71,747					2,179	415,847	02/09/2022
100080277		Schiedam/Vlaardingen	NLD		02/22/2022	3.250	110,104					3,345	628,297	02/03/2022
100080278		Schiedam/Vlaardingen	NLD		02/22/2022	3.250	6,432					225	36,703	02/03/2022
100080279		Schiedam/Vlaardingen	NLD		02/22/2022	3.450	2,554					83	14,688	01/25/2022
100080280		Schiedam/Vlaardingen	NLD		02/22/2022	3.450	41,779					1,293	240,312	01/25/2022
100080281		Schiedam/Vlaardingen	NLD		02/22/2022	3.450	2,854					93	16,414	01/25/2022
100080282		Schiedam/Vlaardingen	NLD		02/22/2022	3.200	46,695					1,445	268,586	01/25/2022
100080283		Spijkenisse	NLD		02/22/2022	3.200	159,389					4,839	975,000	01/27/2022
100080284		Hoogeveen	NLD		02/22/2022	2.800	23,643					718	153,000	02/10/2022
100080285		Hoogeveen	NLD		02/22/2022	2.800	23,952					727	155,000	02/10/2022
100080286		Hoogeveen	NLD		02/22/2022	2.800	23,180					704	150,000	02/10/2022

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100080287		Maastricht	NLD		02/22/2022	3.400	33,004					1,002	203,314	02/14/2022
100080288		Maastricht	NLD		02/22/2022	3.400	4,332					156	26,686	02/14/2022
100080289		Dordrecht/Drechtsteden	NLD		02/22/2022	3.850	9,153					329	49,678	01/24/2022
100080290		Dordrecht/Drechtsteden	NLD		02/22/2022	3.600	81,129					2,463	440,322	01/24/2022
100080291		Rotterdam	NLD		02/22/2022	3.000	72,851					2,212	440,000	02/15/2022
100080292		Alphen Aan Den Rijn	NLD		02/22/2022	2.800	47,132					1,431	305,000	02/09/2022
100080293		Venlo	NLD		02/22/2022	3.250	34,770					1,056	198,490	01/21/2022
100080294		Venlo	NLD		02/22/2022	3.250	2,016					71	11,510	01/21/2022
100080295		Utrecht	NLD		02/22/2022	3.250	216,897					6,587	1,239,501	02/07/2022
100080296		Utrecht	NLD		02/22/2022	3.250	12,336					443	70,499	02/07/2022
100080299		Schiedam/Vlaardingen	NLD		02/22/2022	2.750	34,439					1,046	208,000	02/10/2022
100080300		Amsterdam	NLD		02/22/2022	3.100	290,576					8,822	1,658,279	02/17/2022
100080301		Amsterdam	NLD		02/22/2022	3.100	16,948					593	96,721	02/17/2022
100080302		Schiedam/Vlaardingen	NLD		02/22/2022	2.800	196,201					5,957	1,185,000	01/28/2022
100080303		Zierikzee	NLD		02/22/2022	3.150	955,340					29,006	5,770,000	01/28/2022
100080304		Schiedam/Vlaardingen	NLD		02/22/2022	3.150	76,162					2,312	460,000	01/28/2022
100080305		Zierikzee	NLD		02/22/2022	3.150	935,472					30,266	5,650,000	01/28/2022
100080306		Schiedam/Vlaardingen	NLD		02/22/2022	3.150	887,456					26,945	5,360,000	01/28/2022
100080307		Rotterdam	NLD		02/22/2022	2.900	69,539					2,111	450,000	02/11/2022
100080308		Amsterdam	NLD		02/22/2022	3.250	67,442					2,047	387,240	02/11/2022
100080309		Amsterdam	NLD		02/22/2022	3.250	3,964					139	22,760	02/11/2022
100080310		Leeuwarden	NLD		02/22/2022	3.450	5,812					203	33,163	02/02/2022
100080311		Leeuwarden	NLD		02/22/2022	3.450	99,342					3,017	566,837	02/02/2022
100080312		Rotterdam	NLD		02/22/2022	3.250	2,173					76	12,468	02/01/2022
100080313		Rotterdam	NLD		02/22/2022	3.250	41,393					1,257	237,532	02/01/2022
100080314		Maastricht	NLD		02/22/2022	2.850	56,956					1,730	430,000	02/07/2022
100080315		Den Haag	NLD		02/22/2022	3.200	65,400					1,986	373,325	01/28/2022
100080316		Den Haag	NLD		02/22/2022	3.250	3,797					133	21,675	01/28/2022
100080317		Amsterdam	NLD		02/22/2022	2.750	199,347					6,052	1,290,000	01/28/2022
100080318		Sneek	NLD		02/22/2022	3.000	33,114					1,005	200,000	02/10/2022
100080319		Zierikzee	NLD		02/22/2022	3.150	650,691					19,756	3,930,000	01/28/2022
100080320		Schiedam/Vlaardingen	NLD		02/22/2022	3.150	37,253					1,131	225,000	01/28/2022
100080321		Den Haag	NLD		02/22/2022	3.250	111,760					3,393	637,759	02/16/2022
100080322		Den Haag	NLD		02/22/2022	3.250	6,526					228	37,241	02/16/2022
100080325		Amsterdam/Amstelveen	NLD		02/22/2022	3.100	4,347					152	24,806	02/14/2022
100080326		Amsterdam/Amstelveen	NLD		02/22/2022	3.100	74,507					2,262	425,194	02/14/2022
100080327		Drachten	NLD		02/22/2022	3.150	21,359					648	121,886	02/15/2022
100080328		Drachten	NLD		02/22/2022	3.150	1,247					44	7,114	02/15/2022
100080329		Leeuwarden	NLD		02/22/2022	3.200	112,588					3,418	680,000	02/15/2022
100080330		Heemstede	NLD		02/22/2022	3.350	3,014					108	17,221	02/15/2022
100080331		Heemstede	NLD		02/22/2022	3.350	52,982					1,608	302,779	02/15/2022
100080332		Amsterdam	NLD		02/22/2022	3.250	58,777					1,785	335,414	02/17/2022
100080333		Amsterdam	NLD		02/22/2022	3.250	3,432					120	19,586	02/17/2022
100080334		Lelystad	NLD		02/22/2022	3.150	28,147					854	160,321	02/11/2022
100080335		Alphen Aan Den Rijn	NLD		02/22/2022	2.900	627,511					19,050	3,790,000	02/16/2022
100081893		Tilburg	NLD		03/30/2022	3.000	277,661					8,431	1,677,000	03/08/2022
100081894		Den Haag	NLD		03/30/2022	3.650	3,626					125	19,661	02/21/2022
100081895		Den Haag	NLD		03/30/2022	3.650	31,872					968	172,839	02/21/2022
100081896		Delft	NLD		03/30/2022	3.500	43,931					1,334	285,000	02/23/2022
100081897		Den Haag	NLD		03/30/2022	3.650	44,704					1,357	241,678	02/22/2022
100081898		Den Haag	NLD		03/30/2022	3.650	5,239					176	28,322	02/22/2022
100081899		Valkenburg Aan De Geul	NLD		03/30/2022	3.000	37,529					1,139	264,815	03/10/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100081900		Valkenburg Aan De Geul	NLD		03/30/2022	3.000	2,152					74	15,185	03/10/2022
100081901		Rotterdam	NLD		03/30/2022	3.300	26,270					798	180,000	02/21/2022
100081902		Almere	NLD		03/30/2022	3.000	18,762					597	123,465	03/25/2022
100081903		Almere	NLD		03/30/2022	3.000	46,580					1,414	306,535	03/25/2022
100081904		Schiedam/Vlaardingen	NLD		03/30/2022	3.350	40,178					1,220	244,575	03/02/2022
100081905		Schiedam/Vlaardingen	NLD		03/30/2022	3.350	2,534					85	15,425	03/02/2022
100081906		Rotterdam	NLD		03/30/2022	3.400	31,679					962	192,834	03/02/2022
100081907		Rotterdam	NLD		03/30/2022	3.400	1,999					67	12,166	03/02/2022
100081908		Zaltbommel	NLD		03/30/2022	7.450	7,586					473	53,729	03/10/2022
100081909		Zaltbommel	NLD		03/30/2022	7.450	40,421					1,227	286,271	03/10/2022
100081910		Rotterdam	NLD		03/30/2022	4.050	95,479					2,899	535,629	03/21/2022
100081911		Amsterdam/Amstelveen	NLD		03/30/2022	3.450	43,876					1,332	250,259	03/24/2022
100081912		Amsterdam/Amstelveen	NLD		03/30/2022	3.450	2,585					87	14,741	03/24/2022
100081913		Eindhoven	NLD		03/30/2022	3.000	6,911					237	49,836	03/01/2022
100081914		Eindhoven	NLD		03/30/2022	3.000	121,363					3,686	875,164	03/01/2022
100081915		Den Haag	NLD		03/30/2022	2.950	173,849					5,279	1,050,001	03/07/2022
100081916		Rotterdam	NLD		03/30/2022	3.050	44,152					1,341	330,809	03/08/2022
100081917		Weert	NLD		03/30/2022	3.500	160,051					4,859	1,039,790	02/18/2022
100081918		Weert	NLD		03/30/2022	3.500	4,650					156	30,210	02/18/2022
100081919		Amsterdam	NLD		03/30/2022	2.800	159,279					4,836	1,110,000	02/24/2022
100081920		Eindhoven	NLD		03/30/2022	3.050	96,031					2,916	590,000	03/01/2022
100081921		Emmeloord	NLD		03/30/2022	3.600	230,143					6,990	1,342,462	03/04/2022
100081922		Emmeloord	NLD		03/30/2022	3.600	8,150					274	47,538	03/04/2022
100081923		Rotterdam	NLD		03/30/2022	3.450	84,441					2,564	481,630	03/10/2022
100081924		Rotterdam	NLD		03/30/2022	3.450	4,974					167	28,370	03/10/2022
100081925		Venlo	NLD		03/30/2022	3.400	100,446					3,049	650,000	03/16/2022
100081926		Amsterdam	NLD		03/30/2022	3.000	192,061					5,832	1,160,000	03/07/2022
100081927		Amsterdam	NLD		03/30/2022	2.950	235,110					7,138	1,420,000	02/28/2022
100081928		Culemborg	NLD		03/30/2022	3.150	42,496					1,290	275,000	03/14/2022
100081929		Maastricht	NLD		03/30/2022	3.350	45,532					1,383	275,000	03/01/2022
100081931		Dordrecht/Drechtsteden	NLD		03/30/2022	3.200	93,492					2,839	564,667	03/07/2022
100081932		Franeker	NLD		03/30/2022	3.600	28,147					855	170,000	03/07/2022
100081933		Amsterdam	NLD		03/30/2022	3.350	130,800					3,975	747,437	02/28/2022
100081934		Amsterdam	NLD		03/30/2022	3.350	7,448					258	42,563	02/28/2022
100081935		Zaltbommel	NLD		03/30/2022	3.550	70,367					2,136	401,292	02/28/2022
100081936		Zaltbommel	NLD		03/30/2022	3.550	4,157					138	23,708	02/28/2022
100081937		Den Haag	NLD		03/30/2022	2.900	121,860					3,700	920,000	02/28/2022
100081938		Leeuwarden	NLD		03/30/2022	3.350	123,074					3,737	702,816	03/09/2022
100081939		Leeuwarden	NLD		03/30/2022	3.350	7,212					243	41,184	03/09/2022
100081940		Bergen Op Zoom	NLD		03/30/2022	3.550	220,760					6,702	1,374,009	03/25/2022
100081941		Uden	NLD		03/30/2022	3.100	42,607					1,312	260,000	02/22/2022
100081943		Amsterdam	NLD		03/30/2022	3.100	93,406					2,836	1,006,095	03/16/2022
100081944		Amsterdam	NLD		03/30/2022	3.100	30,121					1,153	324,440	03/16/2022
100081945		Lelystad	NLD		03/30/2022	3.250	2,354					116	13,628	02/18/2022
100081946		Lelystad	NLD		03/30/2022	3.250	54,638					1,659	316,372	02/18/2022
100081947		Utrecht	NLD		03/30/2022	3.650	1,686					57	9,894	03/02/2022
100081948		Utrecht	NLD		03/30/2022	3.650	57,950					1,760	340,106	03/02/2022
100081949		Leiden	NLD		03/30/2022	3.250	71,195					2,161	406,268	02/25/2022
100081950		Leiden	NLD		03/30/2022	3.250	4,159					140	23,733	02/25/2022
100081951		Leiden	NLD		03/30/2022	2.650	23,180					704	132,149	02/18/2022
100081954		Rotterdam	NLD		03/30/2022	3.350	2,806					94	16,011	02/21/2022
100081955		Rotterdam	NLD		03/30/2022	3.300	48,015					1,458	273,989	02/21/2022

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100081956		Utrecht	NLD		03/30/2022	3.650	2,583					87	14,919	02/25/2022
100081957		Utrecht	NLD		03/30/2022	3.650	56,294					1,709	325,081	02/25/2022
100081959		Amersfoort	NLD		03/30/2022	3.250	43,048					1,307	245,650	02/22/2022
100081960		Amersfoort	NLD		03/30/2022	3.250	2,515					85	14,350	02/22/2022
100081961		Assen	NLD		03/30/2022	3.350	24,284					737	220,000	02/28/2022
100081962		Rotterdam	NLD		03/30/2022	3.600	39,737					1,206	240,000	03/15/2022
100081963		Rotterdam	NLD		03/30/2022	3.400	45,532					1,382	275,000	03/15/2022
100081964		Tilburg	NLD		03/30/2022	3.200	187,094					5,680	1,067,656	02/25/2022
100081965		Tilburg	NLD		03/30/2022	3.250	10,925					368	62,344	02/25/2022
100081966		Capelle Aan Den Ijssel	NLD		03/30/2022	2.800	37,860					1,150	245,000	02/28/2022
100081967		Rotterdam	NLD		03/30/2022	3.000	56,294					1,709	340,000	03/21/2022
100081969		Arnhem	NLD		03/30/2022	3.350	35,155					1,097	220,000	02/28/2022
100081970		Rotterdam	NLD		03/30/2022	3.200	87,752					2,665	530,000	03/07/2022
100081971		Rotterdam	NLD		03/30/2022	3.200	120,866					3,670	730,000	03/07/2022
100081972		Rotterdam	NLD		03/30/2022	3.200	134,940					4,098	815,000	03/07/2022
100081973		Arnhem	NLD		03/30/2022	3.000	115,899					3,519	700,000	03/18/2022
100081974		Schiedam/Vlaardingen	NLD		03/30/2022	2.750	65,235					1,981	394,000	03/01/2022
100081975		Almere	NLD		03/30/2022	3.350	62,089					1,885	354,154	03/18/2022
100081976		Almere	NLD		03/30/2022	3.350	3,655					123	20,846	03/18/2022
100081977		Den Haag	NLD		03/30/2022	3.400	793,081					24,083	4,322,559	03/08/2022
100081978		Den Haag	NLD		03/30/2022	3.400	85,764					2,884	467,441	03/08/2022
100081979		Schiedam/Vlaardingen	NLD		03/30/2022	2.750	32,286					980	195,000	02/25/2022
100081980		Tilburg	NLD		03/30/2022	3.200	153,980					4,675	930,000	03/10/2022
100081981		Tilburg	NLD		03/30/2022	3.200	29,803					905	180,000	03/10/2022
100081982		Schiedam/Vlaardingen	NLD		03/30/2022	2.750	37,088					1,126	224,000	02/25/2022
100081983		Schiedam/Vlaardingen	NLD		03/30/2022	2.750	31,458					955	190,000	03/01/2022
100081984		Rotterdam	NLD		03/30/2022	3.250	11,682					393	66,639	03/07/2022
100081985		Rotterdam	NLD		03/30/2022	3.250	198,684					6,034	1,133,361	03/07/2022
100081986		Amsterdam	NLD		03/30/2022	2.800	258,290					7,844	1,960,000	03/01/2022
100081987		S-Hertogenbosch	NLD		03/30/2022	3.200	26,270					798	170,000	03/17/2022
100081988		S-Hertogenbosch	NLD		03/30/2022	2.800	26,270					798	170,000	03/17/2022
100081989		S-Hertogenbosch	NLD		03/30/2022	3.200	23,180					704	150,000	03/18/2022
100081990		S-Hertogenbosch	NLD		03/30/2022	2.800	23,180					704	150,000	03/18/2022
100081991		Spijkenisse	NLD		03/30/2022	3.250	2,531					85	14,440	03/10/2022
100081992		Spijkenisse	NLD		03/30/2022	3.250	43,048					1,307	245,560	03/10/2022
100081993		Appingedam	NLD		03/30/2022	2.850	20,354					708	146,000	03/04/2022
100081994		Den Haag	NLD		03/30/2022	3.350	112,588					3,419	740,000	03/01/2022
100081995		Lelystad	NLD		03/30/2022	3.700	50,223					1,525	289,513	03/01/2022
100081996		Lelystad	NLD		03/30/2022	3.700	3,554					224	20,487	03/01/2022
100081999		Roosendaal	NLD		03/30/2022	2.750	39,737					1,206	240,000	03/24/2022
100082000		Bergen Op Zoom	NLD		03/30/2022	2.850	38,081					1,156	230,000	03/24/2022
100082001		Roosendaal	NLD		03/30/2022	2.750	34,439					1,046	208,000	03/24/2022
100082002		Castricum	NLD		03/30/2022	3.800	37,253					1,131	225,000	03/04/2022
100082003		Amsterdam	NLD		03/30/2022	3.500	246,865					7,495	1,343,243	02/28/2022
100082004		Amsterdam	NLD		03/30/2022	3.550	27,155					958	147,757	02/28/2022
100082005		Tilburg	NLD		03/30/2022	3.150	287,705					8,734	1,737,660	02/25/2022
100082006		Haarlem	NLD		03/30/2022	3.200	62,917					1,910	380,000	03/21/2022
100082007		Haarlem	NLD		03/30/2022	3.650	79,474					2,413	429,345	03/21/2022
100082008		Haarlem	NLD		03/30/2022	3.650	9,376					315	50,655	03/21/2022
100082009		Zaltbommel	NLD		03/30/2022	7.605	52,982					1,609	304,439	02/28/2022
100082010		Zaltbommel	NLD		03/30/2022	7.605	7,059					234	40,561	02/28/2022
100082011		Castricum	NLD		03/30/2022	7.670	52,155					1,584	312,097	03/18/2022

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100082012		Castricum	NLD		03/30/2022	7.670	2,992					104	17,903	03/18/2022
100082013		Helmond	NLD		03/30/2022	3.100	33,114					1,174	250,000	02/21/2022
100082014		Spijkenisse	NLD		03/30/2022	3.550	6,049					203	34,755	03/21/2022
100082015		Spijkenisse	NLD		03/30/2022	3.550	47,905					1,455	275,245	03/21/2022
100082016		Schiedam/Vlaardingen	NLD		03/30/2022	3.550	40,178					1,220	231,947	03/21/2022
100082017		Schiedam/Vlaardingen	NLD		03/30/2022	3.550	4,859					173	28,053	03/21/2022
100082018		Schiedam/Vlaardingen	NLD		03/30/2022	3.550	41,724					1,267	240,868	03/21/2022
100082019		Schiedam/Vlaardingen	NLD		03/30/2022	3.550	5,046					179	29,132	03/21/2022
100082020		Schiedam/Vlaardingen	NLD		03/30/2022	3.550	5,046					179	29,132	03/16/2022
100082021		Schiedam/Vlaardingen	NLD		03/30/2022	3.550	41,724					1,267	240,868	03/16/2022
100082022		Schiedam/Vlaardingen	NLD		03/30/2022	3.550	47,132					1,431	272,092	03/16/2022
100082023		Schiedam/Vlaardingen	NLD		03/30/2022	3.550	5,700					203	32,908	03/16/2022
100082024		Spijkenisse	NLD		03/30/2022	3.550	6,439					216	36,998	03/16/2022
100082025		Spijkenisse	NLD		03/30/2022	3.550	50,996					1,548	293,002	03/16/2022
100082026		Spijkenisse	NLD		03/30/2022	3.550	47,905					1,454	275,245	03/14/2022
100082027		Spijkenisse	NLD		03/30/2022	3.550	6,049					203	34,755	03/14/2022
100082028		Capelle Aan Den Ijssel	NLD		03/30/2022	3.550	5,607					199	32,369	03/14/2022
100082029		Capelle Aan Den Ijssel	NLD		03/30/2022	3.550	46,360					1,408	267,631	03/14/2022
100082030		Schiedam/Vlaardingen	NLD		03/30/2022	2.850	34,107					1,035	206,000	03/24/2022
100082031		Leiden	NLD		03/30/2022	3.250	2,260					76	12,893	03/14/2022
100082032		Leiden	NLD		03/30/2022	3.250	38,426					1,167	219,193	03/14/2022
100082033		Leiden	NLD		03/30/2022	3.250	1,830					62	10,439	03/14/2022
100082034		Leiden	NLD		03/30/2022	3.250	31,113					945	177,475	03/14/2022
100082035		Amsterdam	NLD		03/30/2022	3.050	177,712					5,394	1,150,000	03/11/2022
100082036		Zutphen	NLD		03/30/2022	3.050	216,345					6,567	1,400,000	03/11/2022
100082037		Groningen	NLD		03/30/2022	3.200	83,613					2,538	505,000	03/10/2022
100082038		Zoetermeer	NLD		03/30/2022	2.900	44,814					1,361	290,000	03/10/2022
100082039		Rotterdam	NLD		03/30/2022	2.750	46,691					1,417	282,000	02/25/2022
100082040		Rotterdam	NLD		03/30/2022	2.750	31,127					945	188,000	02/25/2022
100082041		S-Hertogenbosch	NLD		03/30/2022	3.100	119,211					3,620	730,000	02/21/2022
100082042		Den Haag	NLD		03/30/2022	3.200	4,526					155	25,998	02/28/2022
100082043		Den Haag	NLD		03/30/2022	3.200	48,567					1,475	279,002	02/28/2022
100082044		Den Haag	NLD		03/30/2022	3.200	47,905					1,455	273,832	03/03/2022
100082045		Den Haag	NLD		03/30/2022	3.200	2,829					97	16,168	03/03/2022
100082046		Katwijk	NLD		03/30/2022	3.050	44,704					1,357	270,000	02/25/2022
100082047		Den Haag	NLD		03/30/2022	3.050	55,466					1,684	335,000	02/25/2022
100082048		Arnhem	NLD		03/30/2022	7.685	57,177					1,736	330,697	03/11/2022
100082049		Arnhem	NLD		03/30/2022	7.685	6,795					240	39,303	03/11/2022
100082050		Wijchen	NLD		03/30/2022	7.685	37,860					1,149	231,258	03/11/2022
100082051		Wijchen	NLD		03/30/2022	7.685	2,250					79	13,742	03/11/2022
100082052		Spijkenisse	NLD		03/30/2022	3.350	31,458					955	179,438	03/22/2022
100082053		Spijkenisse	NLD		03/30/2022	3.350	1,852					62	10,562	03/22/2022
100082054		Schiedam/Vlaardingen	NLD		03/30/2022	3.300	62,089					1,885	375,000	03/25/2022
100082055		Amsterdam	NLD		03/30/2022	3.000	50,996					1,548	330,000	03/17/2022
100082056		Rotterdam	NLD		03/30/2022	3.200	57,177					1,736	370,000	03/17/2022
100082057		Haarlem	NLD		03/30/2022	3.300	165,570					5,027	944,448	03/15/2022
100082058		Haarlem	NLD		03/30/2022	3.300	9,739					328	55,552	03/15/2022
100082059		Den Haag	NLD		03/30/2022	3.350	67,884					2,062	387,216	03/04/2022
100082060		Den Haag	NLD		03/30/2022	3.350	3,994					134	22,784	03/04/2022
100082061		Rotterdam	NLD		03/30/2022	3.350	3,819					132	21,822	03/04/2022
100082062		Rotterdam	NLD		03/30/2022	3.350	67,056					2,037	383,178	03/04/2022
100082064		Amsterdam/Amstelveen	NLD		03/30/2022	2.800	137,534					4,175	890,000	03/16/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100082065		Amsterdam	NLD		03/30/2022	2.800	84,993					2,580	550,000	03/16/2022
100082721		Den Haag	NLD		04/27/2022	3.850	2,578					76	13,955	02/18/2022
100082722		Den Haag	NLD		04/27/2022	3.300	17,385					528	99,615	02/28/2022
100082723		Den Haag	NLD		04/27/2022	3.350	990					29	5,673	02/28/2022
100082724		Den Haag	NLD		04/27/2022	6.735	52,569					1,597	301,332	12/03/2021
100082725		Den Haag	NLD		04/27/2022	6.735	2,945					86	16,880	12/03/2021
100082726		Katwijk	NLD		04/27/2022	3.850	9,934					302	40,702	11/10/2021
100082727		Katwijk	NLD		04/27/2022	3.850	2,779					81	11,387	11/10/2021
100082728		Stadskanaal	NLD		04/27/2022	2.850	9,802					298	70,476	02/28/2022
100082729		Schiedam/Vlaardingen	NLD		04/27/2022	3.500	9,887					299	56,799	04/01/2022
100082730		Schiedam/Vlaardingen	NLD		04/27/2022	3.550	3,015					90	17,321	04/01/2022
100082731		Tilburg	NLD		04/27/2022	3.200	96,141					2,918	655,001	04/13/2022
100082732		Dordrecht/Drechtsteden	NLD		04/27/2022	3.000	26,270					797	170,000	04/11/2022
100082733		Dordrecht/Drechtsteden	NLD		04/27/2022	3.000	28,975					879	175,000	04/11/2022
100082734		Amsterdam	NLD		04/27/2022	2.650	35,322					1,072	335,000	03/25/2022
100082735		Tiel	NLD		04/27/2022	7.970	215,241					6,537	1,300,000	04/04/2022
100082736		Leiden	NLD		04/27/2022	3.550	22,518					684	128,374	04/01/2022
100082737		Leiden	NLD		04/27/2022	3.550	2,715					80	15,477	04/01/2022
100082738		Tiel	NLD		04/27/2022	3.000	343,790					10,438	2,606,000	04/19/2022
100082739		Franeker	NLD		04/27/2022	3.550	34,439					1,046	195,000	03/29/2022
100082740		Rotterdam	NLD		04/27/2022	3.500	132,898					4,034	860,000	04/11/2022
100082742		Capelle Aan Den Ijssel	NLD		04/27/2022	3.000	41,393					1,257	250,000	04/01/2022
100082743		Rotterdam	NLD		04/27/2022	2.750	342,178					10,389	2,595,951	03/28/2022
100082744		Lelystad	NLD		04/27/2022	3.750	44,814					1,361	260,347	03/25/2022
100082745		Lelystad	NLD		04/27/2022	3.800	5,104					118	29,653	03/25/2022
100082746		Lelystad	NLD		04/27/2022	3.800	6,058					146	34,922	03/30/2022
100082747		Lelystad	NLD		04/27/2022	3.750	49,450					1,501	285,078	03/30/2022
100082748		Nijmegen	NLD		04/27/2022	3.950	509,956					15,488	3,080,000	04/06/2022
100082749		Schiedam/Vlaardingen	NLD		04/27/2022	2.850	36,425					1,106	237,000	03/30/2022
100082750		Roosendaal	NLD		04/27/2022	2.750	35,598					1,081	215,000	04/01/2022
100082751		Den Haag	NLD		04/27/2022	3.100	8,283					243	47,229	03/30/2022
100082752		Den Haag	NLD		04/27/2022	3.050	139,907					4,247	797,771	03/30/2022
100082753		Spijkenisse	NLD		04/27/2022	3.500	39,406					1,196	226,411	03/25/2022
100082754		Spijkenisse	NLD		04/27/2022	3.550	4,976					146	28,589	03/25/2022
100082755		Spijkenisse	NLD		04/27/2022	3.500	45,587					1,384	261,926	03/25/2022
100082756		Spijkenisse	NLD		04/27/2022	3.550	5,756					169	33,074	03/25/2022
100082757		Spijkenisse	NLD		04/27/2022	3.500	43,269					1,314	248,608	03/25/2022
100082758		Spijkenisse	NLD		04/27/2022	3.550	5,464					160	31,392	03/25/2022
100082759		Schiedam/Vlaardingen	NLD		04/27/2022	3.200	34,880					1,059	215,000	03/28/2022
100082760		Katwijk	NLD		04/27/2022	2.900	23,180					704	152,597	03/30/2022
100082761		Katwijk	NLD		04/27/2022	2.900	22,391					673	147,403	03/30/2022
100082762		Amsterdam	NLD		04/27/2022	3.600	393,313					11,940	2,179,334	03/30/2022
100082763		Amsterdam	NLD		04/27/2022	3.650	35,404					1,038	196,174	03/30/2022
100082764		Venlo	NLD		04/27/2022	3.450	2,063					61	11,765	04/01/2022
100082765		Venlo	NLD		04/27/2022	3.450	34,770					1,056	198,235	04/01/2022
100082766		Eindhoven	NLD		04/27/2022	3.500	159,318					4,836	916,400	03/30/2022
100082767		Den Haag	NLD		04/27/2022	3.350	33,141					997	310,000	04/12/2022
100082768		Capelle Aan Den Ijssel	NLD		04/27/2022	3.350	1,888					55	10,777	04/05/2022
100082769		Capelle Aan Den Ijssel	NLD		04/27/2022	3.350	32,617					991	186,223	04/05/2022
100082770		Heerlen	NLD		04/27/2022	2.950	25,663					779	155,000	03/29/2022
100082771		Rotterdam	NLD		04/27/2022	3.350	3,477					101	19,859	04/01/2022
100082772		Rotterdam	NLD		04/27/2022	3.350	60,433					1,835	345,141	04/01/2022

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100082773		Zierikzee	NLD		04/27/2022	2.950	47,188					1,433	285,000	03/29/2022
100082774		Groningen	NLD		04/27/2022	3.100	117,444					3,566	760,000	04/08/2022
100082775		Den Haag	NLD		04/27/2022	3.400	34,770					1,056	245,000	03/30/2022
100082776		Schiedam/Vlaardingen	NLD		04/27/2022	3.550	40,178					1,220	231,736	04/08/2022
100082777		Schiedam/Vlaardingen	NLD		04/27/2022	3.550	4,900					141	28,264	04/08/2022
100082778		Schiedam/Vlaardingen	NLD		04/27/2022	3.550	5,749					165	33,156	04/13/2022
100082779		Schiedam/Vlaardingen	NLD		04/27/2022	3.550	47,132					1,431	271,844	04/13/2022
100082780		Schiedam/Vlaardingen	NLD		04/27/2022	3.550	40,178					1,220	230,648	04/13/2022
100082781		Schiedam/Vlaardingen	NLD		04/27/2022	3.550	5,113					150	29,352	04/13/2022
100082782		Schiedam/Vlaardingen	NLD		04/27/2022	3.350	122,080					3,707	697,490	04/08/2022
100082783		Schiedam/Vlaardingen	NLD		04/27/2022	3.350	7,090					206	40,510	04/08/2022
100082784		Zaandam	NLD		04/27/2022	3.200	2,759,504					83,760	17,119,001	04/12/2022
100082785		Schiedam/Vlaardingen	NLD		04/27/2022	3.200	75,334					2,287	525,000	03/30/2022
100082786		Rotterdam	NLD		04/27/2022	3.500	125,281					3,803	865,000	03/30/2022
100082787		Amsterdam	NLD		04/27/2022	3.000	92,719					2,816	560,000	04/08/2022
100082788		Heerlen	NLD		04/27/2022	3.450	5,672					165	34,574	03/30/2022
100082789		Heerlen	NLD		04/27/2022	3.450	91,947					2,791	560,426	03/30/2022
100082790		Enschede	NLD		04/27/2022	3.550	40,565					1,231	231,597	04/11/2022
100082791		Enschede	NLD		04/27/2022	3.550	2,348					68	13,403	04/11/2022
100082792		Katwijk	NLD		04/27/2022	3.500	41,591					1,263	314,000	04/14/2022
100082793		Eindhoven	NLD		04/27/2022	3.500	157,181					4,772	890,000	03/30/2022
100082794		Enschede	NLD		04/27/2022	3.850	35,598					1,081	203,238	04/11/2022
100082795		Enschede	NLD		04/27/2022	3.850	2,060					60	11,762	04/11/2022
100082796		Almelo	NLD		04/27/2022	3.850	27,319					830	155,974	04/01/2022
100082797		Almelo	NLD		04/27/2022	3.850	1,581					46	9,026	04/01/2022
100082798		Rotterdam	NLD		04/27/2022	4.050	3,769					111	21,492	03/29/2022
100082799		Rotterdam	NLD		04/27/2022	4.050	63,643					1,932	362,894	03/29/2022
100082800		S-Hertogenbosch	NLD		04/27/2022	8.310	46,249					1,404	264,585	04/15/2022
100082802		Den Haag	NLD		04/27/2022	3.400	757,915					22,648	5,406,396	03/30/2022
100082803		Gorredijk	NLD		04/27/2022	4.000	2,204					64	12,582	04/14/2022
100082804		Gorredijk	NLD		04/27/2022	4.000	38,081					1,156	217,418	04/14/2022
100082805		Venlo	NLD		04/27/2022	3.650	2,066					61	11,780	04/19/2022
100082806		Venlo	NLD		04/27/2022	3.650	34,770					1,056	198,220	04/19/2022
100083292		Amsterdam	NLD		05/27/2022	4.000	88,304					2,681	546,506	05/25/2022
100083293		Nijmegen	NLD		05/27/2022	3.650	15,870					482	90,610	04/22/2022
100083294		Nijmegen	NLD		05/27/2022	3.650	8,240					252	47,046	04/22/2022
100083295		Gouda	NLD		05/27/2022	3.850	1,601					113	8,756	05/25/2022
100083296		Gouda	NLD		05/27/2022	3.850	4,395					135	24,042	05/25/2022
100083297		Lelystad	NLD		05/27/2022	3.750	3,974					121	23,365	05/12/2022
100083298		Nijmegen	NLD		05/27/2022	3.350	71,195					2,161	405,919	04/25/2022
100083299		Nijmegen	NLD		05/27/2022	3.350	4,224					129	24,081	04/25/2022
100083300		Arnhem	NLD		05/27/2022	2.900	52,541					1,596	340,000	05/02/2022
100083301		Amsterdam	NLD		05/27/2022	3.050	234,282					7,113	1,335,912	04/26/2022
100083302		Amsterdam	NLD		05/27/2022	3.100	13,870					424	79,088	04/26/2022
100083303		Castricum	NLD		05/27/2022	3.450	34,273					1,051	230,000	05/10/2022
100083304		Castricum	NLD		05/27/2022	3.300	73,016					2,217	455,000	04/14/2022
100083305		S-Hertogenbosch	NLD		05/27/2022	2.900	110,380					3,351	1,015,000	04/25/2022
100083306		Utrecht	NLD		05/27/2022	2.850	274,361					8,533	1,810,000	04/21/2022
100083307		Appingedam	NLD		05/27/2022	3.400	35,697					1,084	231,000	04/26/2022
100083308		Heerlen	NLD		05/27/2022	3.450	1,425					44	8,126	04/14/2022
100083309		Heerlen	NLD		05/27/2022	3.450	24,008					729	136,874	04/14/2022
100083310		Rotterdam	NLD		05/27/2022	2.950	28,699					871	200,000	04/20/2022

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1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100083311		Den Haag	NLD		05/27/2022	3.250	153,428					4,660	980,000	05/06/2022
100083312		S-Hertogenbosch	NLD		05/27/2022	3.600	45,532					1,383	275,000	05/04/2022
100083313		Rotterdam	NLD		05/27/2022	3.350	128,317					3,897	731,324	05/04/2022
100083314		Rotterdam	NLD		05/27/2022	3.350	7,663					234	43,676	05/04/2022
100083315		Rotterdam	NLD		05/27/2022	2.850	29,389					892	180,000	04/26/2022
100083316		Haarlem	NLD		05/27/2022	3.400	72,851					2,212	720,000	05/09/2022
100083317		Rotterdam	NLD		05/27/2022	3.650	4,316					132	24,632	05/09/2022
100083318		Rotterdam	NLD		05/27/2022	3.600	74,507					2,262	425,197	05/09/2022
100083319		Venlo	NLD		05/27/2022	3.600	26,822					815	175,000	05/02/2022
100083320		Schiedam/Vlaardingen	NLD		05/27/2022	3.400	134,277					4,077	811,000	04/22/2022
100083321		Rotterdam	NLD		05/27/2022	3.200	2,028					62	11,575	05/12/2022
100083322		Rotterdam	NLD		05/27/2022	3.200	34,770					1,055	198,425	05/12/2022
100083323		Enschede	NLD		05/27/2022	3.100	29,968					910	181,000	05/02/2022
100083324		Amersfoort	NLD		05/27/2022	3.300	74,507					2,262	450,000	04/21/2022
100083325		Schiedam/Vlaardingen	NLD		05/27/2022	3.150	37,529					1,140	244,000	05/06/2022
100083326		Amsterdam/Amstelveen	NLD		05/27/2022	3.550	4,623					141	26,441	04/28/2022
100083327		Amsterdam/Amstelveen	NLD		05/27/2022	3.550	51,327					1,558	293,559	04/28/2022
100083328		Rotterdam	NLD		05/27/2022	3.900	345,938					10,503	2,415,000	05/16/2022
100083329		Eindhoven	NLD		05/27/2022	3.300	83,613					2,539	528,649	04/20/2022
100083330		Eindhoven	NLD		05/27/2022	3.300	4,959					152	31,351	04/20/2022
100083331		Dedemsvaart	NLD		05/27/2022	2.850	22,076					670	200,000	04/19/2022
100083332		Tilburg	NLD		05/27/2022	3.350	11,746					359	66,945	05/09/2022
100083333		Tilburg	NLD		05/27/2022	3.300	196,739					5,974	1,121,305	05/09/2022
100083334		Den Haag	NLD		05/27/2022	3.050	119,211					3,620	720,000	04/20/2022
100083335		Rotterdam	NLD		05/27/2022	3.550	36,425					1,106	207,663	04/29/2022
100083336		Rotterdam	NLD		05/27/2022	3.550	2,164					66	12,337	04/29/2022
100083337		Rotterdam	NLD		05/27/2022	3.350	67,884					2,061	387,039	04/15/2022
100083338		Rotterdam	NLD		05/27/2022	3.350	4,027					123	22,961	04/15/2022
100083339		Groningen	NLD		05/27/2022	2.800	292,066					8,867	1,890,000	04/22/2022
100083340		Zaltbommel	NLD		05/27/2022	3.650	149,013					4,526	900,000	05/04/2022
100083341		Enschede	NLD		05/27/2022	3.250	260,773					7,917	1,575,000	05/23/2022
100083342		Breda	NLD		05/27/2022	3.400	199,843					6,070	1,320,000	05/02/2022
100083343		Amsterdam	NLD		05/27/2022	3.050	295,174					8,963	2,387,825	05/09/2022
100083344		Amsterdam	NLD		05/27/2022	3.050	3,928					120	31,775	05/09/2022
100083345		Rotterdam	NLD		05/27/2022	3.500	146,530					4,449	835,079	05/10/2022
100083346		Rotterdam	NLD		05/27/2022	3.550	8,760					268	49,921	05/10/2022
100083347		Rotterdam	NLD		05/27/2022	2.900	35,542					1,079	230,000	04/19/2022
100083348		Heemstede	NLD		05/27/2022	3.550	6,036					185	34,449	05/13/2022
100083349		Heemstede	NLD		05/27/2022	3.550	103,481					3,141	590,551	05/13/2022
100083350		Den Haag	NLD		05/27/2022	3.450	2,779					85	15,864	04/25/2022
100083351		Den Haag	NLD		05/27/2022	3.450	48,015					1,458	274,136	04/25/2022
100083352		Lelystad	NLD		05/27/2022	3.450	74,507					2,263	424,782	04/07/2022
100083353		Lelystad	NLD		05/27/2022	3.450	4,423					135	25,218	04/07/2022
100083354		Echt/Limburg	NLD		05/27/2022	3.100	123,626					3,752	800,000	05/12/2022
100083355		Utrecht	NLD		05/27/2022	3.600	220,760					6,773	3,130,000	05/20/2022
100083356		Utrecht	NLD		05/27/2022	3.100	70,367					2,136	425,000	04/22/2022
100083357		Schiedam/Vlaardingen	NLD		05/27/2022	3.550	5,749					176	33,156	04/20/2022
100083358		Schiedam/Vlaardingen	NLD		05/27/2022	3.500	47,132					1,431	271,844	04/20/2022
100083359		Schiedam/Vlaardingen	NLD		05/27/2022	3.500	41,724					1,267	240,649	04/20/2022
100083360		Schiedam/Vlaardingen	NLD		05/27/2022	3.550	5,089					156	29,351	04/20/2022
100083361		Schiedam/Vlaardingen	NLD		05/27/2022	3.500	43,269					1,314	249,562	04/20/2022
100083362		Schiedam/Vlaardingen	NLD		05/27/2022	3.550	5,277					162	30,438	04/20/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100083363		Schiedam/Vlaardingen	NLD		05/27/2022	3.500	44,814					1,361	258,475	04/20/2022
100083364		Schiedam/Vlaardingen	NLD		05/27/2022	3.550	5,466					168	31,525	04/20/2022
100083365		Schiedam/Vlaardingen	NLD		05/27/2022	3.500	40,178					1,220	231,736	04/26/2022
100083366		Schiedam/Vlaardingen	NLD		05/27/2022	3.550	4,900					150	28,264	04/26/2022
100083367		Schiedam/Vlaardingen	NLD		05/27/2022	3.500	49,450					1,501	285,214	04/22/2022
100083368		Schiedam/Vlaardingen	NLD		05/27/2022	3.550	6,031					185	34,786	04/22/2022
100083369		Schiedam/Vlaardingen	NLD		05/27/2022	3.500	61,813					1,877	354,843	04/26/2022
100083370		Schiedam/Vlaardingen	NLD		05/27/2022	3.550	7,866					240	45,157	04/26/2022
100083371		Rotterdam	NLD		05/27/2022	3.250	27,319					830	165,000	05/05/2022
100083372		Roosendaal	NLD		05/27/2022	4.050	43,048					1,307	260,000	05/19/2022
100083373		Schiedam/Vlaardingen	NLD		05/27/2022	3.050	26,491					804	200,000	05/12/2022
100083374		Den Haag	NLD		05/27/2022	2.800	36,205					1,099	285,000	05/20/2022
100083375		Capelle Aan Den Ijssel	NLD		05/27/2022	2.800	39,737					1,206	310,000	05/20/2022
100083376		Heerlen	NLD		05/27/2022	3.550	29,803					905	169,844	05/09/2022
100083377		Heerlen	NLD		05/27/2022	3.550	1,782					54	10,156	05/09/2022
100083378		Den Haag	NLD		05/27/2022	3.050	176,989					5,374	1,068,967	04/20/2022
100083379		Rotterdam	NLD		05/27/2022	3.800	51,577					1,584	335,000	04/25/2022
100083380		Schiedam/Vlaardingen	NLD		05/27/2022	7.820	43,048					1,307	260,000	04/28/2022
100083382		Utrecht	NLD		05/27/2022	3.450	156,464					4,750	893,304	04/19/2022
100083383		Utrecht	NLD		05/27/2022	3.450	9,055					277	51,696	04/19/2022
100083384		Den Haag	NLD		05/27/2022	4.150	47,924					1,457	560,000	05/03/2022
100083385		Zaltbommel	NLD		05/27/2022	3.050	33,114					1,006	250,000	05/04/2022
100083386		Arnhem	NLD		05/27/2022	3.450	37,088					1,126	225,000	04/22/2022
100083387		Roosendaal	NLD		05/27/2022	3.300	89,629					2,721	580,000	04/29/2022
100083388		Heerlen	NLD		05/27/2022	3.850	37,860					1,150	245,000	05/18/2022
100083389		Spijkenisse	NLD		05/27/2022	3.150	30,630					930	185,000	05/05/2022
100083390		Rotterdam	NLD		05/27/2022	3.700	828,017					25,138	5,001,000	04/25/2022
100083391		Venlo	NLD		05/27/2022	4.000	59,164					1,796	335,000	05/13/2022
100083392		Rotterdam	NLD		05/27/2022	3.300	146,806					4,458	950,000	05/09/2022
100083393		Spijkenisse	NLD		05/27/2022	2.900	72,851					2,212	660,000	05/16/2022
100083396		Spijkenisse	NLD		05/27/2022	2.700	24,284					737	161,333	05/16/2022
100083397		Spijkenisse	NLD		05/27/2022	2.700	24,284					737	161,333	05/16/2022
100083400		Tilburg	NLD		05/27/2022	3.150	53,810					1,634	325,000	04/28/2022
100083401		Amsterdam	NLD		05/27/2022	3.150	503,333					15,282	3,660,999	04/29/2022
100083402		Groningen	NLD		05/27/2022	3.350	251,115					7,622	1,625,000	05/13/2022
100083403		Gorredijk	NLD		05/27/2022	3.550	3,860					118	21,999	05/17/2022
100083404		Gorredijk	NLD		05/27/2022	3.550	64,572					1,960	368,001	05/17/2022
100083405		Groningen	NLD		05/27/2022	3.450	66,890					2,031	405,000	05/16/2022
100083406		Yerseke	NLD		05/27/2022	3.250	212,758					6,459	1,285,000	04/25/2022
100083407		Emmeloord	NLD		05/27/2022	3.550	5,493					168	31,306	05/17/2022
100083408		Emmeloord	NLD		05/27/2022	3.550	91,891					2,790	523,694	05/17/2022
100083409		Emmeloord	NLD		05/27/2022	3.550	5,493					168	31,306	05/17/2022
100083410		Emmeloord	NLD		05/27/2022	3.550	91,891					2,790	523,694	05/17/2022
100083411		Bergen Op Zoom	NLD		05/27/2022	3.450	65,676					1,994	425,000	05/17/2022
100083412		Roosendaal	NLD		05/27/2022	3.550	35,929					1,091	217,000	05/05/2022
100083413		Amsterdam	NLD		05/27/2022	3.700	165,570					5,026	1,020,000	05/11/2022
100083415		Tilburg	NLD		05/27/2022	3.600	219,298					6,658	1,225,177	05/20/2022
100083416		Roosendaal	NLD		05/27/2022	3.800	32,286					980	183,984	05/17/2022
100083417		Roosendaal	NLD		05/27/2022	3.800	1,933					59	11,016	05/17/2022
100083418		Rotterdam	NLD		05/27/2022	3.600	73,679					2,236	445,000	05/13/2022
100083419		Almere	NLD		05/27/2022	3.650	46,360					1,408	300,000	05/03/2022
100083420		Appingedam	NLD		05/27/2022	3.750	21,524					654	140,306	05/05/2022

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100083421		Appingedam	NLD		05/27/2022	3.750	1,487					45	9,694	05/05/2022
100083422		Den Haag	NLD		05/27/2022	3.600	82,785					2,515	500,000	05/02/2022
100083423		Roosendaal	NLD		05/27/2022	3.550	43,048					1,307	260,000	05/19/2022
100083424		Arnhem	NLD		05/27/2022	3.450	81,957					2,488	495,000	04/25/2022
100083425		Tilburg	NLD		05/27/2022	3.550	112,588					3,417	655,786	05/11/2022
100083426		Tilburg	NLD		05/27/2022	3.550	4,157					127	24,214	05/11/2022
100083427		Den Haag	NLD		05/27/2022	3.000	69,539					2,111	450,000	05/13/2022
100083428		Arnhem	NLD		05/27/2022	3.450	517,241					15,703	3,180,000	04/25/2022
100083429		Zaltbommel	NLD		05/27/2022	3.450	141,563					4,298	807,101	04/29/2022
100083430		Zaltbommel	NLD		05/27/2022	3.450	8,401					257	47,899	04/29/2022
100083431		Amsterdam	NLD		05/27/2022	3.650	275,950					8,379	2,093,750	05/20/2022
100083432		Den Haag	NLD		05/27/2022	3.200	331,140					10,053	2,780,000	05/23/2022
100083433		Zaltbommel	NLD		05/27/2022	4.100	45,887					1,394	263,999	05/23/2022
100083434		Zaltbommel	NLD		05/27/2022	4.100	2,781					85	16,001	05/23/2022
100083435		Castricum	NLD		05/27/2022	3.650	34,770					1,056	210,000	05/09/2022
100083436		Alphen Aan Den Rijn	NLD		05/27/2022	3.600	76,990					2,338	465,000	05/20/2022
100084230		Hoogeveen	NLD		06/30/2022	3.650	29,803					905	162,463	05/24/2022
100084231		Hoogeveen	NLD		06/30/2022	3.650	5,602					159	30,537	05/24/2022
100084232		Amsterdam	NLD		06/30/2022	3.900	132,456					4,022	1,875,000	06/07/2022
100084233		Amsterdam	NLD		06/30/2022	3.900	55,190					1,676	594,465	06/09/2022
100084234		Utrecht	NLD		06/30/2022	3.450	95,203					2,890	542,575	05/24/2022
100084235		Utrecht	NLD		06/30/2022	3.450	5,689					164	32,425	05/24/2022
100084236		Lelystad	NLD		06/30/2022	4.100	10,762					327	61,299	06/09/2022
100084237		Lelystad	NLD		06/30/2022	4.100	2,349					68	13,380	06/09/2022
100084238		Zaltbommel	NLD		06/30/2022	3.650	62,917					1,912	470,000	06/03/2022
100084239		Enschede	NLD		06/30/2022	3.300	48,015					1,457	290,000	06/13/2022
100084240		Apeldoorn	NLD		06/30/2022	3.800	54,638					1,660	330,000	06/02/2022
100084241		Rotterdam	NLD		06/30/2022	3.650	88,304					2,682	720,530	06/01/2022
100084242		Rotterdam	NLD		06/30/2022	3.550	77,266					2,347	630,464	06/01/2022
100084243		Rotterdam	NLD		06/30/2022	3.150	1,104					(79)	9,007	06/01/2022
100084244		Gorinchem	NLD		06/30/2022	3.550	2,741					79	15,613	06/17/2022
100084245		Gorinchem	NLD		06/30/2022	3.550	45,532					1,382	259,387	06/17/2022
100084246		Amsterdam	NLD		06/30/2022	1.000	112,588					3,418	680,000	05/30/2022
100084247		Amsterdam	NLD		06/30/2022	1.000	269,052					8,168	1,625,000	05/30/2022
100084248		Amsterdam	NLD		06/30/2022	1.000	134,940					4,096	815,000	05/30/2022
100084249		Uden	NLD		06/30/2022	3.700	61,261					1,860	348,976	06/15/2022
100084250		Uden	NLD		06/30/2022	3.700	3,691					106	21,024	06/15/2022
100084251		S-Hertogenbosch	NLD		06/30/2022	3.200	80,357					2,440	560,000	06/08/2022
100084252		Emmen	NLD		06/30/2022	3.000	48,567					1,475	367,000	06/07/2022
100084253		Den Haag	NLD		06/30/2022	3.450	37,088					1,126	211,133	05/30/2022
100084254		Den Haag	NLD		06/30/2022	3.450	1,558					44	8,867	05/30/2022
100084255		Amsterdam	NLD		06/30/2022	3.100	209,446					6,358	1,265,000	05/30/2022
100084256		Amsterdam	NLD		06/30/2022	3.100	419,721					12,741	2,535,000	05/30/2022
100084257		Amersfoort	NLD		06/30/2022	3.100	66,758					2,027	480,000	05/30/2022
100084258		Groningen	NLD		06/30/2022	3.300	68,877					2,091	450,000	05/30/2022
100084259		Venlo	NLD		06/30/2022	4.300	5,906					171	33,639	06/13/2022
100084260		Venlo	NLD		06/30/2022	4.300	97,686					2,965	556,359	06/13/2022
100084261		Arnhem	NLD		06/30/2022	1.000	32,286					980	195,000	06/15/2022
100084262		Zaandam	NLD		06/30/2022	3.100	192,624					5,848	1,385,000	05/30/2022
100084263		Dordrecht/Drechtsteden	NLD		06/30/2022	3.500	27,816					844	180,000	06/16/2022
100084264		Amsterdam	NLD		06/30/2022	3.000	190,406					5,780	1,150,000	03/30/2022
100084265		Utrecht	NLD		06/30/2022	3.200	114,795					3,485	805,000	05/23/2022

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100084266		Roosendaal	NLD		06/30/2022	3.050	106,406					3,230	830,000	05/25/2022
100084267		Haarlem	NLD		06/30/2022	3.350	35,322					1,072	280,000	06/22/2022
100084268		Haarlem	NLD		06/30/2022	4.800	126,937					3,854	820,000	06/22/2022
100084270		Heerlen	NLD		06/30/2022	4.150	18,685					122	115,000	06/09/2022
100084271		Tilburg	NLD		06/30/2022	3.550	72,851					2,212	665,000	05/25/2022
100084272		Amsterdam/Amstelveen	NLD		06/30/2022	3.200	81,902					2,486	530,000	05/23/2022
100084273		Rotterdam	NLD		06/30/2022	3.350	53,810					1,634	380,000	05/19/2022
100084274		Eindhoven	NLD		06/30/2022	3.750	149,724					4,545	920,000	06/13/2022
100084275		Rotterdam	NLD		06/30/2022	4.050	49,671					1,508	300,000	06/13/2022
100084276		Zaltbommel	NLD		06/30/2022	3.800	35,598					1,081	202,850	05/30/2022
100084277		Zaltbommel	NLD		06/30/2022	3.800	2,132					61	12,150	05/30/2022
100084279		Roosendaal	NLD		06/30/2022	3.700	36,425					1,106	225,000	06/17/2022
100084280		Utrecht	NLD		06/30/2022	3.550	48,843					1,483	278,354	05/27/2022
100084281		Utrecht	NLD		06/30/2022	3.550	2,921					84	16,646	05/27/2022
100084282		Utrecht	NLD		06/30/2022	3.550	3,069					88	17,492	05/27/2022
100084283		Utrecht	NLD		06/30/2022	3.550	51,327					1,558	292,508	05/27/2022
100084284		Eindhoven	NLD		06/30/2022	3.350	255,751					7,764	1,655,000	06/16/2022
100084285		Almelo	NLD		06/30/2022	4.000	34,428					1,033	200,000	06/03/2022
100084286		Doetinchem	NLD		06/30/2022	3.800	57,122					1,734	325,504	05/30/2022
100084287		Doetinchem	NLD		06/30/2022	3.800	3,421					99	19,496	05/30/2022
100084288		Lelystad	NLD		06/30/2022	3.900	5,593					159	32,178	05/23/2022
100084289		Lelystad	NLD		06/30/2022	3.900	44,814					1,360	257,822	05/23/2022
100084290		Lelystad	NLD		06/30/2022	3.650	47,905					1,455	279,707	06/08/2022
100084291		Lelystad	NLD		06/30/2022	3.650	5,188					129	30,293	06/08/2022
100084292		Utrecht	NLD		06/30/2022	3.900	276,613					8,398	1,591,735	05/23/2022
100084293		Utrecht	NLD		06/30/2022	3.900	34,512					979	198,597	05/23/2022
100084294		Utrecht	NLD		06/30/2022	3.900	271,314					8,237	1,561,618	05/23/2022
100084295		Utrecht	NLD		06/30/2022	3.900	34,524					980	198,709	05/23/2022
100084296		Bussum/Uothoorn/Purmerend	NLD		06/30/2022	3.600	88,304					2,682	535,000	06/01/2022
100084297		Breda	NLD		06/30/2022	2.950	63,579					1,930	455,000	05/25/2022
100084298		Appingedam	NLD		06/30/2022	4.050	28,518					866	184,542	06/09/2022
100084299		Zoetermeer	NLD		06/30/2022	3.600	72,851					2,212	512,621	05/25/2022
100084300		Zoetermeer	NLD		06/30/2022	3.600	5,312					151	37,379	05/25/2022
100084301		Bergen Op Zoom	NLD		06/30/2022	3.550	42,386					1,287	267,000	05/30/2022
100084302		Amsterdam	NLD		06/30/2022	3.200	180,803					5,489	1,170,000	05/23/2022
100084303		Groningen	NLD		06/30/2022	3.250	37,159					574	225,000	06/03/2022
100084304		Spijkenisse	NLD		06/30/2022	3.750	75,334					2,287	429,303	05/30/2022
100084305		Spijkenisse	NLD		06/30/2022	3.750	4,509					130	25,697	05/30/2022
100084306		Leiden	NLD		06/30/2022	3.850	110,380					3,351	715,000	06/10/2022
100084307		Winterswijk	NLD		06/30/2022	3.800	52,453					1,593	304,285	06/07/2022
100084308		Winterswijk	NLD		06/30/2022	3.800	15,810					456	91,715	06/07/2022
100084309		Zoetermeer	NLD		06/30/2022	3.550	262,418					7,970	1,590,823	06/01/2022
100084310		Zoetermeer	NLD		06/30/2022	3.550	8,112					234	49,177	06/01/2022
100084311		Schiedam/Vlaardingen	NLD		06/30/2022	3.800	33,942					1,030	205,000	06/15/2022
100084312		Den Haag	NLD		06/30/2022	3.750	123,626					3,755	861,539	06/01/2022
100084313		Spijkenisse	NLD		06/30/2022	4.000	46,360					1,407	265,653	05/30/2022
100084314		Spijkenisse	NLD		06/30/2022	4.000	5,994					173	34,347	05/30/2022
100084315		Uden	NLD		06/30/2022	1.000	47,188					1,433	268,700	06/14/2022
100084316		Uden	NLD		06/30/2022	1.000	2,862					83	16,300	06/14/2022
100084317		Groningen	NLD		06/30/2022	1.000	46,801					1,421	282,750	06/15/2022
100084318		Rotterdam	NLD		06/30/2022	3.900	82,785					2,513	500,000	05/23/2022
100084319		Heerhugowaard	NLD		06/30/2022	4.250	61,813					1,877	434,001	06/01/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100084320		Roosendaal	NLD		06/30/2022	3.900	126,275					3,833	715,000	06/13/2022
100084321		Capelle Aan Den Ijssel	NLD		06/30/2022	3.800	35,598					1,081	202,850	05/25/2022
100084322		Capelle Aan Den Ijssel	NLD		06/30/2022	3.800	2,132					61	12,150	05/25/2022
100084323		Amsterdam	NLD		06/30/2022	1.000	2,905,757					88,210	17,550,000	05/30/2022
100084324		Maastricht	NLD		06/30/2022	4.450	33,114					1,005	305,000	06/17/2022
100084325		Rotterdam	NLD		06/30/2022	3.650	113,912					3,458	795,000	06/22/2022
100084327		Zoetermeer	NLD		06/30/2022	3.700	78,811					2,393	510,000	06/22/2022
100084328		Arnhem	NLD		06/30/2022	3.550	22,407					680	145,000	06/15/2022
100084329		Enkhuizen/Hoorn	NLD		06/30/2022	4.400	2,748					82	15,583	06/17/2022
100084330		Enkhuizen/Hoorn	NLD		06/30/2022	4.400	42,220					1,282	239,417	06/17/2022
100084331		Amsterdam/Amstelveen	NLD		06/30/2022	3.850	52,541					1,595	321,585	06/17/2022
100084332		Amsterdam/Amstelveen	NLD		06/30/2022	3.850	4,642					130	28,415	06/17/2022
100084333		S-Hertogenbosch	NLD		06/30/2022	3.650	154,532					4,691	1,146,631	06/16/2022
100084334		Amsterdam	NLD		06/30/2022	3.500	495,165					15,034	3,495,000	06/29/2022
100084335		Delft	NLD		06/30/2022	3.700	435,174					13,213	2,655,000	06/20/2022
100084336		Utrecht	NLD		06/30/2022	3.700	452,835					13,749	2,735,000	06/20/2022
100084337		Utrecht	NLD		06/30/2022	3.650	65,400					1,986	395,000	06/20/2022
100085022		Amsterdam	NLD		07/27/2022	4.450	19,868					603	120,958	07/14/2022
100085023		Rotterdam	NLD		07/27/2022	3.150	33,114					1,005	295,564	07/21/2022
100085024		Rotterdam	NLD		07/27/2022	3.250	162,259					4,926	924,114	07/15/2022
100085025		Rotterdam	NLD		07/27/2022	3.250	9,813					264	55,886	07/15/2022
100085026		S-Hertogenbosch	NLD		07/27/2022	3.450	356,892					10,834	2,309,500	06/30/2022
100085027		Rotterdam	NLD		07/27/2022	3.100	30,906					938	280,000	07/21/2022
100085028		Maastricht	NLD		07/27/2022	4.150	90,236					2,739	545,000	06/24/2022
100085031		Dordrecht/Drechtsteden	NLD		07/27/2022	1.000	6,277					171	33,942	07/04/2022
100085032		Dordrecht/Drechtsteden	NLD		07/27/2022	1.000	33,114					1,006	179,058	07/04/2022
100085033		Zwolle	NLD		07/27/2022	3.800	27,286					828	221,000	07/13/2022
100085034		Utrecht	NLD		07/27/2022	3.600	129,145					3,922	950,000	07/08/2022
100085035		Den Haag	NLD		07/27/2022	4.310	55,190					1,675	480,000	06/30/2022
100085036		Utrecht	NLD		07/27/2022	3.100	317,895					9,650	1,922,050	06/30/2022
100085037		Leiden	NLD		07/27/2022	4.310	827,851					25,131	6,950,000	06/30/2022
100085038		Rotterdam	NLD		07/27/2022	4.050	38,081					1,156	216,827	06/30/2022
100085039		Rotterdam	NLD		07/27/2022	4.050	2,314					63	13,173	06/30/2022
100085040		Amsterdam/Amstelveen	NLD		07/27/2022	4.000	139,853					4,131	861,880	07/04/2022
100085041		Amsterdam/Amstelveen	NLD		07/27/2022	4.000	39,450					1,198	243,120	07/04/2022
100085042		Zuidhorn	NLD		07/27/2022	3.050	66,228					2,011	623,000	07/18/2022
100085043		Gouda	NLD		07/27/2022	3.250	56,294					1,709	425,000	07/21/2022
100085044		Emmen	NLD		07/27/2022	3.500	29,803					756	200,000	07/14/2022
100085045		Amsterdam	NLD		07/27/2022	3.750	88,304					2,681	575,000	06/27/2022
100085046		Utrecht	NLD		07/27/2022	3.250	187,646					5,698	1,440,000	07/07/2022
100085047		Utrecht	NLD		07/27/2022	3.600	89,629					2,721	580,000	06/28/2022
100085048		Gouda	NLD		07/27/2022	3.600	54,638					1,659	330,000	07/21/2022
100085049		Veldhoven	NLD		07/27/2022	3.700	71,747					2,179	580,000	06/09/2022
100085050		Tilburg	NLD		07/27/2022	3.800	127,241					3,863	768,500	06/24/2022
100085051		Haarlem	NLD		07/27/2022	3.350	82,376					2,406	550,000	07/15/2022
100085052		Groningen	NLD		07/27/2022	3.350	50,923					1,488	340,000	07/15/2022
100085053		Groningen	NLD		07/27/2022	3.350	40,439					1,181	270,000	07/15/2022
100085054		Leiden	NLD		07/27/2022	3.350	39,339					998	330,000	07/04/2022
100085055		Capelle Aan Den Ijssel	NLD		07/27/2022	3.900	40,979					1,039	275,000	06/30/2022
100085056		Gouda	NLD		07/27/2022	3.750	63,745					1,935	314,324	06/17/2022
100085057		Hilversum	NLD		07/27/2022	3.550	84,066					2,553	660,000	07/01/2022
100085058		Veenendaal	NLD		07/27/2022	3.750	102,654					3,117	620,000	07/19/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100085059		Den Haag	NLD		07/27/2022	4.400	44,704					1,357	254,895	07/14/2022
100085060		Den Haag	NLD		07/27/2022	4.400	2,649					69	15,105	07/14/2022
100085061		Castricum	NLD		07/27/2022	3.700	48,678					1,234	355,000	07/01/2022
100085062		Zierikzee	NLD		07/27/2022	3.550	37,253					1,131	225,000	07/01/2022
100085063		Rotterdam	NLD		07/27/2022	3.450	479,050					14,544	3,106,500	07/22/2022
100085064		Den Haag	NLD		07/27/2022	4.000	4,808					126	27,413	07/04/2022
100085065		Den Haag	NLD		07/27/2022	4.000	81,129					2,464	462,587	07/04/2022
100085066		Spijkenisse	NLD		07/27/2022	3.650	170,758					5,183	1,190,000	07/11/2022
100085067		Heerlen	NLD		07/27/2022	4.000	157,844					4,792	1,023,002	07/22/2022
100085068		Venlo	NLD		07/27/2022	4.000	17,661					536	107,660	06/30/2022
100085069		Venlo	NLD		07/27/2022	4.000	11,046					326	67,340	06/30/2022
100085070		Den Haag	NLD		07/27/2022	3.450	78,149					2,372	545,000	06/23/2022
100085071		Amsterdam	NLD		07/27/2022	3.650	99,342					3,017	1,115,000	07/05/2022
100085072		Zierikzee	NLD		07/27/2022	3.550	68,767					2,088	445,000	07/01/2022
100085073		Schiedam/Vlaardingen	NLD		07/27/2022	1.000	34,770					1,056	197,929	06/30/2022
100085074		Schiedam/Vlaardingen	NLD		07/27/2022	1.000	2,120					58	12,071	06/30/2022
100085075		Enschede	NLD		07/27/2022	4.100	38,909					1,181	221,537	07/18/2022
100085076		Enschede	NLD		07/27/2022	4.100	2,365					64	13,463	07/18/2022
100085077		Schiedam/Vlaardingen	NLD		07/27/2022	1.000	3,736					102	21,268	06/30/2022
100085078		Schiedam/Vlaardingen	NLD		07/27/2022	1.000	61,261					1,860	348,732	06/30/2022
100085079		Weert	NLD		07/27/2022	4.050	37,860					1,150	245,000	06/28/2022
100085080		Weert	NLD		07/27/2022	4.250	54,086					1,642	355,000	07/22/2022
100085081		Castricum	NLD		07/27/2022	4.450	45,587					1,384	295,000	07/15/2022
100085082		Weert	NLD		07/27/2022	4.050	46,360					1,408	300,000	06/28/2022
100085083		Delft	NLD		07/27/2022	4.050	44,152					1,340	420,000	06/30/2022
100085084		Yerseke	NLD		07/27/2022	4.000	2,313					63	13,169	07/01/2022
100085085		Yerseke	NLD		07/27/2022	4.000	38,081					1,157	216,831	07/01/2022
100085086		Zierikzee	NLD		07/27/2022	4.000	2,062					56	11,738	07/01/2022
100085087		Zierikzee	NLD		07/27/2022	4.000	33,942					1,031	193,262	07/01/2022
100085088		Groningen	NLD		07/27/2022	3.600	271,204					8,236	1,755,000	07/01/2022
100085089		Amsterdam	NLD		07/27/2022	3.750	96,031					2,915	580,000	06/23/2022
100085090		Spijkenisse	NLD		07/27/2022	3.900	119,211					3,619	795,000	07/14/2022
100085091		Groningen	NLD		07/27/2022	3.550	444,832					13,509	3,100,000	07/01/2022
100085092		Emmen	NLD		07/27/2022	4.100	6,961					200	39,834	06/30/2022
100085093		Emmen	NLD		07/27/2022	4.100	23,621					717	135,166	06/30/2022
100085094		Dordrecht/Drechtsteden	NLD		07/27/2022	4.450	51,823					1,573	298,207	07/22/2022
100085095		Dordrecht/Drechtsteden	NLD		07/27/2022	4.450	2,571					70	14,793	07/22/2022
100085096		Rotterdam	NLD		07/27/2022	3.950	38,909					1,181	235,000	07/14/2022
100085097		Lelystad	NLD		07/27/2022	4.300	43,876					1,332	249,806	07/22/2022
100085098		Lelystad	NLD		07/27/2022	4.300	2,669					72	15,194	07/22/2022
100085099		Zierikzee	NLD		07/27/2022	4.450	423,195					12,851	2,399,449	07/08/2022
100085100		Bergen Op Zoom	NLD		07/27/2022	4.200	34,273					1,041	207,000	06/27/2022
100085101		Heerlen	NLD		07/27/2022	4.100	66,414					1,963	385,000	07/05/2022
100085102		Venlo	NLD		07/27/2022	4.000	16,005					486	97,736	07/20/2022
100085103		Venlo	NLD		07/27/2022	4.000	13,471					398	82,264	07/20/2022
100085104		Eindhoven	NLD		07/27/2022	4.400	43,876					1,332	265,000	07/11/2022
100085105		Roosendaal	NLD		07/27/2022	4.200	40,951					1,243	234,628	06/24/2022
100085106		Roosendaal	NLD		07/27/2022	4.200	5,301					143	30,372	06/24/2022
100085107		Den Haag	NLD		07/27/2022	3.850	66,449					2,017	430,000	06/23/2022
100085108		Amsterdam	NLD		07/27/2022	3.900	77,818					2,362	470,000	06/23/2022
100085109		Amsterdam	NLD		07/27/2022	1.000	339,860					10,322	2,052,678	07/06/2022
100085110		Heerlen	NLD		07/27/2022	4.100	65,552					1,938	380,000	07/05/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100085111		Eindhoven	NLD		07/27/2022	4.200	110,932					3,368	670,000	06/27/2022
100085112		Schiedam/Vlaardingen	NLD		07/27/2022	3.950	28,478					865	215,000	07/07/2022
100085113		Rotterdam	NLD		07/27/2022	4.500	43,048					1,307	260,000	07/15/2022
100085114		Utrecht	NLD		07/27/2022	3.850	242,836					7,375	1,466,667	07/06/2022
100085115		Utrecht	NLD		07/27/2022	1.000	88,162					2,678	532,474	07/06/2022
100085116		Eindhoven	NLD		07/27/2022	3.950	141,011					2,538	1,430,000	06/30/2022
100085117		Groningen	NLD		07/27/2022	3.900	319,109					9,691	1,980,000	07/01/2022
100085118		Rotterdam	NLD		07/27/2022	3.800	207,073					6,289	1,345,000	07/01/2022
100085119		Den Haag	NLD		07/27/2022	3.800	39,406					1,197	255,000	07/01/2022
100085120		Den Haag	NLD		07/27/2022	3.800	44,814					1,361	290,000	07/01/2022
100085121		Eindhoven	NLD		07/27/2022	3.950	102,521					3,114	665,210	07/01/2022
100085122		Weert	NLD		07/27/2022	4.450	45,631					1,385	315,000	07/19/2022
100085123		Tilburg	NLD		07/27/2022	4.150	17,998					486	102,578	06/29/2022
100085124		Tilburg	NLD		07/27/2022	4.150	301,338					9,149	1,717,422	06/29/2022
100085125		Den Haag	NLD		07/27/2022	4.300	64,572					1,961	368,182	07/19/2022
100085126		Den Haag	NLD		07/27/2022	4.300	3,827					100	21,818	07/19/2022
100085127		Franeker	NLD		07/27/2022	4.550	33,997					1,032	220,000	07/15/2022
100085128		Capelle Aan Den Ijssel	NLD		07/27/2022	4.450	35,874					1,089	325,000	07/07/2022
100085129		Bergen Op Zoom	NLD		07/27/2022	4.200	45,532					1,382	259,241	07/19/2022
100085130		Bergen Op Zoom	NLD		07/27/2022	4.200	2,768					75	15,759	07/19/2022
100085131		Almere	NLD		07/27/2022	4.400	62,089					1,885	368,705	07/07/2022
100085132		Almere	NLD		07/27/2022	4.400	1,060					28	6,295	07/07/2022
100085133		Groningen	NLD		07/27/2022	3.900	211,930					6,436	1,280,000	07/01/2022
100085134		Enschede	NLD		07/27/2022	1.000	59,605					1,511	650,000	07/15/2022
100085135		S-Hertogenbosch	NLD		07/27/2022	1.000	213,254					6,474	1,380,001	07/15/2022
100085136		Enschede	NLD		07/27/2022	4.000	27,816					777	205,670	07/20/2022
100085137		Enschede	NLD		07/27/2022	4.000	36,425					1,106	269,330	07/20/2022
100085138		Utrecht	NLD		07/27/2022	4.750	51,327					1,558	292,183	07/20/2022
100085139		Utrecht	NLD		07/27/2022	4.750	3,130					85	17,817	07/20/2022
100085140		Lelystad	NLD		07/27/2022	4.500	86,097					2,614	498,966	07/22/2022
100085141		Lelystad	NLD		07/27/2022	4.500	3,629					98	21,034	07/22/2022
100086266		Den Haag	NLD		08/29/2022	4.700	10,762					327	65,650	08/17/2022
100086267		Katwijk	NLD		08/29/2022	3.650	8,355					213	55,437	07/25/2022
100086268		Katwijk	NLD		08/29/2022	3.650	137,837					4,185	914,563	07/25/2022
100086269		Nijmegen	NLD		08/29/2022	1.000	69,539					2,111	505,000	08/23/2022
100086270		Breda	NLD		08/29/2022	3.600	35,874					1,089	275,000	08/08/2022
100086271		Helmond	NLD		08/29/2022	3.350	37,860					1,150	285,849	07/18/2022
100086272		Helmond	NLD		08/29/2022	3.350	37,860					1,150	245,000	07/18/2022
100086273		Amsterdam	NLD		08/29/2022	4.100	3,856					94	21,979	08/09/2022
100086274		Amsterdam	NLD		08/29/2022	4.100	64,572					1,961	368,021	08/09/2022
100086275		Roosendaal	NLD		08/29/2022	4.550	46,235					1,404	248,791	07/29/2022
100086276		Roosendaal	NLD		08/29/2022	4.550	5,661					146	30,459	07/29/2022
100086277		Breda	NLD		08/29/2022	3.900	35,874					1,089	280,000	08/08/2022
100086278		S-Hertogenbosch	NLD		08/29/2022	1.000	2,931					75	16,769	08/17/2022
100086279		S-Hertogenbosch	NLD		08/29/2022	1.000	1,511					46	8,646	08/17/2022
100086280		Capelle Aan Den Ijssel	NLD		08/29/2022	3.350	38,909					1,181	221,512	08/12/2022
100086281		Capelle Aan Den Ijssel	NLD		08/29/2022	3.350	2,369					60	13,488	08/12/2022
100086282		Spijkenisse	NLD		08/29/2022	4.650	8,830					268	58,667	08/02/2022
100086283		Spijkenisse	NLD		08/29/2022	4.650	8,830					268	58,667	08/02/2022
100086284		Amsterdam	NLD		08/29/2022	3.400	147,578					4,481	955,000	08/18/2022
100086285		Groningen	NLD		08/29/2022	4.050	49,015					1,457	300,000	07/21/2022
100086286		Maastricht	NLD		08/29/2022	4.350	188,971					5,740	1,250,000	08/02/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100086287		Delft	NLD		08/29/2022	3.950	110,380					3,351	673,644	08/18/2022
100086288		Delft	NLD		08/29/2022	3.950	10,873					265	66,356	08/18/2022
100086289		Katwijk	NLD		08/29/2022	3.650	13,761					418	141,004	08/08/2022
100086290		Katwijk	NLD		08/29/2022	3.550	13,761					418	141,004	08/08/2022
100086291		Katwijk	NLD		08/29/2022	3.900	13,760					418	140,992	08/08/2022
100086292		Delft	NLD		08/29/2022	3.750	75,279					2,286	455,000	07/18/2022
100086293		Zierikzee	NLD		08/29/2022	4.200	65,400					1,986	372,361	07/27/2022
100086294		Zierikzee	NLD		08/29/2022	4.200	3,976					102	22,639	07/27/2022
100086295		Almelo	NLD		08/29/2022	4.200	1,978					48	11,835	08/04/2022
100086296		Almelo	NLD		08/29/2022	4.200	33,114					1,006	198,165	08/04/2022
100086297		Emmeloord	NLD		08/29/2022	4.100	5,583					143	31,787	07/05/2022
100086298		Emmeloord	NLD		08/29/2022	4.100	91,891					2,791	523,213	07/05/2022
100086299		Bergen Op Zoom	NLD		08/29/2022	4.300	2,584					67	15,056	08/15/2022
100086300		Bergen Op Zoom	NLD		08/29/2022	4.300	41,188					1,250	239,944	08/15/2022
100086301		Rotterdam	NLD		08/29/2022	3.800	187,646					5,697	1,220,000	08/15/2022
100086302		Bergen Op Zoom	NLD		08/29/2022	3.950	75,500					2,293	456,000	08/01/2022
100086303		Katwijk	NLD		08/29/2022	4.250	8,106					209	62,353	08/22/2022
100086304		Katwijk	NLD		08/29/2022	4.250	30,244					918	232,647	08/22/2022
100086305		Amsterdam	NLD		08/29/2022	4.300	10,135					261	72,462	08/01/2022
100086306		Amsterdam	NLD		08/29/2022	4.300	35,322					1,073	252,538	08/01/2022
100086307		Rotterdam	NLD		08/29/2022	3.950	31,127					945	188,000	07/27/2022
100086308		Enschede	NLD		08/29/2022	4.300	88,966					2,701	421,479	08/15/2022
100086309		Groningen	NLD		08/29/2022	3.900	57,618					1,749	435,000	07/15/2022
100086310		Tilburg	NLD		08/29/2022	3.950	54,859					1,667	355,000	08/03/2022
100086311		Groningen	NLD		08/29/2022	3.850	197,801					6,005	1,292,053	08/22/2022
100086312		Amsterdam/Amstelveen	NLD		08/29/2022	4.300	111,760					3,393	675,000	08/18/2022
100086313		Veldhoven	NLD		08/29/2022	4.850	50,113					1,522	325,000	08/08/2022
100086314		Dordrecht/Drechtsteden	NLD		08/29/2022	4.200	114,243					3,471	690,000	08/03/2022
100086315		Gorredijk	NLD		08/29/2022	4.300	30,630					930	174,393	07/05/2022
100086316		Gorredijk	NLD		08/29/2022	4.300	1,863					48	10,607	07/05/2022
100086317		Venlo	NLD		08/29/2022	4.950	20,972					637	127,373	08/01/2022
100086318		Venlo	NLD		08/29/2022	4.950	8,665					255	52,627	08/01/2022
100086319		Den Haag	NLD		08/29/2022	4.400	1,982					48	11,301	07/25/2022
100086320		Den Haag	NLD		08/29/2022	4.400	33,445					1,015	190,699	07/25/2022
100086321		Veldhoven	NLD		08/29/2022	3.950	29,803					905	180,000	08/08/2022
100086322		Enschede	NLD		08/29/2022	4.250	56,404					1,712	365,000	08/15/2022
100086323		Zierikzee	NLD		08/29/2022	4.250	33,114					1,005	200,000	07/29/2022
100086324		Den Haag	NLD		08/29/2022	4.000	35,598					1,081	215,000	07/29/2022
100086325		Gorredijk	NLD		08/29/2022	4.750	31,458					955	182,954	07/19/2022
100086326		Gorredijk	NLD		08/29/2022	4.750	1,212					31	7,046	07/19/2022
100086327		Oostburg	NLD		08/29/2022	4.950	6,200					167	57,549	08/23/2022
100086328		Oostburg	NLD		08/29/2022	4.950	11,038					194	102,451	08/23/2022
100086329		Tilburg	NLD		08/29/2022	4.350	41,944					1,273	315,000	08/17/2022
100086330		Enschede	NLD		08/29/2022	4.000	240,905					7,314	1,455,000	07/29/2022
100086331		Zoetermeer	NLD		08/29/2022	3.950	74,175					2,252	480,000	08/16/2022
100086332		Tilburg	NLD		08/29/2022	4.550	126,937					3,854	800,000	08/17/2022
100086333		Gorredijk	NLD		08/29/2022	4.750	29,803					905	180,000	07/26/2022
100086334		Gorredijk	NLD		08/29/2022	4.850	31,458					955	190,000	07/26/2022
100086335		Schiedam/Vlaardingen	NLD		08/29/2022	1.000	37,253					1,131	225,000	08/08/2022
100086336		Dordrecht/Drechtsteden	NLD		08/29/2022	4.700	42,220					1,282	255,000	08/18/2022
100086337		Groningen	NLD		08/29/2022	1.000	133,698					4,059	870,000	07/15/2022
100086338		Bergen Op Zoom	NLD		08/29/2022	3.950	37,419					1,136	226,000	07/28/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100086339		Schiedam/Vlaardingen	NLD		08/29/2022	4.750	51,327					1,558	310,000	07/28/2022
100086340		Amsterdam	NLD		08/29/2022	4.500	137,512					4,062	1,120,000	08/02/2022
100086341		Amsterdam	NLD		08/29/2022	1.000	188,375					5,719	1,223,000	08/22/2022
100086342		Amsterdam	NLD		08/29/2022	4.500	73,315					1,705	650,000	08/03/2022
100086343		Hoogeveen	NLD		08/29/2022	4.950	132,456					4,022	753,709	08/19/2022
100086344		Hoogeveen	NLD		08/29/2022	4.950	8,135					211	46,291	08/19/2022
100086345		Groningen	NLD		08/29/2022	1.000	412,896					12,533	2,640,000	08/12/2022
100086346		Groningen	NLD		08/29/2022	1.000	360,170					10,934	2,230,000	08/24/2022
100086347		Utrecht	NLD		08/29/2022	4.850	42,220					1,282	240,252	08/18/2022
100086348		Utrecht	NLD		08/29/2022	4.850	2,592					67	14,748	08/18/2022
100086349		Groningen	NLD		08/29/2022	1.000	221,202					6,717	1,812,128	08/08/2022
100086350		Den Haag	NLD		08/29/2022	1.000	49,671					1,509	300,000	08/05/2022
100086351		Den Haag	NLD		08/29/2022	1.000	76,990					2,338	465,000	08/05/2022
100086352		Doetinchem	NLD		08/29/2022	4.750	38,909					1,181	235,000	08/22/2022
100086353		Den Haag	NLD		08/29/2022	1.000	154,311					4,685	955,000	08/17/2022
100086354		Zaltbommel	NLD		08/29/2022	4.800	47,188					1,433	268,521	08/19/2022
100086355		Zaltbommel	NLD		08/29/2022	4.800	2,896					75	16,479	08/19/2022
100087596		Tilburg	NLD		09/27/2022	1.000	10,265					11	63,051	09/22/2022
100087597		Enschede	NLD		09/27/2022	4.450	4,767					111	25,650	08/29/2022
100087598		Enschede	NLD		09/27/2022	4.450	38,909					1,181	209,350	08/29/2022
100087599		Rotterdam	NLD		09/27/2022	4.000	34,770					1,056	210,000	09/01/2022
100087600		Hilversum	NLD		09/27/2022	4.450	66,228					2,011	600,000	09/01/2022
100087601		Rotterdam	NLD		09/27/2022	3.900	436,222					13,243	2,855,000	08/24/2022
100087602		Tiel	NLD		09/27/2022	4.250	32,452					985	210,000	07/27/2022
100087603		S-Hertogenbosch	NLD		09/27/2022	4.650	177,988					5,404	1,057,377	08/29/2022
100087604		S-Hertogenbosch	NLD		09/27/2022	4.650	2,967					62	17,623	08/29/2022
100087605		Amsterdam/Amstelveen	NLD		09/27/2022	4.650	54,638					1,659	311,266	09/01/2022
100087606		Amsterdam/Amstelveen	NLD		09/27/2022	4.750	3,289					69	18,734	09/01/2022
100087607		Heerlen	NLD		09/27/2022	3.850	66,890					2,031	435,603	08/23/2022
100087608		Heerlen	NLD		09/27/2022	3.850	11,424					307	74,397	08/23/2022
100087609		Drachten	NLD		09/27/2022	4.250	37,033					1,125	305,000	08/04/2022
100087610		Katwijk	NLD		09/27/2022	4.400	94,375					2,865	537,564	07/29/2022
100087611		Katwijk	NLD		09/27/2022	4.400	5,694					132	32,436	07/29/2022
100087612		Amsterdam	NLD		09/27/2022	4.400	394,885					11,988	2,440,000	08/24/2022
100087613		Alkmaar	NLD		09/27/2022	1.000	1,655,702					50,269	11,522,646	09/14/2022
100087614		Bergen Op Zoom	NLD		09/27/2022	4.500	48,843					1,483	385,436	09/08/2022
100087615		Bergen Op Zoom	NLD		09/27/2022	4.850	38,633					60	304,864	09/08/2022
100087616		Capelle Aan Den Ijssel	NLD		09/27/2022	4.750	2,644					71	15,138	08/29/2022
100087617		Capelle Aan Den Ijssel	NLD		09/27/2022	4.750	48,015					1,458	274,862	08/29/2022
100087618		Utrecht	NLD		09/27/2022	4.100	52,155					1,584	315,000	09/06/2022
100087619		Utrecht	NLD		09/27/2022	4.200	52,155					1,584	315,000	09/06/2022
100087620		Utrecht	NLD		09/27/2022	4.200	49,671					1,509	300,000	09/06/2022
100087621		Zeist	NLD		09/27/2022	4.100	48,015					1,458	290,000	09/06/2022
100087622		Apeldoorn	NLD		09/27/2022	4.550	88,580					20	535,000	09/05/2022
100087623		Amsterdam	NLD		09/27/2022	4.100	264,085					8,019	1,595,000	09/08/2022
100087624		Weert	NLD		09/27/2022	1.000	32,452					985	210,000	08/26/2022
100087625		Roosendaal	NLD		09/27/2022	4.950	41,393					1,257	250,000	09/07/2022
100087626		Valkenburg Aan De Geul	NLD		09/27/2022	5.150	1,844					39	10,549	09/02/2022
100087627		Valkenburg Aan De Geul	NLD		09/27/2022	5.150	22,076					671	126,324	09/02/2022
100087628		Valkenburg Aan De Geul	NLD		09/27/2022	5.150	8,410					243	48,127	09/02/2022
100087629		Valkenburg Aan De Geul	NLD		09/27/2022	4.950	16,557					503	101,346	09/02/2022
100087630		Valkenburg Aan De Geul	NLD		09/27/2022	4.950	7,321					211	44,810	09/02/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100087631		Valkenburg Aan De Geul	NLD		09/27/2022	4.950	1,445					30	8,844	09/02/2022
100087632		Heerlen	NLD		09/27/2022	5.100	36,425					1,106	207,191	09/06/2022
100087633		Heerlen	NLD		09/27/2022	5.100	2,252					53	12,809	09/06/2022
100087634		Gorredijk	NLD		09/27/2022	1.000	42,220					1,282	255,000	08/25/2022
100087635		Tilburg	NLD		09/27/2022	1.000	82,785					2,513	560,000	08/26/2022
100087636		Gonden	NLD		09/27/2022	1.000	58,501					663	605,000	09/20/2022
100087637		Hoogeveen	NLD		09/27/2022	4.550	88,304					2,681	780,000	08/29/2022
100087638		Nijmegen	NLD		09/27/2022	4.500	132,456					4,022	1,034,014	09/07/2022
100087639		Nijmegen	NLD		09/27/2022	4.500	116,696					(184)	910,986	09/07/2022
100087640		Rotterdam	NLD		09/27/2022	1.000	51,658					990	400,000	09/16/2022
100087641		Den Haag	NLD		09/27/2022	4.400	57,398					1,743	400,000	09/15/2022
100087642		Lelystad	NLD		09/27/2022	5.650	110,380					3,350	674,397	09/12/2022
100087643		Lelystad	NLD		09/27/2022	5.150	96,761					2,732	591,188	09/12/2022
100087644		Heerhugowaard	NLD		09/27/2022	1.000	2,711					64	15,422	09/05/2022
100087645		Heerhugowaard	NLD		09/27/2022	1.000	43,876					1,333	249,578	09/05/2022
100087646		Almelo	NLD		09/27/2022	4.750	27,164					825	164,829	09/14/2022
100087647		Almelo	NLD		09/27/2022	4.750	1,676					39	10,171	09/14/2022
100087648		Oostburg	NLD		09/27/2022	1.000	21,690					658	125,102	08/30/2022
100087649		Oostburg	NLD		09/27/2022	1.000	1,023					24	5,898	08/30/2022
100087650		Amsterdam	NLD		09/27/2022	4.800	66,228					2,011	391,067	09/15/2022
100087651		Amsterdam	NLD		09/27/2022	4.800	1,513					35	8,933	09/15/2022
100087652		Nijmegen	NLD		09/27/2022	4.800	44,285					1,345	315,000	09/02/2022
100087653		Groningen	NLD		09/27/2022	4.400	124,840					3,792	870,000	09/06/2022
100087654		Venlo	NLD		09/27/2022	4.900	43,876					1,333	265,000	09/01/2022
100087655		Almelo	NLD		09/27/2022	5.150	32,286					980	184,901	09/14/2022
100087656		Almelo	NLD		09/27/2022	5.150	1,764					42	10,099	09/14/2022
100087657		Tiel	NLD		09/27/2022	1.000	62,917					1,910	380,000	09/12/2022
100087659		Weert	NLD		09/27/2022	4.500	37,507					1,139	250,000	09/16/2022
100087660		Enschede	NLD		09/27/2022	1.000	43,048					1,307	260,000	09/22/2022
100087661		Oostburg	NLD		09/27/2022	1.000	34,770					1,056	197,782	09/08/2022
100087662		Oostburg	NLD		09/27/2022	1.000	2,148					51	12,218	09/08/2022
100087663		Katwijk	NLD		09/27/2022	1.000	121,197					3,681	732,000	09/01/2022
100087664		Den Haag	NLD		09/27/2022	1.000	119,211					3,619	750,000	09/13/2022
100088489		Rotterdam	NLD		10/27/2022	5.000	28,699					871	215,026	10/12/2022
100088490		Heerlen	NLD		10/27/2022	5.200	26,357					855	175,000	10/05/2022
100088491		Zaltbommel	NLD		10/27/2022	5.150	66,228					2,011	400,000	09/21/2022
100088492		Groningen	NLD		10/27/2022	3.400	54,086					1,642	350,000	10/21/2022
100088493		Amsterdam	NLD		10/27/2022	4.500	105,965					3,217	584,870	09/30/2022
100088494		Amsterdam	NLD		10/27/2022	4.500	5,550					199	30,635	09/30/2022
100088495		Tilburg	NLD		10/27/2022	5.350	4,222					128	23,588	10/14/2022
100088496		Tilburg	NLD		10/27/2022	5.350	13,660					505	76,313	10/14/2022
100088497		Almelo	NLD		10/27/2022	4.500	349,519					10,611	2,111,000	09/23/2022
100088498		Veldhoven	NLD		10/27/2022	4.850	68,767					2,088	445,000	09/27/2022
100088499		Tilburg	NLD		10/27/2022	4.550	44,351					1,347	287,000	10/03/2022
100088500		Emmen	NLD		10/27/2022	4.900	20,972					637	127,148	10/20/2022
100088501		Emmen	NLD		10/27/2022	4.900	6,243					197	37,852	10/20/2022
100088502		Amsterdam	NLD		10/27/2022	4.050	331,140					10,054	2,680,000	09/19/2022
100088503		Heerlen	NLD		10/27/2022	1.000	153,152					4,650	925,000	09/19/2022
100088504		Hilversum	NLD		10/27/2022	5.000	35,763					1,402	365,000	09/30/2022
100088505		Castricum	NLD		10/27/2022	4.950	42,828					1,300	270,000	10/13/2022
100088507		Tilburg	NLD		10/27/2022	4.500	254,702					7,734	1,725,000	09/21/2022
100088508		Weert	NLD		10/27/2022	1.000	84,993					2,582	550,000	10/03/2022

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100088509		Culemborg	NLD		10/27/2022	5.000	35,322					1,072	243,000	09/30/2022
100088510		Schiedam/Vlaardingen	NLD		10/27/2022	1.000	174,070					5,285	1,127,000	10/21/2022
100088511		Den Haag	NLD		10/27/2022	4.450	62,365					2,069	450,000	10/20/2022
100088512		Utrecht	NLD		10/27/2022	1.000	84,993					2,580	550,000	09/27/2022
100088513		Zaltbommel	NLD		10/27/2022	4.600	49,671					1,508	300,000	10/17/2022
100088514		Breda	NLD		10/27/2022	4.450	46,360					1,408	300,000	10/06/2022
100088515		Tilburg	NLD		10/27/2022	4.700	46,084					1,421	280,000	09/29/2022
100088517		Groningen	NLD		10/27/2022	4.750	122,688					3,726	1,445,000	10/05/2022
100088518		Groningen	NLD		10/27/2022	1.000	40,951					1,243	265,000	09/23/2022
100088519		Groningen	NLD		10/27/2022	1.000	42,828					1,301	259,250	10/05/2022
100088520		Groningen	NLD		10/27/2022	1.000	43,048					1,307	260,000	10/05/2022
100088521		Franeker	NLD		10/27/2022	5.000	33,224					1,009	215,000	09/30/2022
100088522		Dordrecht/Drechtsteden	NLD		10/27/2022	4.650	37,088					1,126	240,000	09/23/2022
100088523		Almelo	NLD		10/27/2022	4.950	28,699					872	163,295	10/03/2022
100088524		Almelo	NLD		10/27/2022	4.950	2,057					74	11,705	10/03/2022
100088525		Enkhuizen/Hoorn	NLD		10/27/2022	1.000	18,941					966	205,867	10/03/2022
100088526		Enkhuizen/Hoorn	NLD		10/27/2022	1.000	23,842					724	259,133	10/03/2022
100088527		Hoogeveen	NLD		10/27/2022	4.850	35,739					1,286	231,000	10/03/2022
100088529		Rotterdam	NLD		10/27/2022	4.800	72,851					2,212	550,000	10/20/2022
100088530		Bergen Op Zoom	NLD		10/27/2022	1.000	74,507					2,922	682,500	10/07/2022
100088531		Zierikzee	NLD		10/27/2022	1.000	69,981					2,124	455,000	10/11/2022
100088532		Enschede	NLD		10/27/2022	4.750	20,972					637	130,636	10/14/2022
100088533		Enschede	NLD		10/27/2022	4.750	11,938					377	74,364	10/14/2022
100088534		Dordrecht/Drechtsteden	NLD		10/27/2022	4.600	64,020					1,943	405,000	10/12/2022
100088535		Zierikzee	NLD		10/27/2022	1.000	55,466					1,684	335,000	09/28/2022
100088536		Gorredijk	NLD		10/27/2022	5.000	30,906					938	200,000	09/30/2022
100088537		Rotterdam	NLD		10/27/2022	4.950	57,950					1,760	329,987	10/07/2022
100088538		Rotterdam	NLD		10/27/2022	4.950	3,514					132	20,013	10/07/2022
100088539		S-Hertogenbosch	NLD		10/27/2022	5.100	53,810					1,634	306,078	09/27/2022
100088540		S-Hertogenbosch	NLD		10/27/2022	5.100	3,327					119	18,922	09/27/2022
100088542		Den Haag	NLD		10/27/2022	1.000	108,449					3,292	617,547	10/10/2022
100088543		Den Haag	NLD		10/27/2022	1.000	6,577					248	37,453	10/10/2022
100088544		Amsterdam/Amstelveen	NLD		10/27/2022	4.700	41,944					1,273	380,000	09/30/2022
100088545		Bergen Op Zoom	NLD		10/27/2022	5.100	38,912					1,184	246,000	10/17/2022
100088547		Rotterdam	NLD		10/27/2022	4.750	38,094					1,157	270,000	10/03/2022
100088548		Rotterdam	NLD		10/27/2022	6.150	79,032					2,399	477,468	10/12/2022
100088549		Den Haag	NLD		10/27/2022	4.550	10,276					368	65,226	10/18/2022
100088550		Den Haag	NLD		10/27/2022	4.550	22,076					670	140,125	10/18/2022
100088551		Groningen	NLD		10/27/2022	4.600	29,420					893	210,000	10/10/2022
100088552		Amsterdam	NLD		10/27/2022	1.000	81,957					2,490	495,000	10/03/2022
100088553		Amsterdam/Amstelveen	NLD		10/27/2022	1.000	177,988					5,408	1,075,000	10/03/2022
100088554		Heerlen	NLD		10/27/2022	5.150	27,319					829	155,339	10/19/2022
100088555		Heerlen	NLD		10/27/2022	5.150	1,699					61	9,661	10/19/2022
100088556		Schiedam/Vlaardingen	NLD		10/27/2022	1.000	97,686					2,966	590,000	10/10/2022
100088557		Utrecht	NLD		10/27/2022	4.950	3,013					113	17,154	10/20/2022
100088558		Utrecht	NLD		10/27/2022	4.950	49,671					1,508	282,846	10/20/2022
100088559		Utrecht	NLD		10/27/2022	4.950	2,912					110	16,582	10/20/2022
100088560		Utrecht	NLD		10/27/2022	4.950	48,015					1,458	273,418	10/20/2022
100088561		Schiedam/Vlaardingen	NLD		10/27/2022	4.800	111,760					3,394	635,536	10/07/2022
100088562		Schiedam/Vlaardingen	NLD		10/27/2022	4.800	6,940					248	39,464	10/07/2022
100088563		Leiden	NLD		10/27/2022	4.800	3,066					110	17,443	09/28/2022
100088564		Leiden	NLD		10/27/2022	4.800	49,671					1,508	282,557	09/28/2022

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100088565		Katwijk	NLD		10/27/2022	5.200	32,341					1,659	265,000	10/21/2022
100088567		Breda	NLD		10/27/2022	4.850	49,340					1,498	280,574	10/13/2022
100088568		Breda	NLD		10/27/2022	4.850	3,064					110	17,426	10/13/2022
100088569		Groningen	NLD		10/27/2022	4.400	46,360					1,407	329,857	10/12/2022
100088570		Rotterdam	NLD		10/27/2022	1.000	220,760					6,702	1,381,235	10/10/2022
100088571		Hoogeveen	NLD		10/27/2022	4.700	24,725					751	150,000	10/14/2022
100088572		Hoogeveen	NLD		10/27/2022	5.000	27,319					829	165,000	09/26/2022
100088573		Zierikzee	NLD		10/27/2022	5.050	32,286					980	195,000	10/26/2022
100088574		Spijkenisse	NLD		10/27/2022	1.000	47,188					1,433	285,000	10/14/2022
100088575		Den Haag	NLD		10/27/2022	5.200	67,884					2,061	391,470	09/30/2022
100088576		Den Haag	NLD		10/27/2022	5.200	3,213					121	18,530	09/30/2022
100088577		Utrecht	NLD		10/27/2022	5.000	58,501					1,776	380,000	10/17/2022
100088578		Zierikzee	NLD		10/27/2022	4.850	58,722					1,783	380,000	10/21/2022
100088579		Heerhugowaard	NLD		10/27/2022	5.300	35,874					1,266	215,747	10/03/2022
100088580		Heerhugowaard	NLD		10/27/2022	5.300	2,370					84	14,253	10/03/2022
100089644		Groningen	NLD		11/29/2022	4.850	44,704					1,357	357,733	11/07/2022
100089645		Groningen	NLD		11/29/2022	1.000	6,532					183	52,267	11/07/2022
100089646		Eindhoven	NLD		11/29/2022	4.750	77,266					2,346	760,000	10/28/2022
100089647		Almelo	NLD		11/29/2022	4.750	26,854					815	162,835	11/01/2022
100089648		Almelo	NLD		11/29/2022	4.750	1,676					47	10,165	11/01/2022
100089649		Sneek	NLD		11/29/2022	4.700	26,863					816	175,000	10/21/2022
100089650		Spijkenisse	NLD		11/29/2022	4.650	49,450					1,501	320,000	11/01/2022
100089651		Franeker	NLD		11/29/2022	4.500	23,180					704	150,000	11/14/2022
100089652		Leeuwarden	NLD		11/29/2022	4.000	135,768					4,121	920,000	11/03/2022
100089653		Maastricht	NLD		11/29/2022	4.900	19,868					528	190,000	11/09/2022
100089654		Rotterdam	NLD		11/29/2022	4.950	60,654					1,736	385,000	10/30/2022
100089655		Amsterdam	NLD		11/29/2022	4.850	89,408					2,714	1,040,000	11/15/2022
100089656		Breda	NLD		11/29/2022	4.950	83,944					2,549	585,000	11/21/2022
100089657		Roosendaal	NLD		11/29/2022	4.900	32,286					980	195,000	11/04/2022
100089658		Utrecht	NLD		11/29/2022	4.600	54,086					1,642	370,000	11/02/2022
100089659		Venray	NLD		11/29/2022	5.300	33,313					1,011	220,000	10/28/2022
100089660		Groningen	NLD		11/29/2022	5.250	100,170					3,041	605,000	11/09/2022
100089661		Heemstede	NLD		11/29/2022	4.400	551,901					16,754	3,665,000	11/04/2022
100089662		Amsterdam	NLD		11/29/2022	4.400	66,449					2,017	430,000	11/04/2022
100089663		Den Haag	NLD		11/29/2022	4.650	64,683					1,964	423,000	11/18/2022
100089664		Enkhuizen/Hoorn	NLD		11/29/2022	4.650	55,632					1,689	360,000	11/18/2022
100089665		Den Haag	NLD		11/29/2022	4.750	92,719					2,815	560,000	10/28/2022
100089666		Den Haag	NLD		11/29/2022	4.550	55,190					1,676	580,000	10/27/2022
100089668		Rotterdam	NLD		11/29/2022	4.400	45,918					1,192	400,000	10/27/2022
100089669		Rotterdam	NLD		11/29/2022	4.400	110,546					2,942	875,000	10/27/2022
100089670		Zeist	NLD		11/29/2022	4.650	305,201					9,265	1,975,000	11/04/2022
100089671		Katwijk	NLD		11/29/2022	4.400	176,608					5,362	1,466,667	10/21/2022
100089672		Oostburg	NLD		11/29/2022	4.950	54,395					1,651	352,000	11/15/2022
100089673		Deventer	NLD		11/29/2022	5.100	31,679					962	205,000	11/04/2022
100089674		Enschede	NLD		11/29/2022	4.950	62,365					1,893	425,000	11/07/2022
100089675		Deventer	NLD		11/29/2022	4.150	150,779					4,578	1,100,000	11/18/2022
100089676		Zierikzee	NLD		11/29/2022	5.000	165,570					5,025	1,225,000	11/01/2022
100089678		Zierikzee	NLD		11/29/2022	5.950	58,777					1,784	355,000	11/03/2022
100089679		Schiedam/Vlaardingen	NLD		11/29/2022	5.050	43,490					1,320	247,755	10/28/2022
100089680		Schiedam/Vlaardingen	NLD		11/29/2022	5.050	2,676					75	15,245	10/28/2022
100089681		Rotterdam	NLD		11/29/2022	4.400	40,289					1,223	365,000	11/15/2022
100089682		Hoogeveen	NLD		11/29/2022	5.000	36,028					1,094	310,000	10/30/2022

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100089683		Zeist	NLD		11/29/2022	4.550	192,889					5,855	1,380,000	11/04/2022
100089684		Spijkenisse	NLD		11/29/2022	4.500	282,948					7,886	1,964,774	11/04/2022
100089685		Veldhoven	NLD		11/29/2022	5.050	123,184					3,739	930,000	11/04/2022
100089686		Breda	NLD		11/29/2022	5.150	47,188					1,432	268,586	11/10/2022
100089687		Breda	NLD		11/29/2022	5.150	2,884					79	16,414	11/10/2022
100089688		Appingedam	NLD		11/29/2022	5.200	49,373					1,311	355,000	11/09/2022
100089689		Oostburg	NLD		11/29/2022	4.950	32,452					985	210,000	11/11/2022
100089690		Deventer	NLD		11/29/2022	5.100	218,553					6,634	1,369,999	11/11/2022
100089691		Roosendaal	NLD		11/29/2022	5.000	100,049					3,030	637,000	11/01/2022
100089692		Eindhoven	NLD		11/29/2022	5.050	32,783					871	365,000	11/15/2022
100089693		Lelystad	NLD		11/29/2022	5.050	44,704					1,357	254,110	11/17/2022
100089694		Lelystad	NLD		11/29/2022	5.050	2,795					79	15,890	11/17/2022
100089695		Heerlen	NLD		11/29/2022	5.100	26,491					804	160,000	10/26/2022
100089696		Lelystad	NLD		11/29/2022	4.600	61,371					1,863	380,000	10/27/2022
100089697		Den Haag	NLD		11/29/2022	4.750	175,504					5,328	1,060,000	11/04/2022
100089698		Amsterdam/Amstelveen	NLD		11/29/2022	4.950	53,810					1,634	375,000	10/30/2022
100089699		Den Haag	NLD		11/29/2022	4.750	150,669					4,574	910,000	11/04/2022
100089700		Den Haag	NLD		11/29/2022	5.200	41,724					1,267	275,000	10/30/2022
100089701		Helmond	NLD		11/29/2022	5.000	46,360					1,407	300,000	11/15/2022
100089702		Helmond	NLD		11/29/2022	5.000	42,496					1,290	275,000	11/01/2022
100089703		Tilburg	NLD		11/29/2022	5.500	58,501					1,663	432,500	11/02/2022
100089704		Zierikzee	NLD		11/29/2022	5.150	20,531					623	116,755	11/11/2022
100089705		Zierikzee	NLD		11/29/2022	5.150	1,450					41	8,245	11/11/2022
100089706		Katwijk	NLD		11/29/2022	5.200	42,220					1,282	241,440	11/16/2022
100089707		Katwijk	NLD		11/29/2022	5.200	2,721					79	15,560	11/16/2022
100089708		Tilburg	NLD		11/29/2022	5.100	110,380					3,351	951,000	11/08/2022
100089709		Groningen	NLD		11/29/2022	4.950	32,452					985	210,000	11/22/2022
100089710		Groningen	NLD		11/29/2022	4.950	37,860					1,149	245,000	11/22/2022
100089711		Rotterdam	NLD		11/29/2022	5.500	121,970					3,702	850,000	11/08/2022
100089712		Rotterdam	NLD		11/29/2022	5.000	380,922					11,565	2,465,000	11/16/2022
100089713		Rotterdam	NLD		11/29/2022	5.500	43,545					1,322	263,000	10/30/2022
100089714		Zutphen	NLD		11/29/2022	5.600	41,724					1,266	270,000	11/01/2022
100089715		Groningen	NLD		11/29/2022	4.750	109,718					3,330	764,623	11/01/2022
100089716		Rotterdam	NLD		11/29/2022	5.600	28,478					865	220,000	11/21/2022
100089717		Tilburg	NLD		11/29/2022	5.350	110,380					3,351	1,009,000	11/08/2022
100089718		Den Haag	NLD		11/29/2022	5.750	76,162					2,312	482,500	11/15/2022
100089719		Amsterdam/Amstelveen	NLD		11/29/2022	5.350	55,245					1,677	385,000	10/30/2022
100089720		Rotterdam	NLD		11/29/2022	4.950	103,757					3,149	739,000	11/11/2022
100089722		Groningen	NLD		11/29/2022	5.950	62,254					1,889	490,000	11/01/2022
100089723		Oostburg	NLD		11/29/2022	4.950	197,801					6,003	1,280,000	11/01/2022
100089724		Groningen	NLD		11/29/2022	5.500	44,042					1,337	285,000	10/28/2022
100089725		Zierikzee	NLD		11/29/2022	5.150	75,334					2,287	428,218	11/15/2022
100089726		Zierikzee	NLD		11/29/2022	5.150	4,712					132	26,782	11/15/2022
100089727		Echt/Limburg	NLD		11/29/2022	5.800	231,026					7,012	1,610,000	11/01/2022
100089728		Dordrecht/Drechtsteden	NLD		11/29/2022	4.850	219,660					6,667	1,278,541	11/01/2022
100089729		Dordrecht/Drechtsteden	NLD		11/29/2022	1.000	8,271					232	48,144	11/01/2022
100089730		Den Haag	NLD		11/29/2022	4.600	37,529					1,139	245,000	11/07/2022
100089731		Rotterdam	NLD		11/29/2022	5.550	160,338					4,867	1,156,000	11/11/2022
100090558		Haarlem	NLD		12/28/2022	7.350	160,272					4,863	2,166,154	12/05/2022
100090559		Heerhugowaard	NLD		12/28/2022	5.250	35,322					1,072	240,000	12/19/2022
100090560		Gorredijk	NLD		12/28/2022	5.200	3,922					119	32,137	12/19/2022
100090561		Gorredijk	NLD		12/28/2022	5.200	18,654					552	152,863	12/19/2022

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1 Loan Number	2 Code	Location 3 City	Location 4 State	5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment 9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value	14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
100090562		Hoogeveen	NLD		12/28/2022	5.050	41,792					1,264	255,000	12/13/2022
100090563		Den Haag	NLD		12/28/2022	6.900	37,529					1,139	285,000	12/08/2022
100090564		Roosendaal	NLD		12/28/2022	5.100	143,494					4,354	890,000	12/12/2022
100090565		Schiedam/Vlaardingen	NLD		12/28/2022	5.150	44,704					1,356	258,813	12/01/2022
100090566		Schiedam/Vlaardingen	NLD		12/28/2022	5.150	2,796					83	16,187	12/01/2022
100090567		Alkmaar	NLD		12/28/2022	5.900	282,724					8,581	2,734,622	11/25/2022
100090568		Den Haag	NLD		12/28/2022	6.200	8,610					261	54,649	12/15/2022
100090569		Zeist	NLD		12/28/2022	4.500	222,968					6,767	1,455,000	11/25/2022
100090570		Leiden	NLD		12/28/2022	4.800	3,847					115	21,864	12/01/2022
100090571		Leiden	NLD		12/28/2022	4.750	61,261					1,858	348,136	12/01/2022
100090572		S-Hertogenbosch	NLD		12/28/2022	6.050	34,991					1,062	295,000	11/30/2022
100090573		Oostburg	NLD		12/28/2022	5.150	29,968					910	181,000	11/28/2022
100090574		Zaandam	NLD		12/28/2022	6.300	3,364					100	19,275	11/30/2022
100090575		Zaandam	NLD		12/28/2022	6.300	62,089					1,884	355,725	11/30/2022
100090576		Den Haag	NLD		12/28/2022	4.850	88,083					2,673	570,000	12/14/2022
100090577		Heerhugowaard	NLD		12/28/2022	5.300	35,874					1,069	215,605	12/01/2022
100090578		Heerhugowaard	NLD		12/28/2022	5.300	2,395					71	14,395	12/01/2022
100090579		Spijkenisse	NLD		12/28/2022	5.000	39,737					1,206	240,000	11/28/2022
100090580		Eindhoven	NLD		12/28/2022	5.300	66,449					2,017	430,000	12/20/2022
100090581		Groningen	NLD		12/28/2022	4.570	44,152					1,339	375,000	12/02/2022
100090582		Den Haag	NLD		12/28/2022	5.550	24,946					757	155,000	12/15/2022
100090583		Schiedam/Vlaardingen	NLD		12/28/2022	6.100	28,920					878	193,000	11/29/2022
100090584		Alkmaar	NLD		12/28/2022	5.900	167,958					5,098	1,755,169	11/25/2022
100090585		Amsterdam/Amstelveen	NLD		12/28/2022	6.150	81,129					2,462	525,000	12/16/2022
100090586		Zierikzee	NLD		12/28/2022	6.100	48,347					1,467	300,000	12/20/2022
100090587		Rotterdam	NLD		12/28/2022	6.900	67,332					2,043	625,000	12/02/2022
100090588		Groningen	NLD		12/28/2022	5.900	78,811					2,391	685,000	12/06/2022
100090589		Leeuwarden	NLD		12/28/2022	4.950	202,437					6,144	1,310,000	12/15/2022
100090590		Zwolle	NLD		12/28/2022	5.700	46,139					1,400	300,000	11/30/2022
100090591		Hoogezand-Sappemeer	NLD		12/28/2022	5.000	182,127					5,527	1,100,000	12/15/2022
100090592		Utrecht	NLD		12/28/2022	6.150	44,152					1,340	290,000	11/30/2022
100090593		Utrecht	NLD		12/28/2022	6.200	50,499					1,533	320,000	11/30/2022
100090594		Utrecht	NLD		12/28/2022	6.150	45,697					1,387	300,000	11/30/2022
100090595		Rotterdam	NLD		12/28/2022	6.100	34,713					1,053	225,000	12/01/2022
100090596		Almelo	NLD		12/28/2022	6.050	25,387					770	169,000	12/09/2022
100090597		Roosendaal	NLD		12/28/2022	6.050	30,399					923	223,000	12/15/2022
100090598		Roden	NLD		12/28/2022	4.570	99,342					2,919	950,000	12/16/2022
100090599		Utrecht	NLD		12/28/2022	6.100	45,697					1,387	273,744	12/20/2022
100090600		Utrecht	NLD		12/28/2022	6.100	1,044					31	6,256	12/20/2022
100090601		Zwolle	NLD		12/28/2022	5.850	69,981					2,123	515,000	12/01/2022
100090602		Leeuwarden	NLD		12/28/2022	5.950	24,284					737	300,000	11/25/2022
100090603		Almelo	NLD		12/28/2022	4.710	25,608					777	175,000	12/22/2022
100090604		Rotterdam	NLD		12/28/2022	4.570	42,607					1,292	371,000	12/01/2022
100090607		Utrecht	NLD		12/28/2022	6.050	150,559					4,570	920,000	12/20/2022
100090608		Den Haag	NLD		12/28/2022	4.760	113,692					3,451	700,000	12/19/2022
100091883		Gouda	NLD		01/27/2023	6.050	10,762					169	53,068	01/03/2023
100091884		Gouda	NLD		01/27/2023	6.050	3,571					56	17,608	01/03/2023
100091885		Rotterdam	NLD		01/27/2023	4.950	42,607					668	249,544	10/18/2022
100091886		Rotterdam	NLD		01/27/2023	4.950	5,200					81	30,456	10/18/2022
100091887		Hoogezand-Sappemeer	NLD		01/27/2023	6.200	20,972					329	120,943	12/30/2022
100091888		Hoogezand-Sappemeer	NLD		01/27/2023	6.200	1,050					16	6,057	12/30/2022
100091889		Rotterdam	NLD		01/27/2023	5.550	45,918					720	535,000	12/28/2022

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100091890		Roosendaal	NLD.		01/27/2023	6.050	28,202					442	205,000	12/30/2022
100091891		Leeuwarden	NLD.		01/27/2023	4.760	23,842					374	160,000	12/28/2022
100091892		Valkenburg Aan De Geul	NLD.		01/27/2023	6.300	77,266					1,211	526,850	12/27/2022
100091893		Schiedam/Vlaardingen	NLD.		01/27/2023	4.660	41,724					654	350,000	12/30/2022
100091894		Apeldoorn	NLD.		01/27/2023	6.200	24,946					391	238,000	12/29/2022
100091895		Almelo	NLD.		01/27/2023	5.900	26,270					412	170,000	12/30/2022
100091896		Almelo	NLD.		01/27/2023	6.000	29,803					467	180,000	12/30/2022
100091897		Culemborg	NLD.		01/27/2023	6.050	31,569					495	261,000	12/30/2022
100091898		Den Haag	NLD.		01/27/2023	4.620	62,254					976	430,000	12/28/2022
100091899		Schiedam/Vlaardingen	NLD.		01/27/2023	6.300	34,770					545	197,826	12/23/2022
100091900		Schiedam/Vlaardingen	NLD.		01/27/2023	6.300	2,140					34	12,174	12/23/2022
100091902		Leeuwarden	NLD.		01/27/2023	4.670	34,604					542	215,000	12/30/2022
100091903		Lelystad	NLD.		01/27/2023	4.770	50,499					792	286,886	12/27/2022
100091904		Lelystad	NLD.		01/27/2023	4.770	3,188					50	18,114	12/27/2022
100091905		Schiedam/Vlaardingen	NLD.		01/27/2023	4.670	31,127					488	188,000	12/23/2022
100091906		Schiedam/Vlaardingen	NLD.		01/27/2023	6.000	7,782					122	47,000	12/23/2022
100091907		Lelystad	NLD.		01/27/2023	4.770	51,327					805	291,589	12/27/2022
100091908		Lelystad	NLD.		01/27/2023	4.770	3,241					51	18,411	12/27/2022
100091909		Den Haag	NLD.		01/27/2023	6.200	81,902					1,284	530,000	12/23/2022
100091910		Leeuwarden	NLD.		01/27/2023	5.900	79,474					1,246	480,000	12/28/2022
100091911		Rotterdam	NLD.		01/27/2023	4.610	196,477					3,080	1,681,000	12/28/2022
100091912		Heerhugowaard	NLD.		01/27/2023	4.960	34,659					543	210,000	12/29/2022
100091913		Leeuwarden	NLD.		01/27/2023	5.850	24,725					388	160,000	12/28/2022
100091914		Echt/Limburg	NLD.		01/27/2023	4.960	107,621					1,687	650,000	01/18/2023
100091915		Groningen	NLD.		01/27/2023	4.660	24,284					381	465,000	12/30/2022
100091916		Alkmaar	NLD.		01/27/2023	6.850	37,308					585	668,842	01/18/2023
100091917		Leeuwarden	NLD.		01/27/2023	4.760	28,147					441	170,000	12/29/2022
100091918		Leeuwarden	NLD.		01/27/2023	4.760	28,147					441	175,000	12/30/2022
100091919		Lelystad	NLD.		01/27/2023	4.860	46,029					722	261,485	12/29/2022
100091920		Lelystad	NLD.		01/27/2023	4.860	2,907					46	16,515	12/29/2022
100091921		Amsterdam	NLD.		01/27/2023	4.660	52,982					831	400,000	12/29/2022
100091922		Bergen Op Zoom	NLD.		01/27/2023	4.860	35,322					554	320,000	12/23/2022
100091923		Leeuwarden	NLD.		01/27/2023	5.850	44,814					703	290,000	12/28/2022
100091924		Zierikzee	NLD.		01/27/2023	6.100	42,739					670	244,239	12/29/2022
100091925		Zierikzee	NLD.		01/27/2023	6.100	5,383					84	30,761	12/29/2022
100091926		Hilversum	NLD.		01/27/2023	4.910	187,646					2,942	1,285,000	12/29/2022
100091927		Rotterdam	NLD.		01/27/2023	4.660	72,851					1,142	1,003,949	12/28/2022
100091928		Venlo	NLD.		01/27/2023	4.760	30,630					480	185,000	12/30/2022
100099721		Emmen	NLD.		02/27/2023	5.950	23,677					924	165,000	02/15/2023
100099722		Dokkum	NLD.		02/27/2023	1.000	3,265					127	19,088	01/28/2023
100099723		Rotterdam	NLD.		02/27/2023	1.000	46,304					1,808	310,000	01/27/2023
100099724		Roosendaal	NLD.		02/27/2023	5.900	19,868					775	160,057	02/08/2023
100099725		Delft	NLD.		02/27/2023	1.000	46,360					1,810	430,000	02/13/2023
100099726		Leeuwarden	NLD.		02/27/2023	6.000	69,650					2,719	470,000	01/28/2023
100099727		Hilversum	NLD.		02/27/2023	1.000	44,152					1,723	870,000	02/02/2023
100099728		Schiedam/Vlaardingen	NLD.		02/27/2023	3.350	36,425					1,422	225,000	02/14/2023
100099730		Roosendaal	NLD.		02/27/2023	1.000	4,089					160	32,943	02/08/2023
100099731		Schiedam/Vlaardingen	NLD.		02/27/2023	1.000	38,633					1,508	282,000	02/10/2023
100099732		Amsterdam	NLD.		02/27/2023	1.000	20,236					790	505,000	01/28/2023
100099733		Dokkum	NLD.		02/27/2023	1.000	98,514					3,846	575,912	01/28/2023
100099734		Utrecht	NLD.		02/27/2023	6.050	113,912					4,447	780,000	01/27/2023
100101706		Groningen	NLD.		03/30/2023	6.350	11,590					139	70,000	03/08/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100101707		Dordrecht/Drechtsteden	NLD		03/30/2023	1.000	20,751					248	605,000	03/14/2023
100101708		Amsterdam	NLD		03/30/2023	6.650	29,803					357	164,495	02/28/2023
100101709		Zaandam	NLD		03/30/2023	6.500	41,505					496	300,000	02/27/2023
100101710		Maastricht	NLD		03/30/2023	1.000	22,076					264	169,000	03/21/2023
100101711		Eindhoven	NLD		03/30/2023	7.150	44,152					527	238,500	01/03/2023
100101712		Haarlem	NLD		03/30/2023	1.000	156,740					1,873	1,085,000	03/13/2023
100101713		Lelystad	NLD		03/30/2023	1.000	57,122					682	345,000	01/03/2023
100101714		Lelystad	NLD		03/30/2023	1.000	3,646					44	345,000	01/03/2023
100101715		Lelystad	NLD		03/30/2023	1.000	23,180					277	170,000	03/28/2023
100101716		Haarlem	NLD		03/30/2023	5.900	139,079					1,661	896,020	01/03/2023
100101717		Den Haag	NLD		03/30/2023	1.000	516,579					6,178	2,400,000	03/17/2023
100101718		Enschede	NLD		03/30/2023	5.850	82,675					989	190,000	03/15/2023
100101719		Oostburg	NLD		03/30/2023	6.200	28,147					337	159,761	03/15/2023
100101720		Oostburg	NLD		03/30/2023	6.200	1,804					22	170,000	03/15/2023
100101721		Amsterdam	NLD		03/30/2023	6.000	44,152					528	505,000	03/13/2023
100101722		Doetinchem	NLD		03/30/2023	6.250	38,333					458	510,000	03/07/2023
100101723		Groningen	NLD		03/30/2023	6.350	37,088					444	240,000	03/14/2023
100101724		Zaandam	NLD		03/30/2023	6.300	48,777					583	305,000	02/27/2023
100101725		Zaandam	NLD		03/30/2023	1.000	52,733					631	425,000	03/28/2023
100101726		Zaandam	NLD		03/30/2023	6.250	67,818					811	440,000	03/17/2023
100101727		Schiedam/Vlaardingen	NLD		03/30/2023	6.300	97,355					1,163	610,000	03/10/2023
100101728		Roden	NLD		03/30/2023	1.000	193,717					2,315	1,170,000	03/07/2023
100101729		Bussum/Uothoorn/Purmerend	NLD		03/30/2023	1.000	54,528					652	380,000	03/28/2023
100101730		Groningen	NLD		03/30/2023	1.000	30,906					370	220,000	03/28/2023
100101731		Leeuwarden	NLD		03/30/2023	1.000	60,709					726	400,000	03/15/2023
100101732		Heerlen	NLD		03/30/2023	6.050	29,361					351	195,000	03/20/2023
100101733		Groningen	NLD		03/30/2023	1.000	66,228					792	550,000	03/20/2023
100101734		Weert	NLD		03/30/2023	6.150	51,216					612	380,000	03/16/2023
100101735		Bussum/Uothoorn/Purmerend	NLD		03/30/2023	1.000	42,386					506	320,000	03/09/2023
100103331		Rotterdam	NLD		04/28/2023	5.045	190,958					345	1,462,451	04/11/2023
100103332		Franeker	NLD		04/28/2023	5.800	68,436					124	510,000	03/30/2023
100103333		Bergen Op Zoom	NLD		04/28/2023	5.450	11,689					21	79,967	04/06/2023
100103334		Bergen Op Zoom	NLD		04/28/2023	6.150	22,076					40	151,033	04/06/2023
100103335		Weert	NLD		04/28/2023	5.440	60,930					110	470,000	04/03/2023
100103336		Den Haag	NLD		04/28/2023	5.410	41,944					76	316,083	04/17/2023
100103337		Den Haag	NLD		04/28/2023	6.100	18,474					34	139,216	04/17/2023
100103338		Den Haag	NLD		04/28/2023	6.200	22,518					41	169,687	04/17/2023
100103339		Almere	NLD		04/28/2023	5.850	662,281					1,195	4,507,810	04/04/2023
100103340		Castricum	NLD		04/28/2023	5.530	26,491					48	177,273	03/27/2023
100103341		Castricum	NLD		04/28/2023	6.200	8,389					15	56,136	03/27/2023
100103342		Castricum	NLD		04/28/2023	6.200	3,974					7	26,591	03/27/2023
100103343		Almere	NLD		04/28/2023	6.600	49,759					90	350,000	04/03/2023
100103344		Roosendaal	NLD		04/28/2023	5.690	36,205					66	235,000	03/30/2023
100103345		Deventer	NLD		04/28/2023	5.900	60,599					109	385,000	04/03/2023
100103346		Heerlen	NLD		04/28/2023	6.050	25,387					46	265,000	04/05/2023
100103347		Enschede	NLD		04/28/2023	5.615	34,107					62	206,000	03/29/2023
100103348		Emmen	NLD		04/28/2023	5.640	6,574					12	39,776	03/28/2023
100103349		Emmen	NLD		04/28/2023	5.640	21,524					39	130,224	03/28/2023
100103350		Rotterdam	NLD		04/28/2023	6.100	49,892					90	350,000	04/04/2023
100103351		Gorredijk	NLD		04/28/2023	6.490	123,847					225	835,000	03/30/2023
100103352		Roosendaal	NLD		04/28/2023	5.950	14,349					26	99,982	04/17/2023
100103353		Roosendaal	NLD		04/28/2023	6.300	13,924					25	97,018	04/17/2023

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1 Loan Number	2 Code	Location 3 City	Location 4 State	5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment 9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value	14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
100103354		Den Haag	NLD		04/28/2023	6.350	40,544					74	421,198	04/19/2023
100103355		Den Haag	NLD		04/28/2023	6.350	6,623					12	68,802	04/19/2023
100103356		Groningen	NLD		04/28/2023	5.950	37,088					67	240,000	03/30/2023
100103357		Groningen	NLD		04/28/2023	5.950	40,178					73	260,000	03/30/2023
100103358		Groningen	NLD		04/28/2023	5.950	37,860					69	245,000	03/30/2023
100103359		Enschede	NLD		04/28/2023	6.150	35,598					65	202,114	04/18/2023
100103360		Enschede	NLD		04/28/2023	6.150	3,150					6	17,886	04/18/2023
100103361		Rotterdam	NLD		04/28/2023	6.450	46,194					84	270,865	04/20/2023
100103362		Rotterdam	NLD		04/28/2023	6.450	1,387					3	8,135	04/20/2023
100103363		Den Haag	NLD		04/28/2023	5.910	73,403					133	475,000	03/28/2023
100103364		Rotterdam	NLD		04/28/2023	6.410	19,427					35	146,148	04/19/2023
100103365		Rotterdam	NLD		04/28/2023	6.410	6,494					12	48,852	04/19/2023
100103366		Schiedam/Vlaardingen	NLD		04/28/2023	6.635	61,813					112	293,684	04/11/2023
100108509		Enschede	NLD		05/25/2023	6.250	13,673					392	73,196	05/02/2023
100108510		Veldhoven	NLD		05/25/2023	6.750	23,180					665	140,000	05/11/2023
100108511		Zwolle	NLD		05/25/2023	5.300	46,249					1,328	357,000	04/20/2023
100108512		Echt/Limburg	NLD		05/25/2023	5.780	137,533					3,950	840,000	04/25/2023
100108513		Katwijk	NLD		05/25/2023	6.450	123,626					3,550	870,000	04/21/2023
100108514		Dordrecht/Drechtsteden	NLD		05/25/2023	6.350	40,951					1,176	265,000	04/26/2023
100108515		Deventer	NLD		05/25/2023	5.850	159,168					4,569	1,030,000	05/09/2023
100108516		Schiedam/Vlaardingen	NLD		05/25/2023	5.935	48,843					1,402	277,128	05/01/2023
100108517		Schiedam/Vlaardingen	NLD		05/25/2023	5.935	3,150					90	17,872	05/01/2023
100108518		Heerhugowaard	NLD		05/25/2023	6.200	88,304					2,535	1,000,001	05/10/2023
100108519		Heerhugowaard	NLD		05/25/2023	6.200	88,304					2,535	1,000,001	05/10/2023
100108520		Den Haag	NLD		05/25/2023	6.250	77,487					2,224	615,000	05/01/2023
100108521		Rotterdam	NLD		05/25/2023	5.850	177,050					5,084	1,337,500	05/17/2023
100108522		Rotterdam	NLD		05/25/2023	5.700	122,743					3,524	795,343	05/08/2023
100108523		Sneek	NLD		05/25/2023	5.890	22,738					653	160,000	05/11/2023
100108524		Heerlen	NLD		05/25/2023	6.050	23,180					665	150,000	05/05/2023
100108525		Haarlem	NLD		05/25/2023	6.020	78,149					2,244	525,000	04/25/2023
100108526		Oostburg	NLD		05/25/2023	6.070	20,972					602	165,000	04/20/2023
100108527		Deventer	NLD		05/25/2023	6.105	27,595					792	270,000	04/01/2023
100108528		Deventer	NLD		05/25/2023	6.020	27,595					792	215,000	04/24/2023
100108529		Lelystad	NLD		05/25/2023	6.350	46,360					1,331	263,046	04/24/2023
100108530		Lelystad	NLD		05/25/2023	6.350	2,988					86	16,954	04/24/2023
100108531		Zierikzee	NLD		05/25/2023	6.350	32,286					927	203,804	05/02/2023
100108532		Zierikzee	NLD		05/25/2023	6.350	2,081					60	13,138	05/02/2023
100108533		Tilburg	NLD		05/25/2023	6.100	50,223					1,442	362,000	05/12/2023
100108534		Schiedam/Vlaardingen	NLD		05/25/2023	6.300	32,286					927	195,000	04/28/2023
100108535		Den Haag	NLD		05/25/2023	6.200	83,447					2,397	540,000	04/26/2023
100108536		Leiden	NLD		05/25/2023	6.150	44,483					1,277	310,000	05/16/2023
100108537		Zutphen	NLD		05/25/2023	6.500	41,393					1,188	250,000	05/10/2023
100108538		Almere	NLD		05/25/2023	6.655	465,550					13,365	2,811,800	05/05/2023
100108539		Almere	NLD		05/25/2023	6.655	433,082					12,433	2,615,700	05/05/2023
100108540		Almere	NLD		05/25/2023	6.655	529,411					15,198	3,197,500	05/05/2023
100108541		Almere	NLD		05/25/2023	6.655	431,911					12,399	2,608,630	05/05/2023
100108542		Rotterdam	NLD		05/25/2023	6.655	225,351					6,469	1,396,600	05/05/2023
100108543		Almere	NLD		05/25/2023	6.655	516,596					14,831	3,120,100	05/05/2023
100108544		Almere	NLD		05/25/2023	6.655	449,282					12,898	2,906,100	05/05/2023
100108545		Almere	NLD		05/25/2023	6.655	216,069					6,203	1,305,000	05/05/2023
100108546		Groningen	NLD		05/25/2023	6.630	39,958					1,147	250,000	05/11/2023
100108547		Den Haag	NLD		05/25/2023	6.545	62,420					1,792	435,000	05/03/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100108548		Katwijk	NLD		05/25/2023	6.545	63,358					1,819	410,000	05/03/2023
100108549		Echt/Limburg	NLD		05/25/2023	7.790	71,747					2,060	595,070	05/08/2023
100108550		Bussum/Uothoorn/Purmerend	NLD		05/25/2023	6.740	61,261					1,759	347,474	05/08/2023
100108551		Bussum/Uothoorn/Purmerend	NLD		05/25/2023	6.740	3,971					114	22,526	05/08/2023
100110778		Lelystad	NLD		06/28/2023	6.415	2,884					32	17,585	05/28/2023
100110779		Amsterdam/Amstelveen	NLD		06/28/2023	6.215	39,960					448	750,000	06/05/2023
100110780		Franeker	NLD		06/28/2023	6.150	33,114					372	315,000	06/15/2023
100110781		Maarssen	NLD		06/28/2023	5.100	255,640					2,867	1,960,000	06/09/2023
100110782		Schiedam/Vlaardingen	NLD		06/28/2023	5.300	2,104					24	12,242	06/02/2023
100110784		Alkmaar	NLD		06/28/2023	6.405	33,114					371	190,684	06/02/2023
100110786		Den Haag	NLD		06/28/2023	5.150	103,073					1,157	700,000	05/26/2023
100110787		Arnhem	NLD		06/28/2023	6.400	1,072					12	6,274	05/17/2023
100110788		Den Haag	NLD		06/28/2023	6.150	38,633					434	370,000	05/22/2023
100110789		Katwijk	NLD		06/28/2023	6.150	22,076					248	183,333	05/26/2023
100110790		Arnhem	NLD		06/28/2023	6.400	33,114					372	193,726	05/17/2023
100110791		Almelo	NLD		06/28/2023	6.450	2,791					31	15,829	06/01/2023
100110792		Zierikzee	NLD		06/28/2023	6.245	123,847					1,390	840,000	05/30/2023
100110793		Lelystad	NLD		06/28/2023	4.710	28,699					322	246,000	06/13/2023
100110794		Haarlem	NLD		06/28/2023	6.285	172,193					1,933	1,165,761	05/30/2023
100110795		Castricum	NLD		06/28/2023	6.200	30,906					347	200,000	06/13/2023
100110796		Lelystad	NLD		06/28/2023	6.415	41,393					465	252,415	05/28/2023
100110797		Schiedam/Vlaardingen	NLD		06/28/2023	5.300	102,654					1,151	597,302	06/02/2023
100110798		Amsterdam	NLD		06/28/2023	6.500	186,101					2,089	2,110,880	06/16/2023
100110799		Arnhem	NLD		06/28/2023	6.100	100,004					1,122	604,406	06/08/2023
100110800		Alkmaar	NLD		06/28/2023	6.405	1,618					18	9,316	06/02/2023
100110801		Gorinchem	NLD		06/28/2023	6.250	22,076					248	295,000	06/13/2023
100110802		Rotterdam	NLD		06/28/2023	6.200	21,792					244	185,000	06/05/2023
100110803		Den Haag	NLD		06/28/2023	5.655	27,154					305	180,000	05/30/2023
100110804		Amsterdam	NLD		06/28/2023	6.235	95,368					1,069	1,250,000	06/01/2023
100110805		Almelo	NLD		06/28/2023	6.450	42,883					481	243,171	06/01/2023
100110806		Alkmaar	NLD		06/28/2023	6.100	41,172					462	335,000	06/16/2023
100110807		Hilversum	NLD		06/28/2023	6.300	92,719					1,040	1,199,000	06/12/2023
100110808		Groningen	NLD		06/28/2023	5.495	57,950					650	375,000	06/01/2023
100110809		Rotterdam	NLD		06/28/2023	6.200	74,175					833	480,000	06/14/2023
100119557		Heerlen	NLD		07/28/2023	5.450	2,743					4	17,795	07/07/2023
100119558		Emmen	NLD		07/28/2023	6.050	19,789					30	140,000	07/07/2023
100119559		Schiedam/Vlaardingen	NLD		07/28/2023	6.500	157,844					243	965,000	06/22/2023
100119560		Eindhoven	NLD		07/28/2023	5.800	106,848					165	805,000	06/29/2023
100119561		Amsterdam	NLD		07/28/2023	6.200	33,114					51	251,250	07/17/2023
100119562		Rotterdam	NLD		07/28/2023	6.100	198,684					306	1,514,999	06/30/2023
100119563		Maastricht	NLD		07/28/2023	6.100	88,966					137	620,000	07/14/2023
100119564		Rotterdam	NLD		07/28/2023	6.225	13,497					21	110,351	06/23/2023
100119565		Amsterdam	NLD		07/28/2023	6.100	22,076					34	510,000	07/11/2023
100119566		Amsterdam/Amstelveen	NLD		07/28/2023	6.100	49,450					76	320,000	06/27/2023
100119567		Utrecht	NLD		07/28/2023	6.100	23,754					36	283,500	07/13/2023
100119568		Almere	NLD		07/28/2023	5.670	63,749					98	386,060	07/17/2023
100119569		Almere	NLD		07/28/2023	6.200	74,004					114	801,707	06/30/2023
100119570		Almere	NLD		07/28/2023	5.670	1,476					2	8,940	07/17/2023
100119571		Amsterdam/Amstelveen	NLD		07/28/2023	6.300	84,993					131	550,000	06/29/2023
100119572		Rotterdam	NLD		07/28/2023	6.250	28,699					44	234,649	06/23/2023
100119573		Heerlen	NLD		07/28/2023	5.450	65,077					100	422,205	07/07/2023
100119574		Den Haag	NLD		07/28/2023	5.750	66,228					101	400,000	07/12/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119575		Den Haag	NLD		07/28/2023	6.450	69,539					106	416,703	07/07/2023
100119576		Almere	NLD		07/28/2023	6.200	49,892					77	540,493	06/30/2023
100119577		Tilburg	NLD		07/28/2023	6.100	154,532					236	2,065,600	07/11/2023
100119578		Zaandam	NLD		07/28/2023	6.250	22,076					34	250,000	07/11/2023
100119579		Zaandam	NLD		07/28/2023	6.200	66,228					102	312,414	06/26/2023
100119580		Delft	NLD		07/28/2023	6.050	194,711					300	1,260,000	06/28/2023
100119581		Almere	NLD		07/28/2023	6.100	54,452					84	407,842	06/30/2023
100119582		Groningen	NLD		07/28/2023	6.200	22,407					34	161,000	06/23/2023
100119583		Rotterdam	NLD		07/28/2023	6.150	440,417					679	2,540,331	06/29/2023
100119584		Rotterdam	NLD		07/28/2023	5.375	39,737					61	240,000	06/26/2023
100119585		Almere	NLD		07/28/2023	6.100	130,249					201	975,558	06/30/2023
100119586		Rotterdam	NLD		07/28/2023	6.200	88,083					136	570,000	06/29/2023
100119587		Utrecht	NLD		07/28/2023	6.200	52,155					80	315,000	06/29/2023
100119588		Amsterdam	NLD		07/28/2023	6.200	22,076					34	500,000	07/21/2023
100119589		Heemstede	NLD		07/28/2023	6.300	61,813					95	400,000	06/29/2023
100121050		Netherlands	NLD		08/28/2023	5.740	143,936					2,895	980,000	07/26/2023
100121051		Netherlands	NLD		08/28/2023	6.400	23,025					463	155,000	07/24/2023
100121052		Netherlands	NLD		08/28/2023	6.300	22,076					444	265,000	08/03/2023
100121053		Netherlands	NLD		08/28/2023	6.100	64,904					1,306	500,000	07/24/2023
100121054		Netherlands	NLD		08/28/2023	6.250	123,626					2,487	1,097,000	07/21/2023
100121055		Netherlands	NLD		08/28/2023	6.250	208,618					4,194	1,260,000	07/13/2023
100121056		Netherlands	NLD		08/28/2023	6.150	49,892					1,003	219,977	08/09/2023
100121057		Netherlands	NLD		08/28/2023	6.130	92,602					1,863	559,586	07/26/2023
100121058		Netherlands	NLD		08/28/2023	6.130	2,551					51	15,414	07/26/2023
100121059		Netherlands	NLD		08/28/2023	6.485	35,101					706	275,000	07/28/2023
100121060		Netherlands	NLD		08/28/2023	6.200	77,807					1,565	494,999	07/28/2023
100121061		Netherlands	NLD		08/28/2023	6.150	37,529					755	245,000	08/17/2023
100121062		Netherlands	NLD		08/28/2023	6.525	46,691					939	540,000	08/15/2023
100121063		Netherlands	NLD		08/28/2023	6.300	30,906					622	205,000	08/18/2023
100121064		Netherlands	NLD		08/28/2023	3.500	105,965					2,131	800,000	08/14/2023
100121065		Netherlands	NLD		08/28/2023	5.400	1,628					33	9,852	08/17/2023
100121066		Netherlands	NLD		08/28/2023	5.400	38,529					775	233,148	08/17/2023
100121067		Netherlands	NLD		08/28/2023	5.880	42,496					855	275,000	07/25/2023
100121068		Netherlands	NLD		08/28/2023	6.100	91,064					1,832	970,200	07/31/2023
100121069		Netherlands	NLD		08/28/2023	6.450	52,982					1,066	300,253	08/17/2023
100121070		Netherlands	NLD		08/28/2023	6.450	3,485					70	19,747	08/17/2023
100121071		Netherlands	NLD		08/28/2023	6.300	62,917					1,266	380,000	07/28/2023
100121072		Netherlands	NLD		08/28/2023	6.160	84,441					1,698	510,000	08/17/2023
100121073		Netherlands	NLD		08/28/2023	6.100	29,361					591	190,000	08/14/2023
100121074		Netherlands	NLD		08/28/2023	6.000	79,474					1,598	480,000	08/14/2023
100121075		Netherlands	NLD		08/28/2023	6.500	58,722					1,181	387,461	08/11/2023
100121076		Netherlands	NLD		08/28/2023	5.300	45,382					913	283,738	08/18/2023
100121077		Netherlands	NLD		08/28/2023	5.300	1,002					20	6,262	08/18/2023
100130098		Netherlands	NLD		09/26/2023	6.700	15,803					670	90,001	09/06/2023
100130099		Netherlands	NLD		09/26/2023	6.150	37,529					1,591	345,000	09/06/2023
100130100		Netherlands	NLD		09/26/2023	6.300	68,712					2,912	415,000	09/05/2023
100130101		Netherlands	NLD		09/26/2023	6.050	28,920					1,226	270,000	08/25/2023
100130102		Netherlands	NLD		09/26/2023	6.250	32,010					1,357	241,000	09/05/2023
100130103		Netherlands	NLD		09/26/2023	6.100	44,299					1,878	445,400	08/28/2023
100130104		Netherlands	NLD		09/26/2023	6.100	41,172					1,745	480,600	08/25/2023
100130105		Netherlands	NLD		09/26/2023	6.100	34,571					1,466	329,400	08/25/2023
100130106		Netherlands	NLD		09/26/2023	6.100	559,627					23,725	3,800,000	08/29/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100130107		Netherlands	NLD		09/26/2023	6.450	188,750					8,000	1,015,893	09/13/2023
100130108		Netherlands	NLD		09/26/2023	6.450	12,466					528	67,093	09/13/2023
100130109		Netherlands	NLD		09/26/2023	6.250	73,403					3,112	475,000	08/25/2023
100130110		Netherlands	NLD		09/26/2023	6.250	73,403					3,112	475,000	08/25/2023
100130111		Netherlands	NLD		09/26/2023	6.150	131,076					5,557	1,000,000	08/30/2023
100130112		Netherlands	NLD		09/26/2023	6.050	15,895					674	145,000	08/25/2023
100130113		Netherlands	NLD		09/26/2023	6.250	55,632					2,358	360,000	09/15/2023
100130114		Netherlands	NLD		09/26/2023	6.100	67,608					2,865	437,500	09/01/2023
100130115		Netherlands	NLD		09/26/2023	6.350	50,775					2,153	340,000	08/30/2023
100130116		Netherlands	NLD		09/26/2023	5.160	62,267					2,639	403,430	09/01/2023
100130117		Netherlands	NLD		09/26/2023	5.160	2,557					108	16,570	09/01/2023
100130118		Netherlands	NLD		09/26/2023	6.100	11,480					487	139,988	09/12/2023
100130119		Netherlands	NLD		09/26/2023	6.100	17,123					726	208,812	09/12/2023
100130120		Netherlands	NLD		09/26/2023	6.150	22,076					936	147,000	08/21/2023
100130121		Netherlands	NLD		09/26/2023	5.480	53,222					2,255	322,134	09/01/2023
100130122		Netherlands	NLD		09/26/2023	5.480	2,126					90	12,866	09/01/2023
100130123		Netherlands	NLD		09/26/2023	6.250	66,228					2,807	400,000	09/05/2023
100130124		Netherlands	NLD		09/26/2023	6.200	55,190					2,340	464,000	08/30/2023
100130125		Netherlands	NLD		09/26/2023	6.350	81,792					3,468	570,000	08/28/2023
100130126		Netherlands	NLD		09/26/2023	6.200	36,315					1,539	257,749	09/01/2023
100130127		Netherlands	NLD		09/26/2023	6.200	36,245					1,536	257,251	09/01/2023
100130128		Netherlands	NLD		09/26/2023	6.250	135,768					5,756	905,417	08/30/2023
100130129		Netherlands	NLD		09/26/2023	6.250	2,187					93	14,583	08/30/2023
100130130		Netherlands	NLD		09/26/2023	5.400	46,360					1,965	262,828	09/12/2023
100130131		Netherlands	NLD		09/26/2023	5.400	3,029					128	17,172	09/12/2023
100130132		Netherlands	NLD		09/26/2023	6.700	52,890					2,242	300,000	09/08/2023
100134394		Netherlands	NLD		10/27/2023	6.100	121,418					5,169	953,100	09/25/2023
100134395		Netherlands	NLD		10/27/2023	5.000	51,437					2,189	336,791	10/10/2023
100134396		Netherlands	NLD		10/27/2023	5.700	42,121					1,793	254,438	10/10/2023
100134397		Netherlands	NLD		10/27/2023	6.100	322,862					13,746	2,940,000	09/29/2023
100134398		Netherlands	NLD		10/27/2023	6.100	343,834					14,639	3,115,000	09/29/2023
100134399		Netherlands	NLD		10/27/2023	6.300	53,810					2,290	325,000	10/03/2023
100134400		Netherlands	NLD		10/27/2023	5.840	16,565					705	121,448	09/29/2023
100134401		Netherlands	NLD		10/27/2023	6.350	272,639					11,607	1,709,000	09/22/2023
100134402		Netherlands	NLD		10/27/2023	5.840	654,317					27,858	4,797,152	09/29/2023
100134403		Netherlands	NLD		10/27/2023	6.250	69,981					2,978	458,209	10/10/2023
100134404		Netherlands	NLD		10/27/2023	6.100	88,304					3,760	870,000	09/28/2023
100137283		Netherlands	NLD		11/28/2023	6.300	32,783					154	228,462	11/01/2023
100137284		Netherlands	NLD		11/28/2023	6.850	37,473					176	212,467	10/30/2023
100137285		Netherlands	NLD		11/28/2023	5.100	237,482					1,118	3,685,285	11/03/2023
100137286		Netherlands	NLD		11/28/2023	5.100	9,770					46	151,605	11/03/2023
100137287		Netherlands	NLD		11/28/2023	6.350	54,969					259	470,000	10/20/2023
100137288		Netherlands	NLD		11/28/2023	6.200	538,655					2,537	4,456,691	10/24/2023
100137289		Netherlands	NLD		11/28/2023	3.500	49,671					234	300,000	10/25/2023
100139863		Netherlands	NLD		12/28/2023	6.750	12,804					(29)	310,000	12/14/2023
100139864		Netherlands	NLD		12/28/2023	6.750	11,038					(25)	285,000	12/14/2023
100139865		Netherlands	NLD		12/28/2023	6.750	2,208					(5)	285,000	12/14/2023
100139866		Netherlands	NLD		12/28/2023	6.750	2,208					(5)	310,000	12/14/2023
100139867		Netherlands	NLD		12/28/2023	6.300	45,035					(102)	1,185,000	12/20/2023
100139868		Netherlands	NLD		12/28/2023	6.400	16,557					(38)	255,000	12/14/2023
100014188		Los Angeles	CA		08/30/2017	5.125	242,608		(306)				435,000	06/30/2017
100014195		Lake Orion	MI		09/20/2017	4.125	220,779		(33)				418,000	06/21/2017

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1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100014196		Seal Beach	CA		08/30/2017	4.500	874,330		(804)				1,650,000	08/30/2017
100014202		Jacksonville	FL		08/30/2017	4.000	149,603		(26)				244,999	08/30/2017
100014207		Garden Grove	CA		08/30/2017	4.375	140,275		(1,304)				412,000	07/17/2017
100014210		Hacienda Heights	CA		08/30/2017	4.375	315,230		(344)				510,000	06/24/2017
100055904	CF	Houston	TX		03/26/2021	3.625	312,973		(483)				435,000	12/31/2020
100055905	CF	Jersey City	NJ		03/26/2021	3.625	630,942		(983)				965,000	12/21/2020
100057503	CF	Clinton	NJ		06/30/2021	3.490	355,191		(233)				550,000	04/28/2021
100057507	CF	Portland	OR		06/30/2021	3.499	344,045		(282)				475,000	03/29/2021
100057509	CF	Mesa	AZ		06/30/2021	3.500	472,040		(406)				650,000	05/14/2021
100057510	CF	Hagerstown	MD		06/30/2021	3.999	70,758		(98)				85,000	05/14/2021
100057511	CF	Garfield	NJ		06/30/2021	3.625	304,662		(367)				422,500	05/05/2021
100057513	CF	Concord	CA		06/30/2021	3.500	592,205		(439)				1,195,000	05/21/2021
100057514	CF	Sunnyvale	CA		06/30/2021	3.375	776,278		(602)				1,910,000	05/14/2021
100057517	CF	Woodbury	MN		06/30/2021	2.999	164,664		120				220,000	05/14/2021
100057519	CF	Denver	CO		06/30/2021	3.499	304,355		(250)				420,000	05/19/2021
100057520	CF	Miami	FL		06/30/2021	3.374	419,510		(109)				585,000	05/17/2021
100057521	CF	Peru	VT		06/30/2021	3.499	214,546		(163)				300,000	05/11/2021
100057525	CF	Simi Valley	CA		06/30/2021	3.875	299,836		(507)				850,000	04/28/2021
100057528	CF	Newton	MA		06/30/2021	3.500	360,009		(269)				850,000	03/17/2021
100057531	CF	Decatur	AL		06/30/2021	4.250	88,018		(182)				110,000	05/10/2021
100057532	CF	Winston Salem	NC		06/30/2021	3.250	114,332		12				161,000	04/19/2021
100057534	CF	Indio	CA		06/30/2021	4.125	175,934		(339)				275,000	04/26/2021
100057537	CF	Pembroke Pines	FL		06/30/2021	3.500	202,752		(163)				280,000	04/14/2021
100057539	CF	Burleson	TX		06/30/2021	3.499	170,666		(109)				250,000	05/07/2021
100057540	CF	Augusta	GA		06/30/2021	3.625	127,157		(99)				171,000	04/08/2021
100057541	CF	Missouri City	TX		06/30/2021	3.875	120,967		(177)				157,000	04/01/2021
100057542	CF	Albuquerque	NM		06/30/2021	4.375	91,474		(260)				122,000	04/01/2021
100057543	CF	Pottstown	PA		06/30/2021	4.250	107,674		(231)				135,000	04/23/2021
100057546	CF	Independence	MO		06/30/2021	3.625	139,856		(110)				195,000	03/19/2021
100057547	CF	Dallas	TX		06/30/2021	3.500	148,776		(110)				325,000	05/10/2021
100057550	CF	Cibolo	TX		06/30/2021	3.250	171,036		(15)				225,000	04/30/2021
100057554	CF	Ridgecrest	CA		06/30/2021	3.490	269,097		(176)				396,000	05/06/2021
100057555	CF	Evans	CO		06/30/2021	3.500	199,491		(160)				275,000	05/06/2021
100057557	CF	Holiday	FL		06/30/2021	3.625	144,426		(114)				190,000	03/24/2021
100057560	CF	Madisonville	TN		06/30/2021	3.875	101,982		(166)				155,000	04/30/2021
100057564	CF	Lewisville	TX		06/30/2021	3.375	197,335		(97)				275,000	03/22/2021
100057572	CF	Portland	OR		06/30/2021	3.625	512,713		(483)				676,000	05/14/2021
100057578	CF	Chambersburg	PA		06/30/2021	4.375	107,340		(333)				148,500	05/06/2021
100057580	CF	Linwood	PA		06/30/2021	4.375	88,924		(221)				110,000	05/11/2021
100057581	CF	Sevierville	TN		06/30/2021	3.625	209,375		(198)				272,000	04/29/2021
100057583	CF	Tampa	FL		06/30/2021	4.625	181,533		(605)				240,000	04/28/2021
100057592		Waianae	HI		06/30/2021	3.750	350,439		(352)				604,000	05/04/2021
100057593	CF	Kansas City	KS		06/30/2021	4.250	114,938		(212)				153,000	05/19/2021
100057594	CF	Grovetown	GA		06/30/2021	3.374	149,807		(73)				215,000	05/17/2021
100057595	CF	Saint Petersburg	FL		06/30/2021	3.999	231,625		(444)				397,000	05/21/2021
100057596	CF	Puyallup	WA		06/30/2021	3.750	281,660		(317)				385,000	05/18/2021
100057600	CF	Hagerstown	MD		06/30/2021	4.000	146,030		(239)				194,000	04/29/2021
100057605	CF	Nashville	TN		06/30/2021	4.490	206,906		(309)				266,000	05/03/2021
100057610	CF	Rodanthe	NC		06/30/2021	4.000	490,123		(600)				641,000	05/04/2021
100057612	CF	New Braunfels	TX		06/30/2021	4.250	201,976		(401)				300,000	05/10/2021
100057617	CF	Kansas City	MO		06/30/2021	4.125	166,530		(284)				268,000	05/10/2021
100057619	CF	Port Saint Lucie	FL		06/30/2021	4.375	167,132		(338)				220,000	05/05/2021

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100057620	CF	Kansas City	MO		06/30/2021	4.125	121,638		(259)				175,000	04/23/2021
100057622	CF	Pleasantville	NJ		06/30/2021	4.250	73,396		(391)				135,000	04/15/2021
100057624	CF	Elizabeth	NJ		06/30/2021	3.875	248,638		(269)				402,000	04/09/2021
100057630	CF	Beaverton	OR		06/30/2021	4.000	294,121		(362)				410,000	04/14/2021
100057631	CF	Kirkland	WA		06/30/2021	4.000	503,374		(759)				682,000	04/14/2021
100057633	CF	Philadelphia	PA		06/30/2021	4.375	92,675		(208)				110,000	05/05/2021
100057637	CF	Modesto	CA		06/30/2021	3.875	343,787		(559)				475,000	04/21/2021
100057642	CF	Quincy	MA		06/30/2021	3.625	407,393		(361)				715,000	05/19/2021
100057643	CF	Chula Vista	CA		06/30/2021	3.625	546,101		(484)				1,115,000	05/11/2021
100057651	CF	Las Vegas	NV		06/30/2021	3.749	226,174		(308)				360,000	05/11/2021
100057652	CF	S San Fran	CA		06/30/2021	3.875	372,801		(1,331)				1,500,000	05/12/2021
100057654	CF	Commerce City	CO		06/30/2021	3.625	306,577		(325)				420,000	05/14/2021
100057655	CF	Holly Springs	NC		06/30/2021	3.499	254,826		(188)				329,800	05/21/2021
100057656	CF	Miramar	FL		06/30/2021	3.999	255,500		(405)				345,000	05/17/2021
100057657	CF	Raleigh	NC		06/30/2021	3.499	182,377		(134)				236,100	05/13/2021
100057660	CF	Providence	RI		06/30/2021	3.999	231,390		(303)				395,000	05/10/2021
100057664	CF	Roseville	CA		06/30/2021	3.999	336,041		(516)				455,000	05/13/2021
100057667	CF	Pacific Grove	CA		06/30/2021	3.375	749,268		(381)				1,040,000	05/05/2021
100057668	CF	Auburn	WA		06/30/2021	3.990	255,065		(346)				420,000	04/30/2021
100057670	CF	Fort Worth	TX		06/30/2021	3.750	152,996		(182)				212,000	03/16/2021
100057671	CF	Manvel	TX		06/30/2021	3.625	237,092		(267)				325,000	04/16/2021
100057673	CF	Riverview	FL		06/30/2021	3.625	207,864		(354)				292,000	04/16/2021
100057674	CF	Hastings	NE		06/30/2021	4.250	87,415		(159)				130,000	04/13/2021
100057677	CF	Fort Collins	CO		06/30/2021	3.500	254,338		(227)				435,000	05/12/2021
100057680	CF	Philadelphia	PA		06/30/2021	4.375	120,686		(290)				160,000	05/11/2021
100057681	CF	Kansas City	MO		06/30/2021	4.125	166,530		(284)				268,000	05/10/2021
100057683	CF	Hollywood	FL		06/30/2021	4.375	191,105		(1,343)				320,000	03/26/2021
100057685	CF	New Port Richey	FL		06/30/2021	4.375	112,350		(345)				153,000	05/11/2021
100057686	CF	Parker	CO		06/30/2021	4.250	212,485		(389)				344,000	05/10/2021
100057690	CF	Simi Valley	CA		06/30/2021	3.750	361,026		(489)				615,000	04/19/2021
100057692	CF	Victorville	CA		06/30/2021	4.375	211,147		(314)				285,000	04/23/2021
100057694	CF	Phoenix	AZ		06/30/2021	4.125	115,672		(177)				147,000	04/26/2021
100057697	CF	North Richland Hills	TX		06/30/2021	4.375	199,719		(400)				270,000	04/21/2021
100057700	CF	Sumter	SC		06/30/2021	4.125	121,424		(248)				162,000	04/29/2021
100057702	CF	Henderson	NV		06/30/2021	4.375	210,300		(450)				355,000	04/23/2021
100057709	CF	Dana Point	CA		06/30/2021	3.625	635,052		(673)				1,150,000	05/11/2021
100057713	CF	Boise	ID		06/30/2021	3.875	459,673		(644)				626,000	04/14/2021
100057716	CF	Swansboro	NC		06/30/2021	4.250	91,605		(228)				118,000	04/15/2021
100057722	CF	Sapulpa	OK		06/30/2021	4.125	160,293		(309)				215,000	04/23/2021
100057724	CF	Ocala	FL		06/30/2021	3.990	170,711		(314)				240,000	04/26/2021
100057725	CF	Pompano Beach	FL		06/30/2021	4.500	155,141		(358)				205,500	04/26/2021
100057727	CF	Athens	GA		06/30/2021	4.625	135,055		(332)				178,000	04/30/2021
100057730	CF	Kalispell	MT		06/30/2021	4.125	286,420		(486)				386,000	04/29/2021
100057731	CF	Memphis	TN		06/30/2021	3.875	306,601		(499)				415,000	04/30/2021
100057732	CF	Herriman	UT		06/30/2021	3.625	219,242		(246)				305,000	05/01/2021
100057738	CF	Washington	DC		06/30/2021	4.125	925,444		(1,470)				1,350,000	04/30/2021
100057740	CF	Sevierville	TN		06/30/2021	3.875	290,667		(388)				395,000	05/06/2021
100057741	CF	Austin	TX		06/30/2021	4.875	342,376		(664)				565,000	05/07/2021
100057743	CF	Ocala	FL		06/30/2021	4.500	168,814		(362)				210,000	05/07/2021
100057744	CF	Las Vegas	NV		06/30/2021	4.000	412,283		(643)				557,000	05/07/2021
100057747	CF	Edinburg	TX		06/30/2021	4.250	65,671		(164)				81,500	04/29/2021
100057757	CF	Albuquerque	NM		06/30/2021	4.375	228,059		(600)				305,000	05/03/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100057759	CF	Mckinney	TX		06/30/2021	4.750	163,070		(1,827)				344,000	05/03/2021
100057761	CF	Paso Robles	CA		06/30/2021	3.750	445,659		(528)				630,000	04/20/2021
100057762	CF	Pensacola	FL		06/30/2021	4.250	96,584		(227)				120,000	04/30/2021
100057763	CF	San Antonio	TX		06/30/2021	4.375	99,277		(239)				135,000	04/23/2021
100057764	CF	Tulsa	OK		06/30/2021	4.250	104,464		(246)				156,000	04/28/2021
100057765	CF	Chandler	AZ		06/30/2021	4.375	138,491		(178)				177,000	04/29/2021
100057766	CF	Lubbock	TX		06/30/2021	4.490	128,526		(282)				160,000	04/30/2021
100057767	CF	Katy	TX		06/30/2021	4.250	90,391		(552)				215,000	04/29/2021
100057768	CF	Katy	TX		06/30/2021	4.125	193,713		(323)				245,000	04/29/2021
100057770	CF	Fredericksburg	VA		06/30/2021	4.375	168,243		(324)				225,000	04/07/2021
100057772	CF	Hastings	NE		06/30/2021	4.375	119,912		(298)				196,000	05/12/2021
100057776	CF	Baton Rouge	LA		06/30/2021	4.250	143,323		(307)				187,000	04/23/2021
100057777	CF	Grants Pass	OR		06/30/2021	3.875	261,678		(396)				375,000	04/26/2021
100057778	CF	Midland	TX		06/30/2021	4.750	80,127		(579)				135,000	04/28/2021
100057780	CF	Newport	RI		06/30/2021	3.990	263,117		(475)				355,000	04/30/2021
100057782	CF	Mooresville	NC		06/30/2021	4.500	105,352		(274)				135,000	04/24/2021
100057784	CF	Rockledge	FL		06/30/2021	4.500	253,231		(419)				330,000	04/23/2021
100057785	CF	Avenue	MD		06/30/2021	3.875	124,384		(197)				210,000	04/20/2021
100057795	CF	Bellflower	CA		06/30/2021	3.750	322,777		(385)				445,000	05/04/2021
100057798	CF	Aurora	CO		06/30/2021	3.875	263,830		(331)				340,000	05/14/2021
100057799	CF	Moore	SC		06/30/2021	4.250	126,444		(218)				160,000	05/14/2021
100057800	CF	Norfolk	VA		06/30/2021	3.750	340,916		(422)				475,000	05/06/2021
100057801	CF	Palo Alto	CA		06/30/2021	3.125	578,097		314				820,000	05/10/2021
100057802	CF	Austin	TX		06/30/2021	3.999	278,527		(427)				376,500	05/14/2021
100057806	CF	Fort Myers	FL		06/30/2021	3.625	124,896		(86)				179,000	05/19/2021
100057807	CF	Vancouver	WA		06/30/2021	3.875	276,953		(290)				450,000	05/14/2021
100057808	CF	Surfside Beach	TX		06/30/2021	3.999	248,699		(285)				314,000	04/29/2021
100057811	CF	Winchester	VA		06/30/2021	3.875	281,040		(394)				383,000	05/06/2021
100057815	CF	Cedar City	UT		06/30/2021	4.250	170,199		(302)				225,000	05/21/2021
100057816	CF	San Diego	CA		06/30/2021	3.625	643,422		(831)				908,000	05/08/2021
100057817	CF	Washington	DC		06/30/2021	3.499	195,706		(74)				270,000	05/19/2021
100057820	CF	Baldwin Park	CA		06/30/2021	3.625	428,741		(480)				589,000	05/20/2021
100057822	CF	Portland	OR		06/30/2021	3.750	438,315		(491)				599,000	05/14/2021
100057823	CF	Durham	NC		06/30/2021	3.499	271,391		(248)				424,000	05/15/2021
100057824	CF	Sacramento	CA		06/30/2021	4.000	348,347		(477)				535,000	05/11/2021
100057828	CF	Long Beach	CA		06/30/2021	3.750	326,100		(347)				590,000	05/12/2021
100057833	CF	Balch Springs	TX		06/30/2021	3.625	229,167		(216)				295,000	05/12/2021
100057837	CF	Philadelphia	PA		06/30/2021	3.999	336,944		(497)				580,000	05/17/2021
100057840	CF	N Middletown	NJ		06/30/2021	3.500	200,288		(152)				260,000	05/07/2021
100057844	CF	Baltimore	MD		06/30/2021	3.625	144,577		(95)				200,000	04/07/2021
100057852	CF	Bellevue	WA		06/30/2021	3.749	418,747		(567)				950,000	04/28/2021
100057853	CF	Vancouver	WA		06/30/2021	3.749	271,135		(354)				375,000	04/30/2021
100057856	CF	Rapid City	SD		06/30/2021	3.375	125,034		(20)				175,000	04/20/2021
100057857	CF	Pensacola	FL		06/30/2021	3.625	256,384		(168)				420,000	04/21/2021
100057859	CF	Lecanto	FL		06/30/2021	3.625	287,235		(348)				400,000	04/09/2021
100057862	CF	Charlotte	NC		06/30/2021	3.625	148,722		(125)				205,000	04/22/2021
100057863	CF	Medford	OR		06/30/2021	3.625	248,593		(295)				350,000	03/22/2021
100057878	CF	Port Saint Lucie	FL		06/30/2021	4.375	185,638		(406)				250,000	04/26/2021
100057884	CF	Fort Worth	TX		06/30/2021	3.990	177,340		(314)				240,000	04/30/2021
100057888	CF	Chandler	AZ		06/30/2021	4.250	224,365		(431)				380,000	05/01/2021
100057889	CF	La Quinta	CA		06/30/2021	4.000	411,018		(505)				560,000	04/24/2021
100057890	CF	La Quinta	CA		06/30/2021	4.000	451,386		(555)				615,000	04/24/2021

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1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100057891	CF	Richmond	TX		06/30/2021	4.250	220,269		(341)				279,000	04/26/2021
100057893	CF	Chattanooga	TN		06/30/2021	4.625	215,798		(406)				272,000	04/26/2021
100057894	CF	Newton	NJ		06/30/2021	4.250	200,846		(355)				270,000	04/26/2021
100057895	CF	Old Hickory	TN		06/30/2021	3.990	201,549		(474)				282,000	04/26/2021
100057898	CF	Hudson	FL		06/30/2021	3.750	265,848		(258)				345,000	04/26/2021
100057899	CF	Clearwater	FL		06/30/2021	4.500	87,429		(200)				110,000	04/26/2021
100057903	CF	Chestnut Hill	MA		06/30/2021	3.499	206,006		(127)				285,000	05/06/2021
100057904	CF	St Augustine	FL		06/30/2021	3.250	140,721		(17)				185,000	04/16/2021
100057906	CF	Little Rock	AR		06/30/2021	4.250	148,182		(288)				186,000	04/16/2021
100057911	CF	Fort Worth	TX		06/30/2021	3.374	199,706		(96)				260,000	05/06/2021
100057914	CF	Phoenix	AZ		06/30/2021	3.999	288,514		(442)				390,000	05/12/2021
100057919	CF	Phoenix	AZ		06/30/2021	3.875	305,559		(716)				435,000	04/16/2021
100057920	CF	Pittsburg	CA		06/30/2021	3.990	407,704		(594)				552,000	05/21/2021
100057923	CF	Long Beach	CA		06/30/2021	3.625	596,448		(556)				965,000	05/14/2021
100057925	CF	Paterson	NJ		06/30/2021	3.999	232,942		(261)				375,000	05/14/2021
100057926	CF	Dublin	OH		06/30/2021	4.250	247,789		(311)				393,000	05/20/2021
100057930	CF	Spring Lake	NC		06/30/2021	4.250	227,442		(370)				310,000	05/08/2021
100057942	CF	Newport	RI		06/30/2021	3.500	294,230		(224)				600,000	04/22/2021
100057943	CF	Santa Barbara	CA		06/30/2021	3.750	407,913		(380)				1,500,000	04/29/2021
100057944	CF	Huntington Beach	CA		06/30/2021	3.750	463,748		(875)				1,185,000	04/08/2021
100057946	CF	Philadelphia	PA		06/30/2021	4.000	103,063		(2,124)				212,000	05/05/2021
100057948	CF	Murrells Inlet	SC		06/30/2021	4.500	167,536		(389)				225,000	05/03/2021
100057955	CF	Passaic	NJ		06/30/2021	3.850	272,838		(298)				410,000	05/05/2021
100057957	CF	Richmond	VA		06/30/2021	3.875	481,585		(751)				691,000	05/04/2021
100057959	CF	Charleston	SC		06/30/2021	4.375	133,944		(297)				178,000	05/10/2021
100057962	CF	Cleveland	OH		06/30/2021	4.375	106,542		(285)				140,000	05/11/2021
100057963	CF	San Francisco	CA		06/30/2021	4.250	247,018		(490)				920,000	05/04/2021
100057965	CF	Mt Juliet	TN		06/30/2021	3.875	310,228		(392)				425,000	04/23/2021
100057966	CF	Savannah	GA		06/30/2021	4.625	223,468		(477)				300,000	04/30/2021
100057968	CF	Shelton	WA		06/30/2021	3.875	243,955		(382)				410,000	05/07/2021
100057971	CF	Cypress	TX		06/30/2021	4.375	146,734		(327)				195,000	04/23/2021
100057974	CF	Mcallen	TX		06/30/2021	4.450	193,853		(290)				261,000	04/15/2021
100057976	CF	Northport	AL		06/30/2021	4.250	182,627		(338)				245,000	04/14/2021
100057978	CF	Albuquerque	NM		06/30/2021	4.750	150,683		(311)				201,000	04/13/2021
100057980	CF	Van Nuys	CA		06/30/2021	3.875	533,796		(568)				930,000	04/30/2021
100057983	CF	Vancouver	WA		06/30/2021	3.750	382,978		(441)				531,500	04/02/2021
100057985	CF	Harvest	AL		06/30/2021	4.375	126,402		(262)				158,000	04/26/2021
100057986	CF	Memphis	TN		06/30/2021	4.375	93,346		(264)				122,500	04/30/2021
100057990		Tulare	CA		06/30/2021	4.250	116,458		(359)				247,000	04/22/2021
100057993	CF	Paso Robles	CA		06/30/2021	3.875	322,529		(397)				800,000	04/08/2021
100057994	CF	Ocala	FL		06/30/2021	3.375	141,722		(52)				190,000	05/06/2021
100057997	CF	Salt Lake Cty	UT		06/30/2021	3.374	395,280		(174)				515,000	05/17/2021
100058001	CF	Tucker	GA		06/30/2021	4.125	300,359		(479)				405,000	05/12/2021
100058002	CF	Boise	ID		06/30/2021	3.875	423,897		(568)				594,000	05/12/2021
100060060	CF	Queen Creek	AZ		06/25/2021	4.125	218,993		(344)				315,000	04/08/2021
100060062	CF	Phoenix	AZ		06/25/2021	3.990	215,692		(305)				305,000	03/30/2021
100060065	CF	Tucson	AZ		06/25/2021	4.000	200,455		(336)				290,000	04/16/2021
100060072	CF	Phoenix	AZ		06/25/2021	3.750	221,736		(287)				325,000	04/15/2021
100060087	CF	Oceanside	CA		06/25/2021	4.125	690,469		(1,131)				950,000	03/31/2021
100060089	CF	Long Beach	CA		06/25/2021	4.500	523,148		(762)				756,000	04/06/2021
100060090	CF	Carlsbad	CA		06/25/2021	3.999	658,185		(445)				970,000	04/29/2021
100060092	CF	Glendora	CA		06/25/2021	3.750	511,048		(590)				720,000	03/22/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100060093	CF	Compton	CA		06/25/2021	3.875	429,486		(453)				630,000	04/12/2021
100060095	CF	Santa Ana	CA		06/25/2021	3.875	954,405		(1,006)				1,400,000	04/05/2021
100060096	CF	Fresno	CA		06/25/2021	4.250	148,614		(283)				208,000	04/13/2021
100060097	CF	Playa Del Rey	CA		06/25/2021	3.490	577,773		161				815,000	04/30/2021
100060098	CF	Sacramento	CA		06/25/2021	3.990	271,248		(368)				395,000	04/15/2021
100060099	CF	Santa Ana	CA		06/25/2021	3.875	954,414		(1,006)				1,400,000	04/05/2021
100060100	CF	Riverside	CA		06/25/2021	4.000	251,777		(422)				365,000	04/01/2021
100060101	CF	Los Angeles	CA		06/25/2021	3.875	532,782		(810)				810,000	02/18/2021
100060102	CF	Lakeside	CA		06/25/2021	3.750	447,201		(368)				660,000	04/06/2021
100060103	CF	North Highlands	CA		06/25/2021	4.000	293,580		(361)				430,000	04/01/2021
100060106	CF	Davis	CA		06/25/2021	3.750	404,506		(520)				600,000	04/06/2021
100060108	CF	Wilmington	CA		06/25/2021	3.875	295,266		(396)				455,000	03/30/2021
100060111	CF	Long Beach	CA		06/25/2021	4.125	163,681		(327)				255,000	04/19/2021
100060112	CF	Merced	CA		06/25/2021	4.125	155,050		(312)				269,000	03/25/2021
100060130	CF	San Leandro	CA		06/25/2021	3.875	265,034		(456)				1,150,000	02/12/2021
100060153	CF	Holmes Beach	FL		06/25/2021	3.750	491,238		(645)				725,000	03/26/2021
100060156	CF	Lake Worth	FL		06/25/2021	4.250	258,883		(458)				355,000	04/02/2021
100060158	CF	Lake Worth	FL		06/25/2021	4.375	187,183		(301)				270,000	04/26/2021
100060159	CF	Holmes Beach	FL		06/25/2021	3.750	443,008		(573)				650,000	03/26/2021
100060160	CF	Holmes Beach	FL		06/25/2021	3.750	443,008		(573)				650,000	03/26/2021
100060174	CF	Dacula	GA		06/25/2021	3.750	209,849		(273)				306,000	03/29/2021
100060178	CF	Atlanta	GA		06/25/2021	3.750	365,675		(304)				542,000	04/07/2021
100060188	CF	Brockton	MA		06/25/2021	4.000	361,845		(447)				563,000	03/25/2021
100060198	CF	Fall River	MA		06/25/2021	3.875	219,565		(156)				335,000	04/07/2021
100060200	CF	Minneapolis	MN		06/25/2021	4.250	262,264		(436)				364,000	04/16/2021
100060206	CF	Helena	MT		06/25/2021	4.000	262,363		(322)				383,000	04/26/2021
100060208	CF	Dexter	MO		06/25/2021	3.875	191,620		(333)				267,000	04/29/2021
100060210	CF	Saint Louis	MO		06/25/2021	3.750	179,914		(164)				265,000	04/02/2021
100060221	CF	Charlotte	NC		06/25/2021	3.750	253,683		(342)				346,000	04/08/2021
100060223	CF	Jamestown	NC		06/25/2021	3.500	186,599		(63)				260,000	04/14/2021
100060225	CF	Monroe Township	NJ		06/25/2021	4.375	199,157		(424)				269,000	04/09/2021
100060226	CF	Hampton Beach	NH		06/25/2021	3.500	187,395		(124)				270,000	03/22/2021
100060228	CF	Omaha	NE		06/25/2021	4.250	127,986		(184)				200,000	04/16/2021
100060232	CF	Brick	NJ		06/25/2021	4.250	200,171		(358)				275,000	04/15/2021
100060235	CF	Santa Fe	NM		06/25/2021	4.000	281,161		(487)				440,000	04/16/2021
100060238	CF	Andover	NJ		06/25/2021	3.875	237,348		(236)				328,000	04/02/2021
100060240	CF	Florence	NJ		06/25/2021	4.000	164,302		(163)				233,000	04/16/2021
100060249	CF	Eugene	OR		06/25/2021	3.875	346,361		(523)				470,000	04/26/2021
100060252	CF	Albany	OR		06/25/2021	3.990	183,027		(325)				270,500	04/12/2021
100060253	CF	Medford	OR		06/25/2021	3.875	182,962		(203)				286,000	03/31/2021
100060258	CF	Horsham	PA		06/25/2021	4.000	301,949		(366)				370,000	04/22/2021
100060260	CF	Pawtucket	RI		06/25/2021	3.874	183,008		(355)				302,000	04/27/2021
100060261	CF	Sewickley	PA		06/25/2021	3.875	199,006		(300)				290,000	04/09/2021
100060263	CF	Glenside	PA		06/25/2021	3.875	213,256		(322)				310,000	04/06/2021
100060268	CF	Greenville	SC		06/25/2021	3.875	276,115		(466)				380,000	04/10/2021
100060271	CF	Nashville	TN		06/25/2021	3.625	365,812		(466)				500,000	04/12/2021
100060273	CF	Franklin	TN		06/25/2021	3.875	255,097		(398)				347,000	04/02/2021
100060295	CF	Midlothian	TX		06/25/2021	3.750	234,491		(301)				342,500	04/05/2021
100060296	CF	Midlothian	TX		06/25/2021	3.750	205,180		(264)				302,500	04/05/2021
100060299	CF	Lehi	UT		06/25/2021	3.875	224,705		(357)				307,000	04/15/2021
100060308	CF	Springfield	VA		06/25/2021	3.875	228,032		(566)				330,000	04/09/2021
100060309	CF	Richmond	VA		06/25/2021	3.875	308,263		(471)				435,000	02/26/2021

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100060313	CF	Richmond	VA		06/25/2021	3.750	232,537		(299)				340,000	04/19/2021
100060317	CF	Spokane	WA		06/25/2021	3.990	296,614		(517)				400,000	04/02/2021
100060318	CF	Seattle	WA		06/25/2021	3.875	264,889		(400)				360,000	04/16/2021
100060320	CF	Dumfries	VA		06/25/2021	3.875	256,646		(300)				390,000	04/17/2021
100060321	CF	Tacoma	WA		06/25/2021	3.990	271,603		(459)				400,000	04/08/2021
100060323	CF	Ariel	WA		06/25/2021	4.000	283,456		(558)				437,000	04/20/2021
100060324	CF	Madison	WI		06/25/2021	4.125	260,448		(310)				385,000	04/13/2021
100060325	CF	Cudahy	WI		06/25/2021	4.125	123,956		(202)				180,500	01/29/2021
100060326	CF	Spokane	WA		06/25/2021	3.990	196,981		(306)				550,000	04/23/2021
100065270	CF	Chandler	AZ		07/28/2021	3.875	224,093		(374)				385,000	05/26/2021
100065272	CF	St Simons Island	GA		07/28/2021	3.875	267,011		(462)				370,000	05/24/2021
100065281	CF	The Woodlands	TX		07/28/2021	4.000	346,846		(660)				500,000	04/29/2021
100065282	CF	Buford	GA		07/28/2021	3.625	178,293		(540)				286,000	05/06/2021
100065285	CF	Los Angeles	CA		07/28/2021	3.990	613,873		(588)				898,000	06/14/2021
100065290	CF	Salinas	CA		07/28/2021	3.375	291,698		(156)				417,000	05/24/2021
100065293	CF	Thousand Oaks	CA		07/28/2021	3.499	240,412		(248)				435,000	06/02/2021
100065299	CF	Waldorf	MD		07/28/2021	4.500	284,363		(515)				395,000	05/17/2021
100065301	CF	Saint Louis	MO		07/28/2021	3.490	246,474		(185)				369,000	06/16/2021
100065308	CF	Vancouver	WA		07/28/2021	3.999	280,178		(622)				481,000	05/17/2021
100065313	CF	Winter Garden	FL		07/28/2021	3.500	387,233		(261)				545,000	05/07/2021
100065320	CF	Lincoln	CA		07/28/2021	4.125	404,840		(737)				564,000	05/24/2021
100065321	CF	Hialeah	FL		07/28/2021	4.750	130,675		(287)				185,000	05/21/2021
100065326	CF	Sacramento	CA		07/28/2021	4.000	284,579		(461)				482,000	05/18/2021
100065332	CF	Gatlinburg	TN		07/28/2021	3.875	308,376		(378)				420,000	05/14/2021
100065347	CF	Hillsboro	OR		07/28/2021	4.000	405,764		(567)				555,000	05/12/2021
100065353	CF	Silverthorne	CO		07/28/2021	4.500	493,301		(713)				710,000	05/27/2021
100065358	CF	Los Angeles	CA		07/28/2021	3.990	339,229		(230)				570,000	05/24/2021
100065365	CF	Tigard	OR		07/28/2021	4.125	359,569		(552)				520,000	05/27/2021
100065381	CF	Elk Grove	CA		07/28/2021	3.625	251,789		(472)				450,000	05/24/2021
100065383	CF	Natick	MA		07/28/2021	4.500	581,419		(809)				840,000	05/12/2021
100065403		Evans	GA		07/28/2021	3.874	304,792		(174)				431,000	06/14/2021
100065406	CF	Los Angeles	CA		07/28/2021	3.990	533,208		(511)				780,000	06/14/2021
100065407	CF	Los Angeles	CA		07/28/2021	3.990	639,166		(613)				935,000	06/14/2021
100065408	CF	Los Angeles	CA		07/28/2021	3.990	628,912		(603)				920,000	06/14/2021
100065417	CF	Union City	CA		07/28/2021	3.625	401,823		(406)				555,000	06/08/2021
100065420	CF	Gilbert	AZ		07/28/2021	3.499	290,373		(233)				420,000	06/11/2021
100065426	CF	Henderson	NV		07/28/2021	3.999	378,240		(472)				550,000	06/05/2021
100065427		Chula Vista	CA		07/28/2021	3.499	317,711		(566)				565,000	06/18/2021
100065430	CF	Los Angeles	CA		07/28/2021	3.874	799,126		(26)				1,500,000	06/11/2021
100065431	CF	San Diego	CA		07/28/2021	3.499	392,884		(313)				640,000	06/17/2021
100065437	CF	Oakland	CA		07/28/2021	3.500	484,270		(376)				682,000	06/22/2021
100065438	CF	Chula Vista	CA		07/28/2021	3.499	214,387		(349)				385,000	06/22/2021
100065453	CF	Washington	DC		07/28/2021	3.375	588,970		10				1,007,000	06/03/2021
100065457	CF	Bridgeport	CT		07/28/2021	3.250	292,616		72				441,000	06/17/2021
100065466	CF	Sacramento	CA		07/28/2021	4.875	470,805		(898)				680,000	05/25/2021
100065471	CF	Indio	CA		07/28/2021	3.875	472,439		(807)				678,000	05/24/2021
100065475	CF	Mount Holly	NC		07/28/2021	4.750	115,555		(253)				156,000	05/15/2021
100065477	CF	Long Beach	CA		07/28/2021	4.125	631,441		(689)				920,000	06/07/2021
100065488	CF	Lancaster	CA		07/28/2021	4.750	210,298		(460)				301,000	06/01/2021
100065491	CF	Portland	OR		07/28/2021	3.625	310,500		(314)				425,000	06/09/2021
100065515	CF	Fullerton	CA		07/28/2021	3.499	719,238		198				1,430,000	06/14/2021
100065521	CF	Temecula	CA		07/28/2021	3.625	341,558		(446)				590,000	06/17/2021

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100065531	CF	Flower Mound	TX		07/28/2021	3.500	273,091		(338)				454,000	05/07/2021
100065538	CF	Richmond	CA		07/28/2021	3.625	322,852		(501)				480,000	04/22/2021
100065545	CF	Virginia Beach	VA		07/28/2021	4.375	234,821		(508)				314,000	05/20/2021
100065549	CF	Panama City Beach	FL		07/28/2021	4.375	397,811		(438)				580,000	04/14/2021
100065551	CF	Rio Rancho	NM		07/28/2021	4.875	183,967		(425)				252,000	04/16/2021
100065553	CF	Dania Beach	FL		07/28/2021	4.375	328,788		(373)				480,000	04/21/2021
100065555	CF	Pflugerville	TX		07/28/2021	3.750	353,415		(540)				480,000	04/24/2021
100065566	CF	Kissimmee	FL		07/28/2021	3.875	290,749		(505)				395,000	04/29/2021
100065568	CF	Pico Rivera	CA		07/28/2021	4.125	363,176		(617)				610,000	05/25/2021
100065570	CF	Philadelphia	PA		07/28/2021	3.500	203,590		(289)				295,000	04/12/2021
100065572	CF	Kyle	TX		07/28/2021	3.875	213,395		(417)				325,000	04/28/2021
100065573	CF	Passaic	NJ		07/28/2021	4.125	339,322		(373)				496,000	04/22/2021
100065574	CF	Belleville	NJ		07/28/2021	3.375	311,653		(109)				465,000	04/29/2021
100065577	CF	Carmichael	CA		07/28/2021	3.999	243,280		(412)				381,000	06/04/2021
100065580	CF	Aurora	CO		07/28/2021	3.875	298,299		(449)				490,000	05/06/2021
100065585	CF	Fontana	CA		07/28/2021	3.875	332,940		(541)				590,000	04/28/2021
100065594	CF	Bradenton	FL		07/28/2021	4.250	245,149		(494)				350,000	06/02/2021
100065603	CF	Belgrade	MT		07/28/2021	3.999	289,835		(411)				420,000	06/07/2021
100065612	CF	Bethlehem	PA		07/28/2021	4.875	60,453		(124)				82,000	05/18/2021
100065614	CF	Lakewood	CO		07/28/2021	4.375	232,691		(452)				319,000	06/08/2021
100065621	CF	Indian Harbour Beach	FL		07/28/2021	3.990	283,713		(539)				450,000	06/07/2021
100065622	CF	Bellflower	CA		07/28/2021	4.000	369,489		(514)				515,000	06/04/2021
100065624	CF	Winter Garden	FL		07/28/2021	3.875	270,240		(468)				373,000	05/27/2021
100065627	CF	Rancho Cucamonga	CA		07/28/2021	3.625	355,196		(519)				505,000	05/30/2021
100065629	CF	Sacramento	CA		07/28/2021	3.875	229,854		(312)				315,000	06/01/2021
100065632	CF	Toms River	NJ		07/28/2021	4.000	256,642		(569)				379,000	06/03/2021
100065636	CF	Modesto	CA		07/28/2021	3.875	284,383		(347)				400,000	06/07/2021
100065640	CF	Modesto	CA		07/28/2021	4.625	246,697		(446)				330,000	06/01/2021
100065665	CF	Orlando	FL		07/28/2021	4.375	433,259		(533)				629,000	05/25/2021
100065666	CF	Saddle Brook	NJ		07/28/2021	3.625	492,657		(378)				720,000	05/14/2021
100065671	CF	Charlotte	NC		07/28/2021	3.625	356,768		(336)				489,000	06/04/2021
100065673	CF	Albany	OR		07/28/2021	3.625	227,470		(307)				415,000	05/24/2021
100065676	CF	Clinton	MA		07/28/2021	3.750	285,719		(249)				470,000	06/17/2021
100065679	CF	Kingsburg	CA		07/28/2021	4.375	349,145		(653)				620,000	05/24/2021
100065683	CF	Lexington	SC		07/28/2021	4.125	255,082		(482)				356,000	05/21/2021
100065685	CF	Bedford	TX		07/28/2021	4.250	213,505		(428)				285,000	05/24/2021
100065687	CF	Salinas	CA		07/28/2021	3.875	253,401		(352)				430,000	05/26/2021
100065689	CF	East Hanover	NJ		07/28/2021	3.750	342,781		(512)				470,000	05/28/2021
100065694	CF	Clovis	CA		07/28/2021	3.990	334,815		(614)				450,000	05/24/2021
100065695	CF	Las Vegas	NV		07/28/2021	4.000	298,516		(550)				406,000	05/26/2021
100065699	CF	Hackensack	NJ		07/28/2021	4.375	318,952		(441)				440,000	06/02/2021
100065700	CF	Henderson	NV		07/28/2021	4.000	260,117		(480)				375,000	05/21/2021
100065702	CF	West Park	FL		07/28/2021	4.375	204,503		(340)				275,000	04/19/2021
100065704	CF	Austin	TX		07/28/2021	3.875	270,403		(452)				382,000	05/10/2021
100065705	CF	Prescott Valley	AZ		07/28/2021	4.000	231,900		(459)				315,000	04/26/2021
100065706	CF	Manor	TX		07/28/2021	3.875	237,066		(396)				320,000	05/21/2021
100065712	CF	Sarasota	FL		07/28/2021	3.990	264,207		(484)				355,000	06/02/2021
100065713	CF	Clermont	FL		07/28/2021	4.250	242,415		(688)				338,000	05/27/2021
100065718	CF	Mountlake Terrace	WA		07/28/2021	4.250	313,253		(552)				560,000	05/11/2021
100065719	CF	Selbyville	DE		07/28/2021	3.875	292,621		(489)				395,000	05/28/2021
100065721	CF	Puyallup	WA		07/28/2021	4.125	325,658		(485)				462,000	05/26/2021
100065726	CF	Everett	WA		07/28/2021	3.499	502,563		(268)				850,000	06/15/2021

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100065728	CF	Fairview	NJ		07/28/2021	3.500	355,841		(271)				534,000	06/04/2021
100065730	CF	Las Vegas	NV		07/28/2021	3.999	375,741		(504)				509,000	06/08/2021
100065732	CF	Denver	CO		07/28/2021	3.500	331,306		(331)				530,000	06/02/2021
100065736	CF	Union City	NJ		07/28/2021	3.490	361,925		(251)				500,000	06/18/2021
100065737	CF	Steamboat Springs	CO		07/28/2021	3.875	231,531		(386)				312,000	06/14/2021
100065740	CF	Lawndale	CA		07/28/2021	3.490	516,556		(427)				864,000	06/18/2021
100065745	CF	Belgrade	MT		07/28/2021	4.000	233,347		(312)				390,000	05/27/2021
100065748	CF	Wenatchee	WA		07/28/2021	4.250	211,727		(356)				346,000	05/27/2021
100065751	CF	Albany	OR		07/28/2021	4.875	233,794		(409)				311,000	06/03/2021
100065752	CF	Randallstown	MD		07/28/2021	3.625	196,760		(403)				285,000	06/04/2021
100065758	CF	Warrenton	VA		07/28/2021	3.875	491,308		(570)				670,000	05/25/2021
100065759	CF	Warrenton	VA		07/28/2021	3.875	340,982		(396)				465,000	05/25/2021
100065763	CF	Santa Ana	CA		07/28/2021	3.999	705,493		(789)				1,200,000	06/05/2021
100065769	CF	Portland	OR		07/28/2021	3.375	321,964		(209)				520,000	05/19/2021
100065774		South Lake Tahoe	CA		07/28/2021	3.999	340,124		(455)				625,000	06/15/2021
100065780	CF	Pflugerville	TX		07/28/2021	3.500	195,490		(138)				272,000	05/21/2021
100065789	CF	Hagerstown	MD		07/28/2021	3.375	207,127		(100)				292,000	05/10/2021
100065791	CF	Plainfield	NJ		07/28/2021	4.500	89,604		(1,580)				347,000	05/14/2021
100065795	CF	San Diego	CA		07/28/2021	4.250	231,553		(359)				370,000	05/24/2021
100065796	CF	Fort Collins	CO		07/28/2021	4.500	373,221		(660)				500,000	05/20/2021
100065800	CF	Fresno	CA		07/28/2021	4.375	234,541		(458)				312,000	06/02/2021
100065801	CF	Oakdale	CA		07/28/2021	4.625	268,787		(489)				365,000	06/02/2021
100065803	CF	Reston	VA		07/28/2021	4.250	243,902		(331)				386,000	05/26/2021
100065804	CF	Apple Valley	CA		07/28/2021	3.625	258,963		(167)				357,000	06/04/2021
100065805	CF	Las Vegas	NV		07/28/2021	5.000	166,282		(321)				220,000	06/10/2021
100067399	CF	San Jose	CA		09/23/2021	3.499	395,277		(575)				1,280,000	07/19/2021
100067400	CF	Walnut Creek	CA		09/23/2021	3.999	589,496		(916)				1,620,000	07/29/2021
100067403	CF	Encinitas	CA		09/23/2021	3.625	307,798		(518)				1,000,000	07/31/2021
100067407	CF	Lone Tree	CO		09/23/2021	2.999	281,278		430				1,660,000	08/05/2021
100067410	CF	San Francisco	CA		09/23/2021	3.250	785,379		(62)				2,100,000	08/02/2021
100067412	CF	San Francisco	CA		09/23/2021	3.250	747,585		(59)				1,930,000	08/02/2021
100067414	CF	Miami	FL		09/23/2021	3.990	332,587		(607)				850,000	07/23/2021
100067415	CF	Cedar City	UT		09/23/2021	3.999	218,293		(337)				292,000	07/29/2021
100067430	CF	Farmington	NM		09/23/2021	4.374	55,617		(174)				70,000	08/04/2021
100067441	CF	Brooklyn Park	MN		09/23/2021	3.250	185,297		(42)				243,000	06/15/2021
100067443	CF	Duvall	WA		09/23/2021	3.875	392,644		(429)				795,000	08/04/2021
100067445	CF	Wilmington	NC		09/23/2021	3.625	211,521		(171)				275,000	07/29/2021
100067450	CF	Mason	OH		09/23/2021	4.374	143,085		(274)				168,000	07/12/2021
100067451	CF	New Bedford	MA		09/23/2021	3.999	164,967		(491)				420,000	07/19/2021
100067452	CF	Fort Worth	TX		09/23/2021	4.375	59,472		(2,485)				196,000	07/14/2021
100067456	CF	Hollywood	FL		09/23/2021	3.990	409,167		(275)				538,000	07/30/2021
100067461	CF	Sachse	TX		09/23/2021	4.250	129,728		(356)				374,000	07/12/2021
100067462	CF	Waynesboro	VA		09/23/2021	4.000	105,600		(514)				147,000	06/04/2021
100067467	CF	Las Vegas	NV		09/23/2021	4.375	152,702		(311)				190,000	07/12/2021
100067475	CF	Pensacola	FL		09/23/2021	4.500	190,833		(389)				240,000	06/30/2021
100067478	CF	Allentown	PA		09/23/2021	4.000	112,222		(249)				141,000	06/11/2021
100067484	CF	Hamilton	OH		09/23/2021	4.000	153,885		(357)				190,000	07/22/2021
100067490	CF	Pensacola	FL		09/23/2021	4.250	58,032		(2,329)				140,000	07/09/2021
100067494	CF	Sewell	NJ		09/23/2021	4.375	123,501		(359)				156,000	06/29/2021
100067500	CF	Rockport	TX		09/23/2021	4.500	58,960		(190)				77,000	07/12/2021
100067502	CF	Cape Coral	FL		09/23/2021	4.375	174,553		(412)				237,000	06/29/2021
100067514	CF	Tulsa	OK		09/23/2021	3.875	115,245		(230)				150,000	06/25/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100067515	CF	Newport	MN		09/23/2021	4.125	159,818		(346)				205,000	07/02/2021
100067520	CF	Jupiter	FL		09/23/2021	4.375	129,625		(335)				250,000	05/21/2021
100067527	CF	Hubert	NC		09/23/2021	4.000	115,843		(259)				148,000	04/30/2021
100067532	CF	Siloam Springs	AR		09/23/2021	3.499	159,550		(130)				205,000	08/06/2021
100067536	CF	San Antonio	TX		09/23/2021	4.250	103,674		(287)				128,000	07/06/2021
100067540	CF	Angleton	TX		09/23/2021	4.625	105,540		(431)				148,000	07/21/2021
100067542	CF	Kent	WA		09/23/2021	3.999	479,473		(328)				620,000	08/06/2021
100067543	CF	The Colony	TX		09/23/2021	3.625	204,394		(159)				262,000	08/09/2021
100067551	CF	Huntsville	AL		09/23/2021	4.375	226,815		(358)				285,000	07/16/2021
100067552	CF	Mount Laurel	NJ		09/23/2021	4.250	128,493		(277)				160,000	06/28/2021
100067562	CF	Stephenville	TX		09/23/2021	4.500	126,916		(325)				147,000	06/30/2021
100067563	CF	Wesley Chapel	FL		09/23/2021	4.625	238,329		(413)				305,000	07/09/2021
100067567	CF	Hurley	NM		09/23/2021	4.500	67,198		(218)				81,500	06/30/2021
100067570	CF	Ocean City	MD		09/23/2021	4.375	115,986		(309)				150,000	06/25/2021
100067574	CF	Laredo	TX		09/23/2021	4.500	89,804		(893)				127,000	07/23/2021
100067575	CF	Temple	TX		09/23/2021	3.990	118,217		(242)				150,000	07/02/2021
100067581	CF	Riverdale	GA		09/23/2021	4.125	110,827		(245)				130,000	07/01/2021
100067588	CF	Jacksonville	NC		09/23/2021	4.625	89,904		(262)				110,000	04/16/2021
100067590	CF	Chalmette	LA		09/23/2021	4.250	165,019		(364)				210,000	07/21/2021
100067594	CF	San Antonio	TX		09/23/2021	4.500	224,679		(353)				282,000	07/16/2021
100067595	CF	El Paso	TX		09/23/2021	4.250	129,197		(661)				181,000	04/09/2021
100067597	CF	Greensboro	NC		09/23/2021	4.250	220,616		(342)				290,000	06/22/2021
100067599	CF	Odessa	TX		09/23/2021	4.625	212,065		(388)				300,000	07/22/2021
100067604	CF	Virginia Beach	VA		09/23/2021	4.500	143,170		(362)				176,000	07/07/2021
100067605	CF	Diboll	TX		09/23/2021	4.500	63,054		(205)				78,000	06/03/2021
100067606	CF	Sarasota	FL		09/23/2021	4.500	258,885		(426)				360,000	07/29/2021
100067608	CF	Mcknightstown	PA		09/23/2021	4.375	153,570		(332)				180,000	05/18/2021
100067613	CF	Weems	VA		09/23/2021	4.375	102,482		(321)				122,000	06/25/2021
100067617	CF	Jacksonville	FL		09/23/2021	4.500	119,328		(304)				138,000	07/20/2021
100067620	CF	Denison	TX		09/23/2021	3.999	159,420		(295)				200,000	07/30/2021
100067621	CF	Jacksonville	FL		09/23/2021	3.750	187,222		(209)				242,500	07/13/2021
100067627	CF	Lakewood	CO		09/23/2021	4.375	389,189		(490)				500,000	07/21/2021
100067639	CF	San Mateo	CA		09/23/2021	3.500	355,766		(309)				1,850,000	07/08/2021
100067641	CF	Lake Lure	NC		09/23/2021	3.625	493,301		(366)				635,000	08/03/2021
100067643	CF	San Jose	CA		09/23/2021	3.499	529,951		(470)				1,398,000	07/13/2021
100067645	CF	Greenwich	CT		09/23/2021	3.625	336,421		(376)				1,100,000	07/29/2021
100067648	CF	Fremont	CA		09/23/2021	3.250	383,535		(103)				1,180,000	07/15/2021
100067649	CF	Salinas	CA		09/23/2021	3.990	205,454		(430)				585,000	07/23/2021
100067650	CF	Newark	CA		09/23/2021	3.250	383,292		(103)				967,000	07/15/2021
100067656	CF	Princeton	TX		09/23/2021	3.374	249,028		(89)				326,000	07/30/2021
100067667	CF	Richmond	VA		09/23/2021	3.750	94,643		(164)				158,000	07/13/2021
100067672	CF	San Francisco	CA		09/23/2021	3.499	455,927		(438)				2,036,000	08/06/2021
100067673	CF	Norwich	CT		09/23/2021	3.374	72,633		(10)				105,000	06/30/2021
100067674	CF	Alameda	CA		09/23/2021	3.374	229,847		(164)				1,250,000	08/10/2021
100067685	CF	Sandy Springs	GA		09/23/2021	3.500	135,500		(75)				175,000	08/04/2021
100067687	CF	Anna	TX		09/23/2021	3.374	242,498		(86)				315,000	08/06/2021
100067690	CF	Cypress	TX		09/23/2021	3.500	262,674		(119)				343,000	07/30/2021
100067696	CF	Lehigh Acres	FL		09/23/2021	3.625	121,738		(160)				158,000	07/16/2021
100067701	CF	Stillwater	OK		09/23/2021	4.000	100,547		(689)				153,000	06/14/2021
100067702	CF	Milpitas	CA		09/23/2021	3.500	562,953		(393)				1,600,000	08/13/2021
100067706	CF	Oakland	CA		09/23/2021	3.499	550,626		(269)				1,550,000	08/24/2021
100067709	CF	San Jose	CA		09/23/2021	3.624	539,140		(369)				1,750,000	08/17/2021

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1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100067724	CF	La Crescenta	CA		09/23/2021	3.875	235,399		(297)				1,090,000	08/23/2021
100067729	CF	Katy	TX		09/23/2021	3.625	150,134		(150)				192,600	08/12/2021
100067734	CF	Mendham	NJ		09/23/2021	3.999	275,724		(492)				419,000	08/13/2021
100067735	CF	Lahaina	HI		09/23/2021	3.999	312,510		(284)				399,000	08/10/2021
100067746	CF	Haltom City	TX		09/23/2021	3.499	147,876		(121)				199,500	08/12/2021
100067749	CF	Jacksonville	FL		09/23/2021	4.125	135,349		(311)				168,000	07/29/2021
100067753	CF	Vancouver	WA		09/23/2021	4.375	152,579		(311)				190,000	07/29/2021
100067755	CF	Ocala	FL		09/23/2021	4.625	51,191		(815)				80,000	07/30/2021
100067762	CF	Dallas	GA		09/23/2021	3.999	285,484		(355)				384,000	08/13/2021
100067775	CF	Virginia Beach	VA		09/23/2021	4.375	203,510		(596)				277,000	06/29/2021
100067776	CF	Georgetown	KY		09/23/2021	4.625	125,938		(325)				158,000	07/22/2021
100067792	CF	Florence	AZ		09/23/2021	3.625	214,753		(175)				324,000	07/30/2021
100067798	CF	Fredericksburg	VA		09/23/2021	4.000	159,125		(299)				200,000	06/08/2021
100067801	CF	Idalou	TX		09/23/2021	4.500	135,358		(358)				166,000	07/26/2021
100067810	CF	Las Vegas	NV		09/23/2021	4.250	149,803		(369)				234,000	07/30/2021
100067811	CF	Lancaster	SC		09/23/2021	4.250	185,566		(342)				245,000	05/06/2021
100067813	CF	Seminole	TX		09/23/2021	4.500	108,521		(323)				146,000	07/28/2021
100067824	CF	Houston	TX		09/23/2021	4.125	133,425		(354)				169,000	06/14/2021
100067829	CF	Reisterstown	MD		09/23/2021	4.500	90,118		(248)				113,000	06/14/2021
100067831	CF	Amarillo	TX		09/23/2021	4.125	120,740		(305)				150,000	07/28/2021
100067832	CF	Saint Augustine	FL		09/23/2021	4.375	203,160		(331)				255,000	07/29/2021
100067833	CF	North Port	FL		09/23/2021	4.500	161,526		(344)				190,000	07/23/2021
100067834	CF	Tucson	AZ		09/23/2021	3.125	204,561		38				270,000	07/30/2021
100067840	CF	Norcross	GA		09/23/2021	3.625	193,532		(173)				253,000	08/20/2021
100067842	CF	Burleson	TX		09/23/2021	4.500	82,411		(311)				385,000	06/17/2021
100067843	CF	Lubbock	TX		09/23/2021	4.125	156,402		(326)				205,000	07/29/2021
100067848	CF	Galveston	TX		09/23/2021	4.375	103,590		(264)				166,000	07/26/2021
100067854	CF	Ocala	FL		09/23/2021	4.500	119,442		(419)				167,000	07/08/2021
100067856	CF	Cordova	TN		09/23/2021	3.499	156,437		(128)				202,000	08/17/2021
100067861	CF	Canyon	TX		09/23/2021	4.500	114,440		(315)				140,000	07/30/2021
100067862	CF	New Brunswick	NJ		09/23/2021	4.375	136,322		(264)				185,000	07/28/2021
100067867	CF	Katy	TX		09/23/2021	3.625	196,952		(136)				260,000	07/29/2021
100067868	CF	Chesapeake	VA		09/23/2021	4.374	80,663		(238)				99,000	08/17/2021
100067873	CF	Killingly	CT		09/23/2021	4.625	242,600		(420)				303,000	07/26/2021
100067874	CF	Ocala	FL		09/23/2021	4.500	119,442		(419)				151,000	07/08/2021
100067879	CF	Richmond	TX		09/23/2021	4.625	262,545		(494)				332,000	07/30/2021
100067880	CF	Cordova	TN		09/23/2021	3.499	187,684		(138)				246,000	08/18/2021
100067888	CF	Greenwich	CT		09/23/2021	3.625	261,606		(293)				1,100,000	06/29/2021
100067895	CF	Sylmar	CA		09/23/2021	3.990	198,188		(468)				485,000	08/04/2021
100067914	CF	Chico	CA		09/23/2021	3.490	396,574		(225)				519,000	07/13/2021
100067918	CF	West Melbourne	FL		09/23/2021	4.375	206,153		(365)				261,000	07/30/2021
100067923	CF	Poway	CA		09/23/2021	3.625	533,115		(404)				750,000	08/10/2021
100067928	CF	East Point	GA		09/23/2021	4.500	161,086		(375)				200,000	07/30/2021
100067930	CF	North Charleston	SC		09/23/2021	4.750	150,487		(268)				200,000	07/30/2021
100067932	CF	Vancouver	WA		09/23/2021	3.625	242,390		(350)				667,000	08/02/2021
100067933	CF	North Charleston	SC		09/23/2021	4.750	150,487		(268)				205,000	07/30/2021
100067937	CF	Norman	OK		09/23/2021	4.990	113,838		(219)				141,000	07/23/2021
100067940	CF	Henrico	VA		09/23/2021	3.625	191,916		(169)				260,000	08/26/2021
100067946	CF	Huntsville	AL		09/23/2021	4.625	92,660		(229)				180,000	07/30/2021
100067947	CF	Lakewood	NJ		09/23/2021	3.499	140,395		(27)				185,000	08/10/2021
100067954	CF	Los Angeles	CA		09/23/2021	3.625	492,559		(309)				639,000	08/23/2021
100067957	CF	Falls Church	VA		09/23/2021	3.625	293,945		(150)				393,000	08/16/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100067963	CF	Katy	TX		09/23/2021	4.375	188,528		(358)				237,000	08/06/2021
100067965	CF	Cumming	GA		09/23/2021	3.375	249,612		(81)				332,000	07/30/2021
100067975	CF	Burien	WA		09/23/2021	4.375	226,485		(324)				535,000	08/13/2021
100067984	CF	Ellijay	GA		09/23/2021	3.625	530,974		(394)				695,000	09/07/2021
100067988	CF	Inman	SC		09/23/2021	4.125	158,637		(322)				199,000	07/20/2021
100067990	CF	Las Vegas	NV		09/23/2021	4.125	142,300		(274)				178,000	07/28/2021
100067995	CF	Greenacres	FL		09/23/2021	4.125	172,993		(318)				205,000	07/30/2021
100067999	CF	San Antonio	TX		09/23/2021	3.374	120,209		(83)				160,000	08/26/2021
100068010	CF	Winterville	GA		09/23/2021	4.125	172,347		(339)				226,000	08/06/2021
100068015	CF	Mesa	AZ		09/23/2021	3.875	317,116		(301)				420,000	08/18/2021
100068020	CF	Raleigh	NC		09/23/2021	3.625	120,720		(137)				155,000	07/21/2021
100068022	CF	Richmond	TX		09/23/2021	3.625	242,353		(173)				320,000	08/16/2021
100068023	CF	Henderson	NV		09/23/2021	3.499	396,730		(115)				515,000	08/17/2021
100068027	CF	El Paso	TX		09/23/2021	3.500	151,472		(83)				196,000	08/30/2021
100068030	CF	Chula Vista	CA		09/23/2021	3.625	202,721		(251)				712,934	08/16/2021
100068051	CF	San Diego	CA		09/23/2021	3.374	218,896		(140)				653,000	09/02/2021
100068056	CF	Bothell	WA		09/23/2021	3.375	323,534		(129)				930,000	08/28/2021
100068058	CF	Lincoln City	OR		09/23/2021	3.999	165,132		(141)				226,000	08/27/2021
100068063	CF	Baltimore	MD		09/23/2021	2.990	123,920		156				170,000	08/06/2021
100068079	CF	Quincy	MA		09/23/2021	3.500	311,008		10				815,000	08/16/2021
100068093	CF	Rancho Cordova	CA		08/25/2021	3.499	474,045		(710)				720,000	01/01/2018
100068094	CF	Rancho Cordova	CA		08/25/2021	3.499	244,141		(415)				480,000	01/01/2018
100068095	CF	Mckinney	TX		08/25/2021	3.874	204,431		(358)				275,000	05/01/2018
100068096	CF	San Jose	CA		08/25/2021	3.374	723,817		(270)				2,050,000	02/01/2018
100068097	CF	Petaluma	CA		08/25/2021	3.875	317,853		(492)				880,000	05/01/2018
100068098	CF	Sanford	FL		08/25/2021	3.374	214,160		(119)				280,000	07/01/2018
100068099	CF	Encinitas	CA		08/25/2021	3.374	527,984		(197)				1,428,000	08/01/2018
100068100	CF	Medford	OR		08/25/2021	3.499	169,948		(156)				288,000	05/01/2020
100068101	CF	Aurora	IL		08/25/2021	3.499	244,066		(227)				335,000	08/01/2018
100068104	CF	Union City	CA		08/25/2021	3.374	386,646		(246)				1,075,000	03/01/2019
100068105	CF	Newark	CA		08/25/2021	3.374	386,646		(246)				1,025,000	06/01/2019
100068106	CF	West Palm Bch	FL		08/25/2021	3.625	128,430		(159)				175,000	09/01/2018
100068107	CF	Studio City	CA		08/25/2021	3.375	926,053		(581)				1,600,000	07/01/2019
100068108	CF	West Palm Beach	FL		08/25/2021	3.625	135,742		(169)				185,000	02/01/2019
100068109	CF	Philadelphia	PA		08/25/2021	3.999	215,534		(317)				312,000	04/01/2008
100068110	CF	San Jose	CA		08/25/2021	3.625	544,711		(335)				750,000	08/01/2019
100068111	CF	Catonsville	MD		08/25/2021	3.440	182,610		(124)				270,000	03/01/2015
100068112	CF	Pasadena	CA		08/25/2021	3.375	522,084		(359)				790,000	08/01/2019
100068114	CF	Lake Harmony	PA		08/25/2021	3.625	269,259		(246)				355,000	09/01/2015
100068115	CF	Fort Myers	FL		08/25/2021	4.250	127,121		(341)				167,000	12/01/2015
100068116	CF	Imperial Bch	CA		08/25/2021	3.999	418,255		(657)				712,781	09/01/2019
100068117	CF	San Diego	CA		08/25/2021	3.499	511,672		(538)				750,000	11/01/2019
100068118	CF	Van Nuys	CA		08/25/2021	3.990	542,242		(836)				1,200,000	12/01/2019
100068119	CF	Tampa	FL		08/25/2021	3.499	826,415		(815)				1,131,000	11/01/2019
100068120	CF	Meriden	CT		08/25/2021	4.500	124,115		(333)				155,000	01/01/2014
100068122	CF	Alameda	CA		08/25/2021	3.625	1,151,327		(165)				1,600,000	11/01/2019
100068123	CF	Aurora	CO		08/25/2021	3.999	306,611		(457)				498,000	07/01/2013
100068124	CF	Huntingtn Bch	CA		08/25/2021	3.490	467,640		(182)				650,000	04/01/2018
100068125	CF	Santa Clara	CA		08/25/2021	3.875	812,378		(226)				1,404,000	11/01/2019
100068126	CF	Elkins	AR		08/25/2021	3.374	134,897		(62)				175,000	04/01/2020
100068127	CF	Bartlett	TN		08/25/2021	3.499	257,211		(178)				337,000	10/01/2015
100068129	CF	Lyndhurst	NJ		08/25/2021	3.999	410,552		(816)				645,000	06/01/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100068130	CF	Bolingbrook	IL		08/25/2021	4.000	177,049		(231)				225,000	02/01/2020
100068131	CF	Daly City	CA		08/25/2021	3.874	578,176		(202)				1,130,000	11/01/2019
100068132	CF	Petaluma	CA		08/25/2021	3.499	551,725		(319)				1,200,000	01/01/2020
100068133	CF	Hayward	CA		08/25/2021	3.874	556,606		(417)				790,000	02/01/2020
100068134	CF	West Palm Beach	FL		08/25/2021	3.999	207,427		(200)				395,000	09/01/2017
100068135	CF	Medford	OR		08/25/2021	3.499	202,256		(79)				300,000	04/01/2017
100068136	CF	San Francisco	CA		08/25/2021	3.499	682,366		(592)				2,180,000	03/01/2020
100068137	CF	Fayetteville	NC		08/25/2021	3.999	214,236		(334)				276,000	06/01/2015
100068138	CF	Minneapolis	MN		08/25/2021	3.999	309,426		(358)				450,000	05/01/2017
100068139	CF	Los Angeles	CA		08/25/2021	3.874	1,013,844		(1,458)				1,390,000	01/01/2017
100068140	CF	District Hts	MD		08/25/2021	3.999	286,965		(454)				389,000	11/01/2013
100068141	CF	Warwick	RI		08/25/2021	3.625	199,198		(212)				285,000	10/01/2013
100068142	CF	Everett	WA		08/25/2021	3.499	317,839		(175)				440,000	04/01/2009
100068143	CF	Minneapolis	MN		08/25/2021	3.999	297,049		(343)				432,000	09/01/2018
100068145	CF	Novato	CA		08/25/2021	3.874	638,388		(59)				1,100,000	12/01/1997
100068146	CF	Cordova	TN		08/25/2021	3.999	236,795		(249)				303,000	03/01/2020
100068147	CF	San Diego	CA		08/25/2021	3.374	555,874		(206)				1,000,000	05/01/2003
100068148	CF	Bayonne	NJ		08/25/2021	3.999	449,805		(721)				640,000	02/01/2016
100068149	CF	Omaha	NE		08/25/2021	3.625	145,162		(157)				186,000	06/01/2016
100068150	CF	Blue Ridge	GA		08/25/2021	3.750	160,242		(230)				205,000	04/01/2016
100068151	CF	Perris	CA		08/25/2021	3.875	278,594		(402)				405,000	10/01/2008
100068152	CF	Saint Louis	MO		08/25/2021	3.500	314,844		(193)				465,000	06/01/2016
100068153	CF	San Rafael	CA		08/25/2021	3.499	850,286		(789)				1,200,000	10/01/2016
100068154	CF	Fallbrook	CA		08/25/2021	3.374	619,181		(231)				1,180,000	07/01/2013
100068155	CF	Port Richey	FL		08/25/2021	3.874	160,099		(294)				215,000	11/01/2019
100068159	CF	Daly City	CA		08/25/2021	3.750	569,968		(423)				1,300,000	06/01/2017
100068160	CF	Scottsdale	AZ		08/25/2021	3.999	180,462		(253)				234,000	11/01/2014
100068161	CF	Jersey City	NJ		08/25/2021	3.625	792,020		(879)				1,100,000	02/01/2020
100068162	CF	Los Angeles	CA		08/25/2021	3.625	1,442,512		(377)				2,830,000	01/01/2017
100068164	CF	Sherman Oaks	CA		08/25/2021	3.625	788,559		(160)				1,420,000	01/01/2012
100068165	CF	Van Nuys	CA		08/25/2021	3.625	717,065		26				1,015,000	12/01/2013
100068166	CF	Fort Worth	TX		08/25/2021	3.625	215,160		(201)				280,000	02/01/2020
100068167	CF	San Jose	CA		08/25/2021	3.625	590,555		(294)				815,000	02/01/2014
100068168	CF	New Haven	CT		08/25/2021	3.499	293,994		(238)				440,000	08/01/2012
100068169	CF	Cordova	TN		08/25/2021	3.625	237,495		(208)				305,000	08/01/2016
100068170	CF	Apex	NC		08/25/2021	3.625	196,976		(241)				275,000	08/01/2016
100068171	CF	Hawthorne	CA		08/25/2021	3.499	588,079		(511)				1,200,000	03/01/2014
100068172	CF	Lafayette	CA		08/25/2021	3.499	569,282		(328)				1,125,000	10/01/2014
100068173	CF	Owings Mills	MD		08/25/2021	3.874	162,057		(206)				206,000	05/01/2020
100068174	CF	Tallahassee	FL		08/25/2021	3.999	178,511		(296)				230,000	08/01/2016
100068175	CF	Las Vegas	NV		08/25/2021	3.750	268,259		(258)				370,000	04/01/2020
100068177	CF	Flower Mound	TX		08/25/2021	3.499	290,606		(201)				377,000	08/01/2016
100068178	CF	Hackensack	NJ		08/25/2021	3.990	123,648		(270)				161,000	04/01/2020
100068179	CF	Cordova	TN		08/25/2021	3.499	232,393		(156)				301,000	09/01/2016
100068180	CF	Lakewood	WA		08/25/2021	3.625	205,060		(263)				750,000	04/01/2016
100068181	CF	Lakewood	WA		08/25/2021	3.625	205,060		(263)				750,000	04/01/2016
100068182	CF	Calhoun	GA		08/25/2021	3.625	197,533		(195)				258,000	12/01/2019
100068184	CF	Roswell	GA		08/25/2021	3.625	157,757		(182)				202,000	03/01/2020
100068185	CF	Glendora	CA		08/25/2021	3.750	409,446		(380)				560,000	06/01/2008
100068186	CF	Arlington	VA		08/25/2021	4.500	118,834		(340)				155,000	03/01/2020
100068187	CF	Los Angeles	CA		08/25/2021	3.490	631,909		(652)				1,200,000	12/01/2009
100068189	CF	Oakland	CA		08/25/2021	3.625	344,261		(422)				1,100,000	07/01/2009

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1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100068190	CF	Rockville	MD		08/25/2021	3.875	344,991		(381)				485,000	05/01/2020
100068191	CF	Los Angeles	CA		08/25/2021	3.375	1,087,547		141				2,100,000	03/01/2008
100068192	CF	Bayview	TX		08/25/2021	3.875	203,591		(230)				247,000	09/01/2016
100068193	CF	Huntington Park	CA		08/25/2021	3.875	394,812		(365)				560,000	04/01/2016
100068194	CF	Ceres	CA		08/25/2021	3.490	252,062		(230)				394,000	05/01/2016
100068195	CF	Kenai	AK		08/25/2021	3.999	147,096		(316)				224,000	03/01/2015
100068196	CF	Sunnyside	WA		08/25/2021	4.750	168,317		(132)				210,000	02/01/2020
100068197	CF	Gilroy	CA		08/25/2021	3.250	664,067		415				1,000,000	01/01/2016
100068199	CF	Springfield	VA		08/25/2021	3.500	404,888		(287)				525,000	01/01/2020
100068200	CF	Camarillo	CA		08/25/2021	3.250	544,156						790,000	03/01/2017
100068201	CF	Ansonia	CT		08/25/2021	3.375	178,683		(99)				265,000	06/01/2020
100068202	CF	Rosemead	CA		08/25/2021	3.625	838,821		(905)				1,450,000	04/01/2018
100068203	CF	Miami	FL		08/25/2021	3.750	312,159		(303)				458,000	06/01/2015
100068204	CF	Edgewood	WA		08/25/2021	3.875	536,796		(625)				888,000	05/01/2020
100068205	CF	Shelton	WA		08/25/2021	4.750	185,583		(417)				248,000	09/01/2016
100068206	CF	Cornelius	NC		08/25/2021	3.999	222,917		(258)				315,000	05/01/2018
100068207	CF	Venice	CA		08/25/2021	2.999	769,625		628				1,550,000	04/01/2019
100068208	CF	Baltimore	MD		08/25/2021	3.375	156,429		(79)				196,000	04/01/2020
100068209	CF	Washington	DC		08/25/2021	3.500	446,905		(168)				620,000	06/01/2016
100068210	CF	Renton	WA		08/25/2021	3.999	219,827		(408)				600,000	04/01/2021
100068211	CF	Martinez	CA		08/25/2021	4.374	390,753		(732)				975,000	09/01/2016
100068212	CF	Chester	VA		08/25/2021	3.999	193,144		(277)				245,000	06/01/2020
100068213		Washington	DC		08/25/2021	3.375	706,788		266				1,450,000	03/01/2020
100068214	CF	Cape Coral	FL		08/25/2021	3.875	225,241		(260)				337,000	02/01/2013
100068215	CF	Rocklin	CA		08/25/2021	3.500	384,401		(306)				529,000	04/01/2018
100068217	CF	Victorville	CA		08/25/2021	4.374	205,042		(425)				312,000	06/01/2016
100068218	CF	Philadelphia	PA		08/25/2021	3.875	183,291		(252)				250,000	07/01/2016
100068219	CF	Longview	TX		08/25/2021	3.999	92,508		(237)				115,000	02/01/2020
100068220	CF	Tempe	AZ		08/25/2021	3.490	586,496		(326)				810,000	05/01/2020
100068221	CF	Vancouver	WA		08/25/2021	3.375	292,770		(130)				390,000	07/01/2020
100068222	CF	Brea	CA		08/25/2021	3.625	341,934		(419)				1,480,000	07/01/2017
100068223	CF	Larksville	PA		08/25/2021	4.125	71,337		(217)				98,000	12/01/2015
100068224	CF	Salem	NH		08/25/2021	4.250	238,586		(356)				325,000	12/01/2015
100068225	CF	New Hope	AL		08/25/2021	4.125	206,091		(342)				255,000	11/01/2016
100068226	CF	Gary	IN		08/25/2021	3.875	265,227		(323)				349,000	10/01/2016
100068228	CF	Brea	CA		08/25/2021	3.490	838,251		(68)				1,650,000	04/01/2014
100068229	CF	Revere	MA		08/25/2021	3.875	315,205		(433)				623,000	01/01/2016
100068230	CF	Wildwood	NJ		08/25/2021	3.625	315,358		(248)				490,000	08/01/2020
100068231	CF	Phoenix	AZ		08/25/2021	3.375	200,553		(101)				260,000	10/01/2016
100068232	CF	Vancouver	WA		08/25/2021	3.625	335,153		(346)				478,000	09/01/2015
100068234	CF	North Charleston	SC		08/25/2021	4.374	212,017		(387)				315,000	11/01/2016
100068235	CF	Hermosa Beach	CA		08/25/2021	3.625	513,616		(632)				2,890,000	08/01/2014
100068236	CF	Peoria	AZ		08/25/2021	4.125	167,200		(345)				224,000	09/01/2015
100068237	CF	Kingwood	TX		08/25/2021	3.875	180,151		(268)				228,000	08/01/2020
100068238	CF	Washington	DC		08/25/2021	3.375	559,206		(134)				835,000	08/01/2020
100068240	CF	Milwaukee	WI		08/25/2021	3.875	153,775		(276)				222,000	09/01/2007
100068241	CF	Torrance	CA		08/25/2021	3.625	405,734		(497)				1,350,000	12/01/2013
100068242	CF	Richmond	VA		08/25/2021	3.750	329,183		(461)				515,000	04/01/2017
100068243	CF	Bakersfield	CA		08/25/2021	4.000	132,193		(269)				189,500	08/01/2013
100068244	CF	Richmond	VA		08/25/2021	3.625	243,454		(366)				455,000	04/01/2017
100068245	CF	Butler	PA		08/25/2021	4.375	75,748		(277)				106,000	09/01/2020
100068246	CF	Los Angeles	CA		08/25/2021	3.875	688,643		(950)				1,180,000	07/01/2014

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100068247	CF	Los Angeles	CA		08/25/2021	3.999	379,455		(827)				895,000	04/01/2015
100068248	CF	Oakland	CA		08/25/2021	4.125	212,770		(472)				725,000	04/01/2015
100068249	CF	Newport News	VA		08/25/2021	4.375	108,168		(231)				140,000	03/01/2020
100068250	CF	Baltimore	MD		08/25/2021	4.375	133,665		(353)				188,000	01/01/2018
100068251	CF	Casselberry	FL		08/25/2021	4.375	149,307		(394)				210,000	03/01/2019
100068254	CF	Kansas City	KS		08/25/2021	4.750	90,098		(171)				120,000	09/01/2014
100068255	CF	Saint Joseph	MO		08/25/2021	4.375	158,693		(359)				225,000	01/01/2020
100068256	CF	Norman	OK		08/25/2021	4.375	114,759		(316)				150,000	07/01/2015
100068257	CF	Bellingham	WA		08/25/2021	4.250	420,951		(1,373)				640,000	11/01/2005
100068258	CF	Rochester	NY		08/25/2021	4.375	86,328		(276)				120,000	06/01/2020
100068260	CF	Arcadia	CA		08/25/2021	3.999	702,157		(622)				960,000	07/01/2015
100068261	CF	Hanover	PA		08/25/2021	4.125	118,014		(297)				167,000	09/01/2020
100068262	CF	Hanover	PA		08/25/2021	4.125	118,014		(297)				167,000	09/01/2020
100068264	CF	Bakersfield	CA		08/25/2021	4.500	184,252		(606)				250,000	01/01/2016
100068266	CF	York	ME		08/25/2021	4.375	280,637		(399)				357,000	11/01/2020
100068267	CF	Wheatland	CA		08/25/2021	4.500	291,331		(597)				400,000	01/01/2016
100068268	CF	Rockaway Beach	OR		08/25/2021	4.375	310,815		(636)				570,000	09/01/2020
100068271	CF	Davenport	FL		08/25/2021	4.375	292,306		(470)				393,000	09/01/2020
100068272	CF	Seguin	TX		08/25/2021	4.250	151,456		(410)				258,000	09/01/2020
100068273	CF	Portland	OR		08/25/2021	3.875	275,252		(443)				372,000	02/01/2016
100068275	CF	Trenton	NJ		08/25/2021	4.375	106,037		(318)				148,000	10/01/2020
100068276	CF	Asbury Park	NJ		08/25/2021	4.750	100,706		(211)				195,000	09/01/2020
100068277	CF	Middletown	RI		08/25/2021	4.000	448,186		(692)				620,000	09/01/2020
100068278	CF	Marrero	LA		08/25/2021	4.375	163,630		(370)				240,000	09/01/2020
100068279	CF	Jacksonville	FL		08/25/2021	4.375	255,825		(490)				365,000	09/01/2020
100068280	CF	Wildwood	NJ		08/25/2021	4.000	207,529		(386)				282,000	10/01/2020
100068281	CF	Conroe	TX		08/25/2021	4.125	194,798		(575)				281,000	07/01/2015
100068282	CF	Dallas	TX		08/25/2021	3.875	139,266		(299)				415,000	10/01/2020
100068283	CF	Center Line	MI		08/25/2021	4.750	85,093		(161)				113,000	04/01/2016
100068284	CF	Belleville	NJ		08/25/2021	4.625	314,908		(554)				445,000	10/01/2020
100068285	CF	North Myrtle Beach	SC		08/25/2021	4.875	102,635		(231)				150,000	10/01/2020
100068286	CF	Sarasota	FL		08/25/2021	4.875	109,670		(124)				132,000	11/01/2020
100068287	CF	Westerly	RI		08/25/2021	4.000	200,874		(335)				290,000	11/01/2020
100068288	CF	Ingleside	IL		08/25/2021	4.875	99,981		(164)				125,000	12/01/2016
100068290	CF	Macon	GA		08/25/2021	5.000	71,241		(115)				95,000	03/01/2020
100068292	CF	Alpena	MI		08/25/2021	4.750	64,367		(138)				85,000	05/01/2016
100068293	CF	Norfolk	VA		08/25/2021	4.250	145,304		(393)				195,000	10/01/2020
100068294	CF	Las Vegas	NV		08/25/2021	4.125	263,828		(334)				383,000	12/01/2020
100068295	CF	Austin	TX		08/25/2021	4.125	202,058		(447)				645,000	02/01/2017
100068296	CF	Covington	KY		08/25/2021	4.750	126,078		(219)				168,000	02/01/2017
100068297	CF	Evans	CO		08/25/2021	4.750	124,943		(268)				165,000	11/01/2020
100068298	CF	Copperas Cove	TX		08/25/2021	4.375	78,273		(270)				101,000	12/01/2020
100068299	CF	Pawtucket	RI		08/25/2021	3.875	229,661		(557)				331,000	12/01/2020
100068301	CF	Hesperia	CA		08/25/2021	3.625	227,717		(294)				310,000	12/01/2015
100068302	CF	Mount Laurel	NJ		08/25/2021	4.000	159,134		(295)				225,000	02/01/2017
100068303	CF	Hemet	CA		08/25/2021	4.375	215,664		(348)				310,000	07/01/2016
100068304	CF	Paulsboro	NJ		08/25/2021	3.875	157,060		(322)				215,000	01/01/2021
100068305	CF	Socorro	NM		08/25/2021	4.875	94,205		(157)				121,500	12/01/2020
100068306	CF	Cincinnati	OH		08/25/2021	4.750	121,086		(258)				186,000	07/01/2015
100068307	CF	Colorado Springs	CO		08/25/2021	4.375	232,795		(422)				311,000	01/01/2016
100068308	CF	Chicago	IL		08/25/2021	4.125	127,560		(563)				402,000	12/01/2013
100068312	CF	Portales	NM		08/25/2021	4.625	52,445		(966)				98,000	03/01/2021

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Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location 3 City	Location 4 State	5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment 9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value	14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
100068313	CF	Lafayette	IN		08/25/2021	4.875	103,853		(185)				150,000	01/01/2021
100068314	CF	Lafayette	IN		08/25/2021	4.875	85,869		(197)				115,000	01/01/2014
100068315	CF	Franklin	TN		08/25/2021	3.875	241,851		(323)				330,000	05/01/2015
100068317	CF	Duluth	GA		08/25/2021	4.500	238,415		(457)				345,000	01/01/2017
100068318	CF	Clemson	SC		08/25/2021	4.875	71,988		(118)				93,000	04/01/2017
100068319	CF	Philadelphia	PA		08/25/2021	4.500	164,151		(421)				202,000	04/01/2017
100068321	CF	Saint Louis	MO		08/25/2021	4.875	61,441		(95)				78,000	06/01/2017
100068322	CF	Kingwood	TX		08/25/2021	4.375	81,770		(240)				181,000	01/01/2021
100068323	CF	Clearwater	FL		08/25/2021	4.125	138,062		(353)				215,000	09/01/2009
100068325	CF	Keansburg	NJ		08/25/2021	4.125	276,907		(466)				405,000	04/01/2016
100068326	CF	Redmond	OR		08/25/2021	4.250	265,512		(347)				359,000	05/01/2015
100068327	CF	Lewistown	IL		08/25/2021	4.875	54,548		(62)				78,000	03/01/2020
100068329	CF	Crossroads	TX		08/25/2021	4.000	196,908		(373)				250,000	06/01/2012
100068332	CF	Leesburg	VA		08/25/2021	4.250	257,848		(406)				325,000	01/01/2014
100068333	CF	Navarre	FL		08/25/2021	4.500	210,900		(429)				280,000	11/01/2012
100068335	CF	Catonsville	MD		08/25/2021	4.875	136,036		(270)				183,000	03/01/2013
100068336	CF	Largo	FL		08/25/2021	5.000	218,997		(374)				274,000	06/01/2017
100068337	CF	Fredericksburg	VA		08/25/2021	4.250	310,068		(555)				425,000	05/01/2014
100068338	CF	Manassas	VA		08/25/2021	3.875	227,950		(369)				330,000	09/01/2014
100068339	CF	Port Saint Lucie	FL		08/25/2021	4.875	204,715		(293)				249,000	03/01/2020
100068340	CF	Miami	FL		08/25/2021	3.990	252,727		(479)				365,000	06/01/2016
100068342	CF	Bradenton	FL		08/25/2021	4.375	267,005		(370)				322,000	05/01/2016
100068343	CF	Kannapolis	NC		08/25/2021	3.750	141,739		(274)				189,000	07/01/2017
100068344	CF	Chalmette	LA		08/25/2021	4.125	139,623		(323)				198,000	07/01/2016
100068345	CF	Hermitage	TN		08/25/2021	4.375	169,837		(410)				260,000	09/01/2016
100068346	CF	Midlothian	VA		08/25/2021	4.000	199,126		(403)				300,000	06/01/2016
100068347	CF	Mooresville	NC		08/25/2021	3.875	173,368		(247)				250,000	06/01/2016
100068349	CF	Dallas	TX		08/25/2021	4.125	183,270		(339)				243,000	09/01/2017
100068350	CF	Fort Washington	MD		08/25/2021	3.875	146,978		(264)				210,000	09/01/2016
100068351	CF	Grovetown	GA		08/25/2021	4.375	107,399		(322)				149,900	01/01/2018
100068353	CF	Homestead	FL		08/25/2021	3.875	117,540		(269)				150,000	09/01/2017
100068354	CF	Bartow	FL		08/25/2021	4.000	288,749		(465)				397,000	01/01/2018
100068357	CF	Fort Worth	TX		08/25/2021	3.990	231,569		(446)				310,000	09/01/2016
100068358	CF	Englewood	FL		08/25/2021	3.875	213,596		(313)				290,000	06/01/2018
100068359	CF	Liberty	MO		08/25/2021	3.875	147,758		(260)				213,000	10/01/2016
100068360	CF	Visalia	CA		08/25/2021	4.125	224,058		(412)				300,000	02/01/2017
100068361	CF	Ocean Breeze	FL		08/25/2021	3.875	252,773		(448)				410,000	10/01/2016
100068362	CF	Caldwell	ID		08/25/2021	3.990	209,913		(271)				305,000	08/01/2019
100068363	CF	North Charleston	SC		08/25/2021	4.625	139,638		(387)				195,500	02/01/2020
100068364	CF	Kissimmee	FL		08/25/2021	4.500	235,886		(428)				295,000	11/01/2016
100068365	CF	Nampa	ID		08/25/2021	3.990	189,803		(271)				275,000	03/01/2020
100068366	CF	Nampa	ID		08/25/2021	3.990	213,354		(275)				310,000	04/01/2020
100068367	CF	Atlanta	GA		08/25/2021	4.375	201,294		(303)				290,000	05/01/2017
100068368	CF	Clifton	NJ		08/25/2021	4.750	292,207		(448)				355,000	03/01/2020
100068369	CF	Caldwell	ID		08/25/2021	3.990	196,705		(281)				285,000	05/01/2017
100068372	CF	Dallas	TX		08/25/2021	4.750	118,976		(225)				158,000	08/01/2016
100068373	CF	Brownsville	TX		08/25/2021	4.500	121,860		(349)				146,000	07/01/2017
100068375	CF	Stockton	CA		08/25/2021	3.625	335,981		(335)				460,000	01/01/2017
100068377	CF	Seaside Heights	NJ		08/25/2021	4.625	231,159		(383)				320,000	11/01/2013
100068378	CF	Philadelphia	PA		08/25/2021	4.250	391,542		(601)				610,000	04/01/2016
100068380	CF	Las Vegas	NV		08/25/2021	4.875	131,477		(294)				173,000	12/01/2016
100068381	CF	Albuquerque	NM		08/25/2021	3.875	108,804		(277)				280,000	12/01/2016

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100068382	CF	Los Angeles	CA		08/25/2021	3.500	682,082		(577)				1,200,000	03/01/2017
100068385	CF	Hixson	TN		08/25/2021	4.375	210,864		(341)				257,000	09/01/2017
100068386	CF	Centennial	CO		08/25/2021	4.375	376,602		(441)				485,000	10/01/2017
100068387	CF	Marysville	CA		08/25/2021	3.990	165,160		(359)				295,500	05/01/2017
100068389	CF	Lander	WY		08/25/2021	4.000	242,087		(780)				320,000	12/01/2019
100068390	CF	Cleburne	TX		08/25/2021	3.625	138,519		(180)				209,000	01/01/2014
100068391	CF	Norristown	PA		08/25/2021	4.500	246,268		(395)				330,000	12/01/2016
100068393	CF	Easton	PA		08/25/2021	4.250	102,829		(333)				140,000	07/01/2014
100068394	CF	Jacksonville	FL		08/25/2021	4.375	169,837		(410)				240,000	12/01/2016
100068395	CF	Irving	TX		08/25/2021	4.000	288,442		(409)				369,000	12/01/2016
100068396	CF	Clovis	NM		08/25/2021	4.625	64,708		(185)				83,500	10/01/2017
100068397	CF	Bethlehem	PA		08/25/2021	4.000	165,605		(337)				225,000	04/01/2015
100068399	CF	East Chicago	IN		08/25/2021	4.625	224,581		(360)				322,900	06/01/2017
100068401	CF	Astoria	OR		08/25/2021	4.625	196,518		(675)				412,500	07/01/2015
100068402	CF	Fairbanks	AK		08/25/2021	4.500	146,653		(694)				212,000	03/01/2016
100068404	CF	Ocala	FL		08/25/2021	4.125	366,008		(544)				462,000	01/01/2018
100068405	CF	Colorado Springs	CO		08/25/2021	4.750	200,117		(347)				325,000	11/01/2019
100068406	CF	West Mifflin	PA		08/25/2021	4.500	76,240		(270)				105,000	02/01/2017
100068407	CF	Tampa	FL		08/25/2021	4.500	239,884		(435)				300,000	12/01/2017
100068408	CF	Rexburg	ID		08/25/2021	4.500	214,155		(345)				307,000	04/01/2017
100068409	CF	Rexburg	ID		08/25/2021	4.250	215,016		(342)				300,000	02/01/2013
100068411	CF	Charlotte	NC		08/25/2021	5.000	158,979		(239)				195,000	01/01/2018
100068412	CF	Cheektowaga	NY		08/25/2021	4.250	111,083		(350)				145,000	03/01/2019
100068414	CF	Baton Rouge	LA		08/25/2021	4.875	190,432		(277)				225,000	01/01/2018
100068415	CF	St Augustine	FL		08/25/2021	4.875	297,620		(568)				406,000	09/01/2017
100068418	CF	Sunrise	FL		08/25/2021	4.000	209,611		(457)				350,000	11/01/2016
100068420	CF	Allen	TX		08/25/2021	3.750	234,822		(157)				305,000	12/01/2017
100068421	CF	Baton Rouge	LA		08/25/2021	4.875	192,816		(277)				232,000	03/01/2018
100068422	CF	Marietta	GA		08/25/2021	3.990	220,836		(254)				265,000	03/01/2020
100068423	CF	Trussville	AL		08/25/2021	3.500	243,160		(165)				321,000	04/01/2018
100068425	CF	Matthews	NC		08/25/2021	4.000	267,963		(365)				341,000	05/01/2020
100068426	CF	Jurupa Valley	CA		08/25/2021	3.500	401,195		(223)				520,000	03/01/2018
100068427	CF	San Pedro	CA		08/25/2021	4.500	692,003		(1,190)				950,000	05/01/2018
100068428	CF	Arlington	TX		08/25/2021	3.990	203,719		(263)				296,000	04/01/2019
100068429	CF	Farmington	NM		08/25/2021	4.625	78,154		(239)				108,000	05/01/2018
100068430	CF	San Pablo	CA		08/25/2021	3.875	270,231		(357)				450,000	06/01/2017
100068431	CF	Winter Haven	FL		08/25/2021	4.125	209,708		(294)				250,000	02/01/2017
100068432	CF	Lakeland	FL		08/25/2021	3.625	201,293		(220)				302,000	12/01/2019
100068433	CF	Newark	NJ		08/25/2021	3.875	284,490		(328)				415,000	01/01/2020
100068434	CF	Moscow	ID		08/25/2021	3.990	240,190		(391)				325,000	04/01/2020
100068436	CF	Las Vegas	NV		08/25/2021	4.000	259,232		(412)				385,000	06/01/2020
100068437	CF	Primos	PA		08/25/2021	4.250	133,467		(340)				190,000	12/01/2016
100068438	CF	Primos	PA		08/25/2021	4.250	133,250		(340)				190,000	12/01/2016
100068439	CF	Grovetown	GA		08/25/2021	4.250	107,038		(310)				150,000	11/01/2005
100068441	CF	Lithonia	GA		08/25/2021	3.875	201,933		(272)				259,000	07/01/2020
100068442	CF	The Woodlands	TX		08/25/2021	4.000	216,487		(421)				290,000	07/01/2020
100068443	CF	New Orleans	LA		08/25/2021	4.375	293,041		(560)				400,000	12/01/2012
100068444	CF	Los Angeles	CA		08/25/2021	4.125	367,151		(883)				555,000	04/01/2018
100068445	CF	Phoenix	AZ		08/25/2021	3.625	270,063		(350)				375,000	07/01/2020
100068446	CF	Fayetteville	NC		08/25/2021	4.625	82,442		(237)				125,000	04/01/2020
100068447	CF	College Park	MD		08/25/2021	4.875	245,923		(572)				327,000	04/01/2020
100068448	CF	Mount Dora	FL		08/25/2021	4.000	217,497		(328)				275,000	10/01/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100068451	CF	Pueblo	CO		08/25/2021	4.000	201,769		(404)				275,000	09/01/2015
100068452	CF	Woodbridge	VA		08/25/2021	4.125	132,754		(352)				170,000	07/01/2020
100068453	CF	Casa Grande	AZ		08/25/2021	4.125	222,636		(306)				312,000	08/01/2020
100068454	CF	Paterson	NJ		08/25/2021	4.125	143,073		(308)				196,000	12/01/2013
100068455	CF	Brownsville	TX		08/25/2021	4.375	188,710		(416)				254,500	03/01/2016
100068456	CF	Brownsville	TX		08/25/2021	4.375	188,710		(416)				254,500	07/01/2016
100068457	CF	Clermont	FL		08/25/2021	4.000	277,748		(377)				357,000	08/01/2020
100068460	CF	Battle Ground	WA		08/25/2021	4.500	419,965		(737)				659,000	05/01/2016
100068461	CF	Woodland Hills	CA		08/25/2021	4.375	352,852		(597)				475,000	08/01/2018
100068462	CF	Shelby	NC		08/25/2021	4.500	69,561		(195)				108,000	06/01/2020
100068463	CF	Palm Harbor	FL		08/25/2021	4.875	262,510		(348)				340,000	01/01/2019
100068464	CF	Sebring	FL		08/25/2021	4.875	245,010		(325)				308,000	07/01/2020
100068465	CF	East Providence	RI		08/25/2021	4.625	186,764		(455)				260,000	10/01/2018
100068466	CF	Northampton	MA		08/25/2021	3.625	322,110		(359)				450,000	01/01/2020
100068467	CF	Worcester	MA		08/25/2021	4.125	254,132		(428)				427,000	05/01/2020
100068468	CF	East Point	GA		08/25/2021	4.250	213,336		(383)				285,000	06/01/2016
100068470	CF	Arlington	TX		08/25/2021	4.500	211,951		(386)				290,000	05/01/2017
100068472	CF	Scottsdale	AZ		08/25/2021	3.375	215,435		(30)				305,000	04/01/2016
100068473	CF	Orlando	FL		08/25/2021	4.375	134,648		(576)				229,000	07/01/2020
100068474	CF	Clemson	SC		08/25/2021	4.875	239,207		(400)				325,000	03/01/2019
100068475	CF	Lemoore	CA		08/25/2021	4.500	177,272		(371)				250,000	11/01/2017
100068476	CF	Bangor	ME		08/25/2021	4.500	227,616		(388)				288,000	06/01/2020
100068478	CF	Frisco	TX		08/25/2021	4.000	326,928		(445)				460,000	11/01/2017
100068479	CF	Cheyenne	WY		08/25/2021	4.875	153,784		(251)				210,000	08/01/2019
100068481	CF	Harleysville	PA		08/25/2021	3.625	225,412		(199)				290,500	09/01/2019
100068482	CF	Racine	WI		08/25/2021	4.875	93,159		(171)				125,000	07/01/2020
100068483	CF	Cheyenne	WY		08/25/2021	4.750	200,859		(356)				340,000	06/01/2016
100068484	CF	Nehalem	OR		08/25/2021	3.500	308,138		(207)				400,000	01/01/2017
100068485	CF	Birmingham	AL		08/25/2021	4.990	70,495		(151)				116,000	06/01/2013
100068486	CF	New Brunswick	NJ		08/25/2021	4.125	391,634		(665)				525,000	05/01/2004
100068487	CF	Decatur	TX		08/25/2021	4.375	132,507		(330)				163,000	07/01/2020
100068488	CF	Cape Coral	FL		08/25/2021	4.500	163,829		(317)				217,000	11/01/2017
100068489	CF	Nashua	NH		08/25/2021	4.625	301,631		(590)				460,000	01/01/2017
100068490	CF	Stuart	FL		08/25/2021	4.500	207,914		(443)				275,000	07/01/2016
100068491	CF	Lenah	VA		08/25/2021	4.125	805,905		(766)				1,195,000	03/01/2017
100068492	CF	Centerton	AR		08/25/2021	4.625	227,907		(414)				325,000	06/01/2016
100068493	CF	Stuart	FL		08/25/2021	4.500	207,914		(443)				275,000	07/01/2017
100068494	CF	New Orleans	LA		08/25/2021	4.125	407,535		(695)				555,000	06/01/2017
100068495	CF	Chula Vista	CA		08/25/2021	3.990	570,336		(498)				875,000	12/01/2017
100068496	CF	Redington Shores	FL		08/25/2021	4.375	300,744		(583)				400,000	05/01/2005
100068497	CF	Mesquite	TX		08/25/2021	4.625	126,780		(390)				164,000	10/01/2015
100068498	CF	Miami	FL		08/25/2021	4.750	275,415		(375)				328,000	11/01/2019
100068499	CF	Silver City	NM		08/25/2021	4.625	97,858		(289)				112,000	06/01/2020
100068500	CF	Ontario	CA		08/25/2021	3.375	588,536		(368)				1,015,000	01/01/2018
100068502	CF	Lubbock	TX		08/25/2021	4.250	167,871		(449)				226,000	07/01/2017
100068503	CF	Pittsburgh	PA		08/25/2021	3.625	228,151		(200)				305,000	11/01/2019
100068504	CF	Canon City	CO		08/25/2021	4.375	108,051		(345)				202,000	04/01/2009
100068505	CF	Hendersonville	TN		08/25/2021	4.375	244,231		(409)				350,000	09/01/2004
100068506	CF	Los Angeles	CA		08/25/2021	4.625	204,524		(351)				259,000	07/01/2018
100068507	CF	Jacksonville	FL		08/25/2021	4.250	117,445		(291)				145,000	07/01/2020
100068508	CF	Hazel Crest	IL		08/25/2021	4.875	102,210		(616)				155,000	11/01/2019
100068509	CF	Belleview	FL		08/25/2021	4.625	56,148		(176)				68,000	11/01/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100068510	CF	Hot Springs	AR		08/25/2021	4.375	60,464		(165)				70,000	03/01/2018
100068511	CF	Fort Worth	TX		08/25/2021	4.125	230,535		(429)				308,000	08/01/2017
100068512	CF	Boynton Beach	FL		08/25/2021	4.500	152,856		(313)				179,000	09/01/2017
100068513	CF	Garland	TX		08/25/2021	4.625	205,007		(413)				255,000	12/01/2019
100068514	CF	Chattanooga	TN		08/25/2021	4.625	78,624		(274)				126,000	08/01/2013
100068515	CF	Hendersonville	TN		08/25/2021	4.375	290,984		(487)				417,000	06/01/2013
100068516	CF	Tolleson	AZ		08/25/2021	4.750	224,721		(319)				310,000	10/01/2017
100068517	CF	Las Vegas	NV		08/25/2021	4.250	163,528		(392)				240,000	07/01/2015
100068518	CF	Fredericksburg	VA		08/25/2021	4.500	167,490		(411)				220,000	04/01/2019
100068519	CF	Holly Springs	NC		08/25/2021	3.490	237,575		(167)				310,000	12/01/2019
100068520	CF	Fuquay Varina	NC		08/25/2021	3.500	194,500		(141)				251,000	10/01/2017
100068521	CF	Weslaco	TX		08/25/2021	4.500	92,123		(272)				117,000	07/01/2020
100068522	CF	St. Cloud	MN		08/25/2021	3.500	229,832		(209)				344,000	10/01/2013
100070402	CF	Lowell	MA		09/23/2021	4.000	300,994		(411)				440,000	08/16/2021
100070409	CF	Knoxville	TN		09/23/2021	4.125	195,337		(334)				280,000	08/05/2021
100070411	CF	N Las Vegas	NV		09/23/2021	3.875	181,609		(249)				240,000	08/20/2021
100070416	CF	Knoxville	TN		09/23/2021	4.000	131,374		(224)				170,000	08/12/2021
100070423	CF	San Jose	CA		09/23/2021	3.625	644,573		(715)				948,000	08/27/2021
100070434	CF	Boston	MA		09/23/2021	3.374	333,735		(233)				715,000	08/16/2021
100070437	CF	Pittsburgh	PA		09/23/2021	3.499	129,844		(176)				310,000	08/25/2021
100070440	CF	Lapeer	MI		09/23/2021	3.625	114,786		(145)				167,000	08/27/2021
100070451	CF	Bandon	OR		09/23/2021	3.625	253,821		(302)				370,000	08/17/2021
100070456	CF	Hallandale Beach	FL		09/23/2021	4.875	63,188		(1,039)				170,000	07/30/2021
100070467	CF	Columbus	GA		09/23/2021	4.500	160,486		(536)				240,000	08/18/2021
100070490	CF	Burrillville	RI		09/23/2021	4.125	173,971		(426)				340,000	07/29/2021
100070493	CF	Columbia	SC		09/23/2021	3.990	120,595		(268)				151,000	08/12/2021
100070497	CF	San Antonio	TX		09/23/2021	4.625	170,738		(412)				214,000	07/27/2021
100070498	CF	Katy	TX		09/23/2021	4.500	176,961		(412)				247,000	08/06/2021
100070501	CF	Poquoson	VA		09/23/2021	4.625	159,069		(423)				205,000	04/27/2021
100070502	CF	Kemp	TX		09/23/2021	4.490	118,778		(330)				145,000	08/12/2021
100070503	CF	Virginia Beach	VA		09/23/2021	4.375	139,653		(352)				174,000	07/23/2021
100070509	CF	Cape Coral	FL		09/23/2021	3.875	246,545		(233)				300,000	06/14/2021
100070512	CF	Ventnor City	NJ		09/23/2021	4.000	459,591		(669)				620,000	07/09/2021
100070513	CF	Lancaster	CA		09/23/2021	3.500	485,111		(238)				715,000	04/29/2021
100070514	CF	Bozeman	MT		09/23/2021	3.625	312,009		(330)				685,000	06/25/2021
100070515	CF	Moscow	ID		09/23/2021	3.990	221,616		(357)				300,000	07/01/2021
100070516	CF	Colorado Springs	CO		09/23/2021	4.875	285,192		(478)				380,000	06/25/2021
100071529	CF	Warwick	RI		10/14/2021	4.499	180,218		(368)				255,000	09/13/2021
100071531	CF	Carlsbad	CA		10/14/2021	3.499	717,186		(892)				997,000	09/14/2021
100071535	CF	Warwick	RI		10/14/2021	3.750	191,999		(283)				260,000	09/13/2021
100071536	CF	Newport News	VA		10/14/2021	3.875	152,890		(259)				218,000	09/15/2021
100071538		Winter Haven	FL		10/14/2021	3.999	117,110		(210)				200,000	09/07/2021
100071539	CF	Anaheim	CA		10/14/2021	3.874	562,884		(927)				806,000	09/17/2021
100071541	CF	South San Francisco	CA		10/14/2021	3.874	784,592		(1,242)				1,065,000	09/17/2021
100071543	CF	Los Angeles	CA		10/14/2021	4.000	368,174		(625)				630,000	05/06/2021
100071549	CF	Mill City	OR		10/14/2021	4.250	189,489		(431)				331,000	04/29/2021
100071563	CF	Charlottesville	VA		10/14/2021	3.500	239,857		(192)				340,000	05/20/2021
100071566	CF	Charlotte	NC		10/14/2021	4.125	175,386		(393)				296,000	05/20/2021
100071589	CF	Los Angeles	CA		10/14/2021	3.625	1,201,138		(487)				1,700,000	06/07/2021
100071631	CF	Las Vegas	NV		10/14/2021	3.625	209,586		(260)				360,000	04/08/2021
100071688	CF	Cape Coral	FL		10/14/2021	3.875	172,289		(861)				390,000	07/23/2021
100071695	CF	Seattle	WA		10/14/2021	4.000	1,456,653		(1,328)				2,670,000	07/15/2021

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100071717	CF	Carson	CA		10/14/2021	3.990	418,140		(792)				760,000	06/16/2021
100071719	CF	Commerce	CA		10/14/2021	3.500	378,457		(310)				680,000	08/04/2021
100071730	CF	Arlington	TX		10/14/2021	4.125	239,980		(448)				320,000	08/19/2021
100071731	CF	Asheville	NC		10/14/2021	4.000	273,713		(468)				460,000	08/05/2021
100071735	CF	Laurel	DE		10/14/2021	4.375	75,999		(278)				102,000	08/20/2021
100071736	CF	Torrington	CT		10/14/2021	4.625	104,858		(346)				135,000	08/04/2021
100071738	CF	Palmerton	PA		10/14/2021	4.125	99,330		(275)				138,000	08/23/2021
100071741	CF	Oklahoma City	OK		10/14/2021	4.500	94,722		(282)				123,000	07/30/2021
100071744	CF	Houston	TX		10/14/2021	4.500	71,812		(253)				92,000	08/23/2021
100071745	CF	Grand Prairie	TX		10/14/2021	4.375	163,685		(436)				290,000	08/23/2021
100071749	CF	San Antonio	TX		10/14/2021	4.625	105,082		(348)				140,000	08/23/2021
100071750	CF	Bergenfield	NJ		10/14/2021	3.875	261,548		(573)				470,000	08/09/2021
100071752	CF	Fresno	CA		10/14/2021	4.125	152,457		(409)				270,000	08/19/2021
100071753	CF	Chicago	IL		10/14/2021	4.625	189,508		(431)				395,000	08/12/2021
100071756	CF	Fort Worth	TX		10/14/2021	4.125	188,274		(406)				250,000	08/24/2021
100071757	CF	Meriden	CT		10/14/2021	4.375	171,725		(439)				225,000	08/20/2021
100071759	CF	Saint Cloud	MN		10/14/2021	4.375	88,909		(285)				115,000	08/06/2021
100071761	CF	Hagerstown	MD		10/14/2021	4.625	149,384		(388)				195,000	08/13/2021
100071762	CF	Temple Hills	MD		10/14/2021	4.875	203,638		(357)				270,000	08/27/2021
100071764	CF	Charlottesville	VA		10/14/2021	4.375	263,086		(506)				375,000	08/10/2021
100071765	CF	Rotonda West	FL		10/14/2021	3.625	315,605		(345)				430,000	08/24/2021
100071770	CF	Torrington	CT		10/14/2021	4.500	122,863		(340)				160,000	08/26/2021
100071773	CF	San Antonio	TX		10/14/2021	4.500	96,056		(305)				124,000	08/26/2021
100071775		Mesquite	TX		10/14/2021	4.125	69,027		(131)				92,000	08/24/2021
100071777	CF	Baltimore	MD		10/14/2021	4.875	74,022		(181)				97,000	08/20/2021
100071783	CF	Cleveland	OH		10/14/2021	4.375	96,086		(278)				127,000	08/24/2021
100071784	CF	Mission	TX		10/14/2021	4.375	184,935		(445)				248,000	08/26/2021
100071787	CF	North Las Vegas	NV		10/14/2021	4.500	194,729		(435)				267,000	08/27/2021
100071792	CF	Galveston	TX		10/14/2021	4.125	131,052		(345)				180,000	08/26/2021
100071795	CF	Columbia	PA		10/14/2021	4.625	179,400		(448)				240,000	08/16/2021
100071801	CF	Waterbury	CT		10/14/2021	4.250	169,971		(401)				231,000	08/30/2021
100071802	CF	Junction City	KS		10/14/2021	4.125	166,457		(382)				220,000	08/31/2021
100071804	CF	Marietta	GA		10/14/2021	4.875	199,622		(440)				287,000	08/26/2021
100071813	CF	Los Angeles	CA		10/14/2021	4.375	1,013,592		(1,897)				1,685,000	08/20/2021
100071815	CF	Pace	FL		10/14/2021	4.625	129,921		(415)				170,000	08/27/2021
100071828	CF	West Hartford	CT		10/14/2021	4.375	342,122		(659)				456,000	08/18/2021
100071833	CF	Newton	NJ		10/14/2021	4.500	186,576		(619)				255,000	08/20/2021
100071835	CF	Newton	NJ		10/14/2021	3.750	254,934		(449)				355,000	08/20/2021
100071845	CF	Las Cruces	NM		10/14/2021	4.375	159,909		(340)				213,000	08/11/2021
100071853	CF	Reading	PA		10/14/2021	4.375	89,123		(284)				115,000	09/03/2021
100071858	CF	West Palm Beach	FL		10/14/2021	4.375	253,512		(478)				340,000	09/01/2021
100071859	CF	Clementon	NJ		10/14/2021	4.000	107,922		(327)				190,000	09/03/2021
100071868	CF	Los Angeles	CA		10/14/2021	4.375	377,902		(713)				630,000	08/27/2021
100071869	CF	Alton	TX		10/14/2021	4.500	104,821		(343)				146,000	09/09/2021
100071872	CF	Meriden	CT		10/14/2021	4.500	98,429		(282)				130,000	08/13/2021
100071874	CF	Lewiston	ME		10/14/2021	4.125	114,609		(317)				178,000	08/27/2021
100071875	CF	Chalmette	LA		10/14/2021	4.125	161,801		(390)				283,000	08/17/2021
100075903	CF	Lakewood	NJ		01/07/2022	3.875	615,649		(620)				840,000	11/05/2021
100075908	CF	Santa Clarita	CA		01/07/2022	3.625	488,520		(53)				675,000	11/12/2021
100075913		Minneapolis	MN		01/07/2022	4.125	124,946		(186)				179,000	11/03/2021
100075916	CF	Madeira Beach	FL		01/07/2022	4.250	341,023		(280)				495,000	11/19/2021
100075918		Nazareth	PA		01/07/2022	4.374	112,083		(173)				163,000	11/13/2021

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100075930	CF	Oroville	CA		01/07/2022	3.875	196,097		(153)				295,000	11/22/2021
100075934	CF	College Park	GA		01/07/2022	3.374	200,605		21				300,000	11/23/2021
100075938	CF	Cape Charles	VA		01/07/2022	3.625	394,871		(43)				550,000	11/15/2021
100075940	CF	Port Orchard	WA		01/07/2022	4.374	283,602		(563)				420,000	10/25/2021
100075946	CF	San Diego	CA		01/07/2022	3.375	286,199		(3)				435,000	11/23/2021
100075947	CF	Henryetta	OK		01/07/2022	4.250	75,418		(170)				106,000	11/20/2021
100075951	CF	Norfolk	VA		01/07/2022	3.875	204,622		(179)				290,000	11/23/2021
100075954	CF	Philadelphia	PA		01/07/2022	3.625	187,655		(145)				274,000	11/24/2021
100075959	CF	Mount Laurel	NJ		01/07/2022	3.625	168,910		(138)				235,000	11/30/2021
100075960	CF	Tucson	AZ		01/07/2022	3.750	148,141		(189)				221,000	11/27/2021
100075962	CF	Dunnellen	NJ		01/07/2022	3.490	370,154		22				550,000	11/29/2021
100075963	CF	Coral Springs	FL		01/07/2022	3.750	373,756		(127)				550,000	11/29/2021
100075967	CF	Washington	DC		01/07/2022	3.874	157,852		(107)				230,000	11/30/2021
100075970	CF	Porterville	CA		01/07/2022	4.250	184,441		(262)				253,000	11/27/2021
100075978	CF	Memphis	TN		01/07/2022	4.500	65,409		(140)				87,000	10/21/2021
100075979	CF	Tolleson	AZ		01/07/2022	4.125	221,840		(382)				311,000	09/20/2021
100075980	CF	Philadelphia	PA		01/07/2022	4.875	421,702		(7)				575,000	10/05/2021
100075982	CF	East Boston	MA		01/07/2022	4.875	541,436		(719)				800,000	09/27/2021
100075983	CF	Canton	MA		01/07/2022	4.750	388,865		(596)				555,000	09/30/2021
100075987	CF	Little Ferry	NJ		01/07/2022	4.500	450,720		(528)				650,000	09/29/2021
100075990	CF	Danbury	CT		01/07/2022	4.750	442,170		(813)				675,000	09/17/2021
100075998	CF	Chelsea	MA		01/07/2022	4.875	522,753		(695)				758,000	09/27/2021
100076004	CF	North Las Vegas	NV		01/07/2022	4.125	196,494		(977)				321,000	09/15/2021
100076009	CF	Albuquerque	NM		01/07/2022	4.125	220,023		(317)				328,000	10/19/2021
100076025	CF	Irvington	NJ		01/07/2022	4.750	266,633		(407)				380,000	10/25/2021
100076026	CF	Raleigh	NC		01/07/2022	4.500	189,272		(387)				255,000	10/04/2021
100076039	CF	Thornton	CO		01/07/2022	4.500	236,061		(318)				334,000	10/28/2021
100076046	CF	Joshua Tree	CA		01/07/2022	4.250	210,010		(346)				285,000	10/23/2021
100076050	CF	Copperas Cove	TX		01/07/2022	4.000	73,389		(124)				105,000	10/12/2021
100076053	CF	Freehold	NJ		01/07/2022	3.375	225,920		105				325,000	10/27/2021
100076064	CF	Smyrna	GA		01/07/2022	3.625	341,155		(231)				475,000	10/29/2021
100076066	CF	North Las Vegas	NV		01/07/2022	4.750	419,318		(865)				605,000	09/24/2021
100076068	CF	Anthony	NM		01/07/2022	4.625	424,535		(605)				625,000	10/28/2021
100076070	CF	Lago Vista	TX		01/07/2022	3.875	347,410		(527)				550,000	10/29/2021
100076077	CF	New Orleans	LA		01/07/2022	4.125	688,078		(610)				1,000,000	10/22/2021
100076082	CF	Fort Worth	TX		01/07/2022	3.375	221,563		(42)				307,000	11/02/2021
100076085	CF	Worcester	MA		01/07/2022	4.125	347,194		(132)				510,000	10/13/2021
100076091	CF	Portage	MI		01/07/2022	4.125	125,846		(258)				189,000	10/29/2021
100076100	CF	Wilmington	DE		01/07/2022	4.125	227,287		(205)				330,000	10/12/2021
100076103	CF	Stuart	FL		01/07/2022	4.125	238,682		(64)				329,000	10/26/2021
100076110	CF	El Paso	TX		01/07/2022	4.500	123,623		(241)				175,000	10/13/2021
100076112	CF	Akron	OH		01/07/2022	4.490	115,674		(252)				164,000	10/25/2021
100076117	CF	North Las Vegas	NV		01/07/2022	3.500	276,622		(171)				394,000	10/20/2021
100076120	CF	Avon	IN		01/07/2022	3.875	226,250		(209)				340,000	11/02/2021
100076123	CF	Dyer	IN		01/07/2022	4.125	187,419		(164)				272,000	11/01/2021
100076134	CF	Houston	TX		01/07/2022	4.500	189,625		(465)				280,000	11/04/2021
100076138	CF	Tempe	AZ		01/07/2022	3.625	241,660		(163)				375,000	11/05/2021
100076146	CF	Spring Hill	FL		01/07/2022	3.875	231,350		(313)				381,000	11/05/2021
100076149	CF	Greenwood	SC		01/07/2022	4.125	70,064		(324)				104,000	11/08/2021
100076151	CF	Fort Lauderdale	FL		01/07/2022	4.125	180,892		(318)				259,000	10/27/2021
100076159	CF	Woodbridge	VA		01/07/2022	3.625	233,119		(117)				330,000	10/15/2021
100076163	CF	Raleigh	NC		01/07/2022	3.625	230,978		(156)				316,500	10/28/2021

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1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100076165	CF	Miami	FL		01/07/2022	4.375	517,698		(595)				733,000	11/09/2021
100076167	CF	New Orleans	LA		01/07/2022	4.125	174,779		(263)				235,000	10/08/2021
100076171	CF	Blacksburg	VA		01/07/2022	4.000	231,075		(399)				335,000	11/05/2021
100076175	CF	Minneapolis	MN		01/07/2022	3.625	223,108		(150)				305,000	11/10/2021
100076184	CF	Miramar Beach	FL		01/07/2022	4.625	228,136		(317)				326,000	11/02/2021
100076186	CF	Tucson	AZ		01/07/2022	4.750	317,889		(539)				425,000	10/06/2021
100076190	CF	Lincoln	NE		01/07/2022	4.125	173,866		(240)				252,500	11/08/2021
100076191		Newark	NJ		01/07/2022	3.875	318,321		(86)				505,000	11/05/2021
100076194	CF	Roseville	CA		01/07/2022	3.625	342,649		11				475,000	11/08/2021
100076197	CF	Sugarloaf	CA		01/07/2022	4.500	319,687		(397)				440,000	11/08/2021
100076200		Perris	CA		01/07/2022	3.500	228,398		(62)				370,000	10/27/2021
100076201	CF	Garland	TX		01/07/2022	3.625	203,607		(138)				278,000	11/02/2021
100076204	CF	Leesburg	FL		01/07/2022	4.250	258,549		(241)				350,000	10/27/2021
100076206	CF	Helotes	TX		01/07/2022	4.125	195,194		(342)				285,000	10/20/2021
100076207	CF	Mexico	ME		01/07/2022	4.000	63,007		(106)				90,000	11/12/2021
100076208	CF	Phoenix	AZ		01/07/2022	4.625	270,408		(398)				360,000	11/04/2021
100076210	CF	Orange Park	FL		01/07/2022	3.625	315,980		(157)				435,000	11/12/2021
100076214	CF	Castle Pines	CO		01/07/2022	4.250	578,573		(819)				775,000	11/04/2021
100076216	CF	Houston	TX		01/07/2022	4.375	187,999		(272)				251,000	11/09/2021
100076220	CF	Smyrna	GA		01/07/2022	3.750	248,147		(525)				350,000	11/10/2021
100076221	CF	Stevensville	MD		01/07/2022	3.750	266,813		(227)				365,000	11/03/2021
100076224		Denver	CO		01/07/2022	4.875	292,994		(399)				418,000	11/05/2021
100076225	CF	Frisco	TX		01/07/2022	3.875	371,162		(316)				540,000	11/09/2021
100076226	CF	Kent	WA		01/07/2022	3.875	470,087		(341)				640,000	11/03/2021
100076227	CF	Laredo	TX		01/07/2022	3.625	193,419		(133)				265,484	09/29/2021
100076231	CF	Hillsboro	OR		01/07/2022	3.500	398,063		(56)				550,000	11/04/2021
100076232	CF	Henrico	VA		01/07/2022	3.875	229,047		(232)				310,000	11/05/2021
100076233	CF	Carrollton	TX		01/07/2022	3.750	282,744		(217)				385,000	11/04/2021
100076235	CF	Spring Lake	MI		01/07/2022	3.875	208,103		(136)				304,000	11/10/2021
100076237	CF	Overland Park	KS		01/07/2022	3.875	207,413		(69)				305,000	11/16/2021
100076239	CF	Phoenix	AZ		01/07/2022	3.625	246,746		(238)				335,000	11/04/2021
100076240	CF	Valrico	FL		01/07/2022	4.125	197,553		(212)				305,000	11/10/2021
100076242	CF	Mcminnville	OR		01/07/2022	3.975	232,234		(279)				349,800	11/10/2021
100076243	CF	Austin	TX		01/07/2022	4.000	597,333		(876)				875,000	11/09/2021
100076245	CF	Bakersfield	CA		01/07/2022	4.125	197,452		(259)				265,000	11/10/2021
100076250	CF	Pensacola	FL		01/07/2022	4.500	203,020		(296)				290,000	11/12/2021
100076252	CF	Raleigh	NC		01/07/2022	4.000	202,933		(409)				295,000	11/06/2021
100076254	CF	Pittsfield	MA		01/07/2022	3.875	282,081		(259)				390,000	11/09/2021
100076255	CF	West Haven	CT		01/07/2022	3.990	318,034		(323)				434,000	11/09/2021
100076256	CF	Matthews	NC		01/07/2022	3.625	268,836		(259)				365,000	11/05/2021
100076259	CF	Whitefish	MT		01/07/2022	3.875	283,832		(367)				410,000	11/02/2021
100076262	CF	La Place	LA		01/07/2022	4.125	194,049		(223)				280,000	11/01/2021
100076263	CF	Eatontown	NJ		01/07/2022	3.625	533,473		(362)				755,000	09/24/2021
100076266	CF	Riverside	CA		01/07/2022	3.500	367,513		(271)				550,000	11/01/2021
100076267	CF	Sandston	VA		01/07/2022	4.500	148,586		(312)				210,000	09/17/2021
100076270	CF	Bluffton	SC		01/07/2022	3.625	275,155		(30)				396,500	11/02/2021
100076273	CF	Saint Charles	MO		01/07/2022	3.500	156,550		(69)				225,000	11/09/2021
100076275	CF	Sacramento	CA		01/07/2022	3.750	340,859		(192)				471,000	11/09/2021
100076283	CF	Old Orchard Beach	ME		01/07/2022	3.750	304,929		(86)				420,000	10/29/2021
100076285	CF	Carrollton	TX		01/07/2022	3.750	260,712		(200)				355,000	11/04/2021
100076286	CF	Greensboro	NC		01/07/2022	3.750	114,832		(101)				156,000	11/05/2021
100076288	CF	Alpharetta	GA		01/07/2022	3.750	212,710		(257)				320,000	10/29/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100076291	CF	San Antonio	TX		01/07/2022	3.875	165,968		(263)				222,000	11/16/2021
100076293	CF	Lake Oswego	OR		01/07/2022	3.875	590,278		(739)				795,000	11/03/2021
100076297	CF	Calhoun	GA		01/07/2022	4.125	99,587		(172)				135,000	11/08/2021
100076299	CF	Wheat Ridge	CO		01/07/2022	3.875	546,522		(303)				800,000	11/10/2021
100076300	CF	Cypress	TX		01/07/2022	3.750	209,897		(190)				329,000	11/12/2021
100076303	CF	Cape Coral	FL		01/07/2022	4.000	225,326		(243)				315,000	11/15/2021
100076306	CF	Saco	ME		01/07/2022	3.875	284,915		(61)				420,000	11/17/2021
100076307	CF	Columbus	GA		01/07/2022	3.875	141,723		(137)				192,000	11/15/2021
100076310	CF	Milford	DE		01/07/2022	3.750	129,099		(164)				174,000	11/10/2021
100076311	CF	Irvington	NJ		01/07/2022	4.125	274,479		(292)				376,000	11/16/2021
100076313	CF	Charlotte	NC		01/07/2022	4.125	175,099		(230)				235,000	11/01/2021
100076314	CF	Tampa	FL		01/07/2022	4.125	203,105		(182)				275,000	11/12/2021
100076315	CF	Cape Coral	FL		01/07/2022	4.000	336,720		(404)				470,000	11/16/2021
100076318	CF	Saint Augustine	FL		01/07/2022	3.875	353,861		(355)				497,000	11/15/2021
100076319	CF	Oklahoma City	OK		01/07/2022	4.125	113,408		(124)				155,000	11/15/2021
100076320	CF	Omaha	NE		01/07/2022	3.500	143,064		(80)				200,000	11/08/2021
100076322	CF	N Las Vegas	NV		01/07/2022	3.750	280,889		(305)				390,000	11/11/2021
100076324	CF	Pepper Pike	OH		01/07/2022	3.500	259,825		(197)				357,500	10/18/2021
100076325	CF	Houston	TX		01/07/2022	3.750	281,881		(22)				424,000	11/04/2021
100076326	CF	Spanaway	WA		01/07/2022	3.625	409,685		(333)				565,000	11/12/2021
100076327	CF	Broken Bow	OK		01/07/2022	3.990	544,022		(796)				778,000	10/08/2021
100076329	CF	Haddonfield	NJ		01/07/2022	4.000	295,164		(266)				400,000	11/19/2021
100076331	CF	Bradenton Beach	FL		01/07/2022	3.500	310,706		(136)				440,000	11/03/2021
100076332	CF	Draper	UT		01/07/2022	3.625	330,883		(320)				450,000	10/15/2021
100076333	CF	Bluffton	SC		01/07/2022	4.500	142,385		(4,097)				385,000	10/28/2021
100076336	CF	Riverton	UT		01/07/2022	3.625	326,042		(320)				485,000	10/27/2021
100076337	CF	Buckeye	AZ		01/07/2022	3.875	476,961		(568)				650,000	10/28/2021
100076338	CF	Jonestown	TX		01/07/2022	3.500	54,849		(3,451)				420,000	10/12/2021
100076341	CF	Miami	FL		01/07/2022	4.375	301,391		(337)				407,000	11/17/2021
100076342	CF	Mount Pleasant	SC		01/07/2022	3.625	396,257		(384)				539,500	11/02/2021
100076344	CF	Lehi	UT		01/07/2022	3.625	349,866		(337)				475,000	11/04/2021
100076345	CF	Villas	NJ		01/07/2022	3.875	274,647		(220)				410,000	11/22/2021
100076346	CF	Surprise	AZ		01/07/2022	3.875	326,940		(421)				449,000	11/12/2021
100076348	CF	Phoenix	AZ		01/07/2022	3.625	430,594		(290)				588,000	11/12/2021
100076351	CF	Burleson	TX		01/07/2022	4.625	259,137		(353)				350,000	11/10/2021
100076352	CF	Carrollton	TX		01/07/2022	3.750	260,972		(213)				355,000	11/04/2021
100076353	CF	Vallejo	CA		01/07/2022	4.625	391,694		(536)				580,000	11/09/2021
100076356	CF	Irvington	NJ		01/07/2022	4.875	287,020		(462)				400,000	11/09/2021
100076357	CF	Moclips	WA		01/07/2022	3.875	462,478		(548)				655,000	11/16/2021
100067374		Todo Santos	MEX		08/13/2021	12.700	108,160						475,000	08/14/2020
100067376		Cabo San Lucas	MEX		08/13/2021	8.200	89,951						253,738	06/22/2020
100067377		Playas De Rosarito	MEX		08/13/2021	9.500	88,169						240,000	06/26/2020
100067378		Todos Santos	MEX		08/13/2021	9.500	166,004						230,000	12/22/2020
100067384		Cabo San Lucas	MEX		08/13/2021	11.250	42,034						279,404	04/01/2008
100067385		San Miguel De Allende	MEX		08/13/2021	9.800	252,222						399,617	07/01/2013
100067388		Cabo San Lucas	MEX		08/13/2021	10.150	736,027						1,984,568	06/01/2015
100067393		Playas De Rosarito	MEX		08/13/2021	12.050	135,732						232,900	01/01/2017
100067397		San Jose Del Cabo	MEX		08/13/2021	8.900	299,340						633,933	11/01/2016
100071463		Summerland Key	FL		10/26/2021	5.375	743,108		(710)				950,000	09/22/2021
100071464	CF	Ojai	CA		10/26/2021	3.500	660,992		(142)				965,000	09/29/2021
100071466	CF	Los Angeles	CA		10/26/2021	3.250	424,225		(26)				2,100,000	09/23/2021
100071467		Peoria	AZ		10/26/2021	4.875	296,039		(1,046)				376,000	09/21/2021

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100071468		Bowie	MD		10/26/2021	4.375	319,750		(1,024)				640,000	09/27/2021
100071469	CF	Anaheim	CA		10/26/2021	3.375	323,834		(268)				881,000	09/28/2021
100071471		Austin	TX		10/26/2021	6.875	788,787		(2,021)				875,000	09/20/2021
100071476		Houston	TX		10/26/2021	6.625	298,902		(2,252)				395,000	09/21/2021
100071477		Los Angeles	CA		10/26/2021	3.875	526,549		(1,319)				1,450,000	09/24/2021
100071478		Cooper City	FL		10/26/2021	5.625	377,115		(1,507)				490,000	09/28/2021
100071481	CF	Chatsworth	CA		10/26/2021	5.875	640,192		(2,133)				690,000	09/24/2021
100071486	CF	Los Angeles	CA		10/26/2021	3.875	736,051		(1,084)				990,000	09/22/2021
100071487	CF	Valley Center	CA		10/26/2021	5.375	564,517		(1,341)				610,000	09/28/2021
100071490		Northridge	CA		10/26/2021	6.250	728,403		(697)				880,000	09/27/2021
100071492		Boise	ID		10/26/2021	5.125	311,173		(483)				372,000	09/27/2021
100071494		Decatur	GA		10/26/2021	4.875	307,267		(992)				369,000	09/21/2021
100071495	CF	Carson	CA		10/26/2021	4.875	866,702		(375)				920,000	09/22/2021
100071496		Pasadena	CA		10/26/2021	4.125	506,461		(1,202)				2,100,000	09/28/2021
100071499		Kuna	ID		10/26/2021	4.125	305,333		(294)				377,000	09/20/2021
100071500		Bradenton	FL		10/26/2021	5.375	700,429		516				818,000	09/24/2021
100071501		Meridian	ID		10/26/2021	5.125	398,606		(647)				485,000	10/01/2021
100071894		Trabuco Canyon	CA		01/21/2022	3.875	914,462		(1,339)				1,535,000	10/25/2021
100071896	CF	Ventura	CA		01/21/2022	3.875	1,097,056		(1,721)				1,575,000	10/20/2021
100071897	CF	Sunnyvale	CA		01/21/2022	3.875	708,630		(1,197)				1,825,000	10/19/2021
100071903		Hollywood	FL		01/21/2022	5.500	451,815		(763)				530,000	10/14/2021
100071908	CF	Santa Clarita	CA		01/21/2022	3.875	755,543		(1,305)				946,500	10/14/2021
100071918		Peoria	AZ		01/21/2022	5.500	270,490		(409)				328,000	10/13/2021
100071921		Glendale	AZ		01/21/2022	5.625	177,396		(306)				212,000	10/13/2021
100071924	CF	Hialeah	FL		01/21/2022	4.625	449,363		(2,469)				545,000	10/14/2021
100071925		Orange	CA		01/21/2022	4.750	450,148		(439)				667,000	10/12/2021
100071934		Portland	OR		01/21/2022	5.250	372,458		(1,467)				470,000	10/15/2021
100071939	CF	Coconut Grove	FL		01/21/2022	3.500	883,073		(1,010)				1,345,000	10/08/2021
100071947		Scottsdale	AZ		01/21/2022	4.000	630,457		(1,640)				830,000	10/06/2021
100071953	CF	Arcadia	CA		01/21/2022	4.000	911,076		(1,828)				1,175,000	10/06/2021
100071956	CF	Plantation	FL		01/21/2022	3.750	553,683		(815)				710,000	10/07/2021
100071961	CF	Broomfield	CO		01/21/2022	4.625	418,321		(1,165)				580,000	10/12/2021
100073541		Los Angeles	CA		10/26/2021	4.500	550,406		(442)				1,220,000	09/14/2021
100073542		Los Angeles	CA		10/26/2021	4.500	550,406		(442)				1,275,000	09/13/2021
100073543		Millbrae	CA		11/19/2021	4.250	1,284,578		(1,331)				3,500,000	10/12/2021
100073544		Pacoima	CA		11/19/2021	3.750	299,032		(28)				615,000	10/04/2021
100073545		Van Nuys	CA		11/19/2021	5.125	778,579		(2,217)				2,300,000	10/21/2021
100073546		Frisco	TX		11/19/2021	4.250	456,181		(611)				620,000	10/20/2021
100073547		Frisco	TX		11/19/2021	4.500	407,895		(744)				512,500	09/30/2021
100073548		San Pablo	CA		11/19/2021	3.875	313,460		(98)				900,000	10/07/2021
100073549		Flower Mound	TX		11/19/2021	4.250	349,436		(194)				455,000	09/29/2021
100073550		Van Nuys	CA		11/19/2021	3.875	479,163		(160)				760,000	10/06/2021
100073552		Pacific Grove	CA		11/19/2021	4.000	609,839		(443)				1,600,000	10/12/2021
100073553		Miami	FL		11/19/2021	4.500	283,123		(512)				375,000	10/20/2021
100073554		Miami	FL		11/19/2021	4.875	536,515		(1,305)				750,000	09/23/2021
100073555		Yucca Valley	CA		11/19/2021	5.000	153,851						220,000	09/30/2021
100073556		Sacramento	CA		11/19/2021	4.000	405,107		(94)				575,000	09/30/2021
100073557		Live Oak	CA		11/19/2021	4.750	224,554		(533)				325,000	09/27/2021
100073558	CF	Oceanside	CA		11/19/2021	4.375	699,938		(529)				850,000	10/19/2021
100073559	CF	San Diego	CA		11/19/2021	4.250	317,425		(582)				395,000	10/20/2021
100073560	CF	Vista	CA		11/19/2021	3.750	1,018,754		(1,118)				1,155,000	10/21/2021
100073561	CF	Inglewood	CA		11/19/2021	4.375	917,207		(1,964)				1,135,000	10/06/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100073562	CF	Coronado	CA		11/19/2021	3.625	1,467,594		(1,254)				2,250,000	10/06/2021
100073563	CF	Madisonville	TX		11/19/2021	4.875	198,960		(731)				242,000	10/13/2021
100073565	CF	Wilton	CA		11/19/2021	3.625	360,256		(301)				925,000	10/15/2021
100074063		Ventanas Del Mar	MEX		11/05/2021	9.400	168,484						331,083	08/20/2021
100074080	CF	Bellflower	CA		12/09/2021	3.750	828,147		(134)				1,250,000	11/16/2021
100074089	CF	Colorado Springs	CO		12/09/2021	5.000	397,516		(1,231)				580,000	11/08/2021
100074099		Charleston	SC		12/09/2021	4.750	313,472		(1,299)				420,000	11/23/2021
100074107		Long Beach	CA		12/09/2021	4.250	455,873		(1,048)				690,000	11/09/2021
100074112		Oceanside	CA		12/09/2021	4.750	450,977		(1,088)				630,000	11/09/2021
100074131	CF	Nokomis	FL		12/09/2021	4.125	1,107,372		(1,279)				1,607,000	11/09/2021
100074142	CF	Encinitas Cardiff By The Sea	CA		12/09/2021	3.875	1,528,918		(376)				1,996,000	11/23/2021
100074150	CF	Fulshear	TX		12/09/2021	4.375	1,038,191		(2,061)				1,400,000	11/10/2021
100074157	CF	Newport Beach	CA		12/09/2021	4.625	1,264,678		(309)				1,560,000	11/12/2021
100074163		Kent	WA		12/09/2021	3.875	467,452		(603)				675,000	10/29/2021
100074171		Yorkville	IL		12/09/2021	4.875	306,116		(644)				376,000	11/22/2021
100074172		Wilton Manors	FL		12/09/2021	5.500	385,721		(912)				512,500	11/02/2021
100074175		Mount Pleasant	SC		12/09/2021	5.375	520,436		(1,658)				700,000	11/12/2021
100074178	CF	Encinitas Cardiff By The Sea	CA		12/09/2021	3.875	1,685,845		(422)				2,200,000	11/23/2021
100074182		Reading	PA		12/09/2021	6.250	246,743		(610)				295,000	11/05/2021
100074186		Clarkston	MI		12/09/2021	5.000	174,785		(468)				230,000	11/04/2021
100074191		Surprise	AZ		12/09/2021	4.125	339,068		(617)				450,000	11/12/2021
100074201		Sacramento	CA		12/09/2021	4.750	359,849		(916)				495,000	11/08/2021
100074202		Sacramento	CA		12/09/2021	4.625	357,281		(821)				500,000	11/08/2021
100074215		Colorado Springs	CO		12/09/2021	4.000	434,320		(689)				580,000	11/12/2021
100074222		Chula Vista	CA		12/09/2021	3.875	526,218		(677)				665,000	11/05/2021
100074237	CF	Portland	OR		12/09/2021	4.500	603,158		(426)				775,000	11/10/2021
100074239		Anaheim	CA		12/09/2021	4.250	565,549		(344)				745,000	11/02/2021
100074245		Huntington Beach	CA		12/09/2021	4.250	538,039		(648)				780,000	11/02/2021
100074250	CF	Homestead	FL		12/09/2021	4.000	637,535		(828)				810,000	11/05/2021
100074285		Midlothian	TX		12/09/2021	6.875	413,710		(1,326)				550,000	11/15/2021
100074299		Los Angeles	CA		12/09/2021	4.500	802,411		(2,313)				1,110,000	11/22/2021
100074308	CF	Los Angeles	CA		12/09/2021	5.250	1,041,582		(2,657)				1,250,000	11/16/2021
100074317	CF	Prosper	TX		12/09/2021	3.500	242,298		(82)				520,000	11/12/2021
100074339	CF	San Lorenzo	CA		12/09/2021	3.750	586,043		(459)				820,000	11/18/2021
100076555		Holmes Beach	FL		12/16/2021	5.125	889,803		(761)				1,492,000	12/01/2021
100076557		Thornton	CO		12/16/2021	6.250	528,140		(1,592)				712,000	11/19/2021
100076571		Tucson	AZ		12/16/2021	4.875	428,874		(565)				530,000	12/02/2021
100076579	CF	Castro Valley	CA		12/30/2021	5.875	1,924,879		1,905				2,437,500	12/09/2021
100076585		Anaheim	CA		12/16/2021	4.500	468,155		(1,514)				692,000	11/22/2021
100076595	CF	Nevada City	CA		12/30/2021	3.875	659,600		(186)				930,000	12/06/2021
100076600		El Mirage	AZ		12/16/2021	4.125	246,623		(531)				325,000	11/16/2021
100076606		Sacramento	CA		12/16/2021	4.500	428,994		(313)				515,000	11/19/2021
100076612		Bermuda Dunes	CA		12/30/2021	4.125	1,593,896		(3,473)				2,100,000	12/14/2021
100076613	CF	Santa Monica	CA		12/16/2021	4.000	1,092,249		(3)				1,295,000	11/29/2021
100076614	CF	Lancaster	CA		12/16/2021	5.000	430,858		408				510,000	11/29/2021
100076615	CF	Thousand Oaks	CA		12/30/2021	4.750	1,662,977		(3,112)				2,050,000	12/06/2021
100076619	CF	Ventura	CA		12/16/2021	3.375	704,955		(4)				949,000	11/16/2021
100076620		Tempe	AZ		12/16/2021	5.250	383,309		(389)				480,000	11/17/2021
100076622	CF	Escalon	CA		12/16/2021	4.000	1,308,476		(1,631)				1,650,000	11/15/2021
100076628	CF	Kearny	NJ		12/16/2021	3.750	376,920		(235)				460,000	11/17/2021
100076631		Orlando	FL		12/16/2021	3.750	283,969		(133)				385,000	11/15/2021
100076639		Olympia	WA		12/16/2021	4.750	382,397		(1,004)				495,000	11/19/2021

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1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100076640		West Valley City	UT		12/16/2021	4.875	288,197		(717)				368,000	11/15/2021
100076641	CF	Whittier	CA		12/16/2021	5.250	2,047,721		(923)				2,430,000	11/22/2021
100076643		Los Angeles (Venice Area)	CA		12/16/2021	5.000	1,319,804		(3,459)				1,825,000	11/30/2021
100076648		Fort Myers	FL		12/16/2021	4.875	191,026		(644)				260,000	11/29/2021
100076652		Phoenix	AZ		12/16/2021	4.250	281,828		(672)				369,000	11/22/2021
100076653		Glendale	AZ		12/16/2021	4.250	301,812		(726)				395,000	11/22/2021
100076657		Hawthorne	CA		12/16/2021	4.000	545,990		(1,049)				905,000	11/19/2021
100076660	CF	Boulder	CO		12/16/2021	3.375	396,547		(10)				1,335,000	11/19/2021
100076662	CF	Stockton	CA		12/16/2021	3.875	340,023		(182)				410,000	11/16/2021
100076666	CF	La Quinta	CA		12/30/2021	4.875	1,169,493		(3,371)				1,706,316	12/13/2021
100076673		Surprise	AZ		12/16/2021	4.250	240,691		(579)				315,000	11/18/2021
100076681	CF	Carson	CA		12/30/2021	3.875	575,358		(438)				830,000	12/03/2021
100076684		Park City	UT		12/16/2021	3.875	693,036		(859)				2,700,000	11/22/2021
100076697	CF	San Diego	CA		12/30/2021	4.000	988,432		(726)				1,440,000	11/30/2021
100076702	CF	Encinitas	CA		12/30/2021	3.625	1,816,990		(210)				2,400,000	12/09/2021
100076708	CF	La Mirada	CA		12/30/2021	3.750	558,448		(438)				825,000	11/29/2021
100076711		Sacramento	CA		12/30/2021	4.750	298,214		(306)				420,000	11/30/2021
100076714		Sacramento	CA		12/30/2021	4.500	346,036		(298)				510,000	11/30/2021
100076716		Sacramento	CA		12/30/2021	4.750	340,650		(326)				465,000	11/30/2021
100076717		Sacramento	CA		12/30/2021	4.500	330,694		(292)				435,000	11/30/2021
100076718	CF	Crestline	CA		12/30/2021	5.875	316,383		(189)				341,000	11/30/2021
100076719	CF	Simi Valley	CA		12/30/2021	3.750	671,522		(489)				840,000	12/06/2021
100076723		Fullerton	CA		12/30/2021	4.250	693,634		(425)				895,000	12/03/2021
100076727	CF	Fresno	CA		12/30/2021	4.750	315,636		(625)				346,000	12/07/2021
100076728		Phoenix	AZ		12/30/2021	5.250	652,494		(395)				785,000	12/07/2021
100076729		Long Beach	CA		12/30/2021	4.375	952,827		(3,064)				1,820,000	12/07/2021
100076731		Meridian	ID		12/30/2021	4.500	319,428		(365)				436,000	12/10/2021
100076734	CF	Katy	TX		12/30/2021	5.750	450,203		(762)				480,000	12/06/2021
100076735	CF	San Pedro	CA		12/30/2021	3.500	492,689		(34)				960,000	11/29/2021
100076737	CF	Coto De Caza	CA		12/30/2021	4.625	2,981,318		(2,295)				4,700,000	12/09/2021
100076738		Evans	GA		12/30/2021	5.375	256,108		(895)				330,000	11/24/2021
100076740	CF	La Mesa	CA		12/30/2021	4.125	1,033,825		(1,287)				1,300,000	12/06/2021
100076744	CF	Federal Way	WA		12/30/2021	6.500	144,210		(522)				177,000	12/14/2021
100076746	CF	Temecula	CA		12/30/2021	3.875	587,450		(779)				870,000	12/08/2021
100076749	CF	Canton	GA		12/30/2021	3.750	821,497		(431)				940,000	12/08/2021
100076754	CF	Key Biscayne	FL		12/30/2021	4.375	258,013		(734)				645,000	12/08/2021
100076760		Cape Coral	FL		12/30/2021	4.625	506,429		(330)				625,000	12/03/2021
100076761	CF	Celebration	FL		12/30/2021	3.875	343,758		(334)				590,000	12/03/2021
100076762		Vero Beach	FL		12/30/2021	4.875	432,290		(348)				485,000	12/02/2021
100076763		League City	TX		12/30/2021	5.375	389,478		(1,416)				632,000	11/24/2021
100076770	CF	Perrysburg	OH		12/30/2021	5.500	382,116		(460)				500,000	12/07/2021
100076771	CF	Burbank	CA		12/30/2021	4.125	620,951		(243)				1,100,000	12/03/2021
100077790		Mesa	AZ		12/23/2021	4.250	318,294		(690)				442,000	11/18/2021
100077792	CF	Newport Beach	CA		12/23/2021	3.125	1,115,272		1,076				2,960,000	11/22/2021
100077793		Dearborn Heights	MI		12/23/2021	5.375	108,830		(505)				130,000	11/18/2021
100077794		Clearwater	FL		12/23/2021	5.500	156,276		(643)				180,000	11/18/2021
100077795		North Hollywood	CA		12/23/2021	4.500	344,517		(468)				743,000	11/18/2021
100077797		Tucson	AZ		12/23/2021	5.125	628,504		(819)				775,000	12/01/2021
100077800	CF	Nashotah	WI		12/23/2021	6.250	653,631		(500)				820,000	12/06/2021
100077804		Bakersfield	CA		12/23/2021	5.250	134,797		(728)				175,000	10/29/2021
100077805		Bakersfield	CA		12/23/2021	5.375	161,648		(979)				205,000	10/29/2021
100077808		Sacramento	CA		12/23/2021	4.875	360,639		(412)				460,000	11/30/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100077813		Laveen	AZ		12/23/2021	4.250	316,911		(683)				417,000	11/22/2021
100077950	CF	Chandler	AZ		01/13/2022	4.875	203,864		(511)				400,000	12/28/2021
100077952	CF	Los Angeles	CA		01/06/2022	3.625	2,532,060		(395)				4,250,000	12/23/2021
100077953	CF	Los Angeles	CA		01/13/2022	3.875	1,104,539		(834)				1,650,000	12/28/2021
100077954		Apache Junction	AZ		01/06/2022	4.500	228,079		(532)				500,000	12/10/2021
100077955	CF	Colorado Springs	CO		01/13/2022	5.875	281,118		(1,055)				330,000	11/30/2021
100077959		Freeport	TX		02/18/2022	5.250	170,372		(665)				200,000	12/29/2021
100077961	CF	Mukilteo	WA		01/06/2022	3.875	1,040,452		(950)				1,640,000	12/15/2021
100077962	CF	Lompoc	CA		01/13/2022	3.875	351,680		(75)				430,000	12/16/2021
100077963		Jacksonville Beach	FL		01/13/2022	3.875	416,744		(423)				1,170,000	12/17/2021
100077965		Savannah	GA		01/13/2022	4.125	273,267		(1,603)				500,000	12/27/2021
100077966		Douglasville	GA		01/06/2022	5.125	441,704		(940)				595,000	12/10/2021
100077969		Charlotte	NC		01/06/2022	4.875	388,947		(1,940)				540,000	12/15/2021
100077974	CF	San Rafael	CA		01/13/2022	4.625	724,451		(1,630)				1,175,000	12/29/2021
100077975		Lincoln	CA		01/06/2022	5.250	433,622		(478)				580,000	12/17/2021
100077977		Winter Haven	FL		01/06/2022	5.625	294,503		(1,035)				400,000	12/16/2021
100077978		Chicago	IL		01/06/2022	5.875	151,366		(588)				200,000	12/03/2021
100077980		Tulare	CA		02/18/2022	5.250	480,099		(1,155)				663,000	12/30/2021
100077983		Hesperia	CA		02/18/2022	3.875	408,387		(448)				550,000	12/29/2021
100077984		San Diego	CA		01/06/2022	5.875	236,259		(633)				750,000	12/22/2021
100077991	CF	Auburn	CA		02/18/2022	3.750	905,183		(471)				1,364,000	01/06/2022
100077993		Decatur	GA		01/13/2022	5.000	271,564		(693)				375,000	12/17/2021
100077996	CF	Monterey Park	CA		02/18/2022	4.375	1,238,596		(2,155)				1,550,000	12/29/2021
100077997		Avondale	AZ		01/13/2022	4.000	340,279		(362)				430,000	12/28/2021
100077998		Palm Desert	CA		01/06/2022	4.750	338,803		(297)				429,500	12/22/2021
100077999		Delray Beach	FL		01/06/2022	5.125	731,799		(419)				1,009,000	12/22/2021
100078000	CF	Los Angeles	CA		01/06/2022	4.625	1,525,865		(456)				1,850,000	12/16/2021
100078004	CF	Lutherville	MD		01/12/2022	4.937	332,760		(755)				472,000	11/29/2021
100078006	CF	Weehawken	NJ		01/12/2022	3.645	580,075		(456)				845,000	12/02/2021
100078008	CF	Little Ferry	NJ		01/12/2022	4.237	213,841		(624)				605,000	12/06/2021
100078010	CF	Edgewater	MD		01/12/2022	3.737	1,256,605		(1,236)				1,900,000	12/17/2021
100078012	CF	Lake Forest	IL		01/12/2022	3.762	1,103,549		346				1,760,000	12/21/2021
100078014	CF	Avalon	NJ		01/12/2022	4.587	4,100,518		(9,958)				9,500,000	12/16/2021
100078018		Gilbert	AZ		01/12/2022	4.500	1,096,009		(1,397)				1,450,000	11/30/2021
100078028	CF	Miromar Lakes	FL		01/12/2022	3.250	3,339,569		1,242				6,000,000	11/19/2021
100078030	CF	Baldwin	NY		01/12/2022	4.538	535,841		(375)				730,000	12/01/2021
100078036	CF	Greentown	PA		01/12/2022	3.362	318,149		51				846,000	12/22/2021
100078038	CF	Delray Beach	FL		01/12/2022	3.387	1,932,412		(262)				2,895,000	12/22/2021
100078040	CF	Miami	FL		01/12/2022	3.862	395,528		(436)				670,000	12/23/2021
100078041	CF	Vail	CO		01/12/2022	4.912	903,874		(369)				1,445,000	12/27/2021
100080474		Fontana	CA		03/24/2022	5.325	435,683		(643)				615,000	02/17/2022
100080758	CF	Asheville	NC		03/24/2022	5.750	568,731		(860)				744,000	03/03/2022
100080762	CF	Miami	FL		03/24/2022	5.437	419,584		(431)				465,000	02/26/2022
100080763	CF	Delray Beach	FL		03/24/2022	5.367	1,025,311		(4,419)				2,500,000	02/28/2022
100080768	CF	Show Low	AZ		03/24/2022	4.950	608,707		(225)				687,500	02/28/2022
100080769	CF	Tavernier	FL		03/24/2022	5.312	444,314		(265)				500,000	03/01/2022
100080771		Vernon	CT		03/24/2022	6.365	209,522		(612)				262,000	03/01/2022
100080772		Vero Beach	FL		03/24/2022	4.900	84,534		(130)				135,000	03/10/2022
100080799		St Augustine	FL		03/24/2022	5.116	505,363		(706)				875,000	03/03/2022
100080803		Kissimmee	FL		03/24/2022	5.700	282,045		(636)				420,000	02/28/2022
100081550		Union	NJ		03/14/2022	4.300	224,325		7,008				490,000	02/23/2022
100081553		Nyack	NY		03/14/2022	4.325	252,262		5,687				605,000	02/23/2022

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100081554		Brooklyn	NY		03/14/2022	5.100	1,235,898		31,777				1,600,000	02/17/2022
100081555		New Haven	CT		03/14/2022	4.850	205,435		(186)				258,000	02/23/2022
100081556		Irvington	NJ		03/14/2022	4.900	393,370		(150)				500,000	02/17/2022
100081557		New Windsor	NY		03/14/2022	4.550	233,456		6,958				300,000	02/14/2022
100081559		Middletown	OH		03/14/2022	4.950	88,361		(27)				120,000	02/10/2022
100081563		Hempstead	NY		03/14/2022	4.990	397,033		(405)				535,000	02/16/2022
100081564		Newark	NJ		03/14/2022	4.900	437,226		(358)				550,000	02/17/2022
100081565		Detroit	MI		03/14/2022	5.450	118,465		(152)				156,500	02/15/2022
100081568		Highland Lakes	NJ		03/14/2022	4.600	198,659		(234)				265,000	02/24/2022
100081576		Smithtown	NY		03/14/2022	3.775	409,162		10,581				810,000	02/07/2022
100081584	CF	Las Vegas	NV		03/24/2022	4.950	532,889		119				860,000	03/08/2022
100081587	CF	Deerfield Beach	FL		03/24/2022	6.250	229,349		(229)				285,000	01/26/2022
100081589	CF	Bloomfield Hills	MI		03/24/2022	5.763	3,619,988		(143)				5,000,000	02/28/2022
100081591		Ozone Park	NY		03/24/2022	5.633	526,340		(521)				668,000	03/09/2022
100081592	CF	Rosamond	CA		03/24/2022	5.812	278,486		(149)				330,000	01/31/2022
100081593		Coral Gables	FL		03/24/2022	6.725	932,732		(971)				1,150,000	03/10/2022
100081594	CF	Corona	CA		03/24/2022	5.500	335,274		(137)				425,000	01/28/2022
100081596		Conroe	TX		03/24/2022	5.375	338,724		(520)				540,000	01/31/2022
100081601	CF	Hialeah	FL		03/24/2022	6.812	367,252		(481)				415,000	03/10/2022
100081605		South Ozone Park	NY		03/24/2022	5.250	297,385		(213)				900,000	01/28/2022
100081606		San Bernardino	CA		03/24/2022	5.875	423,393		(99)				547,000	12/20/2021
100081607	CF	Forney	TX		03/24/2022	6.013	373,409		(420)				475,000	03/04/2022
100081608	CF	Saint Augustine	FL		03/24/2022	6.437	433,120		(371)				480,000	03/10/2022
100081609	CF	Beech Mountain	NC		03/24/2022	6.212	132,319		(330)				180,000	02/19/2022
100081611	CF	Deerfield Beach	FL		03/24/2022	5.962	326,748		(123)				440,000	03/10/2022
100081612	CF	Blowing Rock	NC		03/24/2022	5.763	117,584		(230)				345,000	03/07/2022
100081613	CF	Pearland	TX		03/24/2022	5.787	380,263		(213)				460,000	03/10/2022
100081614	CF	Huntington Beach	CA		03/24/2022	5.450	524,141		(87)				600,000	03/10/2022
100081618		Davenport	FL		03/24/2022	6.333	487,323		(865)				685,000	03/11/2022
100081622	CF	Youngsville	NC		03/24/2022	6.187	531,631		(377)				634,000	03/11/2022
100081624		Middletown	CT		03/24/2022	5.675	429,665		(230)				580,000	03/11/2022
100081625	CF	Coral Springs	FL		03/24/2022	6.400	180,768		(196)				210,000	03/11/2022
100081627		Celebration	FL		03/24/2022	5.200	453,460		(82)				660,000	03/11/2022
100081629		Apopka	FL		03/24/2022	5.875	318,449		(76)				450,000	03/11/2022
100081631	CF	Ramona	CA		03/24/2022	6.062	613,546		(10)				720,000	03/10/2022
100081633	CF	Matlacha	FL		03/24/2022	6.658	1,086,761		(1,198)				1,240,000	03/10/2022
100081634	CF	Los Angeles	CA		03/24/2022	5.012	600,404		(3)				1,355,000	03/04/2022
100081636		North Bergen	NJ		03/24/2022	6.350	659,403		(636)				820,000	03/11/2022
100081637	CF	West Chester	PA		03/24/2022	5.688	288,597		(57)				349,500	03/11/2022
100081640	CF	North Redington Beach	FL		03/24/2022	5.875	235,478		(988)				400,000	02/23/2022
100081641	CF	Jackson	NJ		03/24/2022	6.562	209,474		(603)				330,000	02/15/2022
100081642	CF	Phillipsburg	NJ		03/24/2022	5.887	118,879		(91)				170,000	02/18/2022
100081644	CF	Fort Lee	NJ		03/24/2022	5.062	492,624		112				635,000	02/28/2022
100081648		Covington	GA		03/24/2022	6.125	145,028		(349)				187,000	02/28/2022
100081653	CF	La Jolla	CA		03/24/2022	5.170	154,388		(1,428)				1,275,000	03/11/2022
100081654	CF	Branford	CT		03/24/2022	5.200	267,987		(41)				325,000	02/18/2022
100081656	CF	Maryville	TN		03/24/2022	6.500	206,998		(375)				250,000	03/14/2022
100081659		Indio	CA		03/24/2022	5.375	2,325,856		110				3,400,000	02/22/2022
100081777	CF	South Jordan	UT		03/30/2022	4.737	246,919		265				485,000	03/08/2022
100081779		Dallas	TX		03/30/2022	6.075	301,102		(1,021)				530,000	01/24/2022
100081780	CF	Bell Canyon	CA		03/30/2022	5.062	1,856,453		664				3,008,000	03/14/2022
100081784		Springfield	PA		03/30/2022	4.925	236,789		389				360,000	01/21/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100081785	CF	Deerfield Beach	FL		04/12/2022	6.970	382,901		(465)				500,000	03/21/2022
100081786	CF	Santa Fe	NM		04/12/2022	5.337	503,944		440				698,000	03/19/2022
100081787	CF	Steamboat Springs	CO		03/30/2022	6.200	251,462		(225)				480,000	03/14/2022
100081791	CF	Florissant	MO		03/30/2022	5.000	124,148		107				200,000	02/15/2022
100081793	CF	Bend	OR		03/30/2022	4.787	239,170		283				496,000	03/02/2022
100081797	CF	North Miami	FL		03/30/2022	6.520	124,336		(452)				157,000	03/16/2022
100081798	CF	Kuna	ID		03/30/2022	5.162	286,927		223				740,000	03/14/2022
100081800		Brooklyn	NY		03/30/2022	5.075	527,944		373				1,100,000	03/16/2022
100081805	CF	Park City	UT		03/30/2022	4.887	381,072		78				1,750,000	03/11/2022
100081807		Harrison	NJ		03/30/2022	5.200	485,770		112				975,000	03/21/2022
100081808	CF	Port Saint Lucie	FL		03/30/2022	4.862	239,715		175				459,000	03/11/2022
100081812	CF	Corona	CA		03/30/2022	4.837	484,627		423				805,000	03/07/2022
100081814	CF	Mableton	GA		03/30/2022	5.271	333,538		29				380,000	03/16/2022
100081816	CF	Tucson	AZ		03/30/2022	5.812	244,368		(154)				280,000	03/14/2022
100081818	CF	La Puente	CA		03/30/2022	5.687	709,572		(178)				858,000	03/14/2022
100081821	CF	Los Angeles	CA		03/30/2022	5.812	1,891,151		(32)				2,230,000	03/11/2022
100081822	CF	Steilacoom	WA		03/30/2022	5.937	1,120,676		(186)				1,350,000	03/11/2022
100081824	CF	Los Angeles	CA		03/30/2022	5.533	1,002,230		(106)				1,135,000	03/14/2022
100081830	CF	Lake Havasu City	AZ		03/30/2022	7.420	315,992		(424)				380,000	03/10/2022
100081831	CF	Murrieta	CA		03/30/2022	5.687	1,031,028		(3)				1,425,000	03/14/2022
100081834	CF	Cypress	CA		03/30/2022	4.887	216,374		132				1,000,000	03/09/2022
100081837	CF	Homestead	FL		03/30/2022	4.737	187,888		227				335,000	03/10/2022
100081838	CF	Palm Springs	CA		03/30/2022	5.437	748,405		(129)				955,000	03/10/2022
100081840	CF	Solana Beach	CA		04/12/2022	6.725	1,228,306		(184)				1,595,000	03/29/2022
100081841	CF	Lake Havasu City	AZ		04/12/2022	5.762	496,462		(37)				664,000	03/18/2022
100081844	CF	West Allis	WI		03/30/2022	5.758	177,585		(49)				225,000	03/15/2022
100081853		Los Angeles	CA		03/30/2022	4.900	533,896		171				880,000	03/11/2022
100081856	CF	Palm Bch Gdns	FL		04/12/2022	6.887	283,229		(270)				345,000	03/24/2022
100081859	CF	Rancho Cucamonga	CA		04/12/2022	7.145	777,295		(889)				865,000	03/25/2022
100081880	CF	West Hills	CA		03/31/2022	5.500	838,143		(581)				1,052,000	03/04/2022
100081881	CF	Lakeside	CA		03/31/2022	4.375	520,042		(193)				815,000	03/08/2022
100081882	CF	Ladera Ranch	CA		03/31/2022	4.750	1,727,206		(1,585)				2,170,000	03/07/2022
100081883	CF	Santa Rosa Beach	FL		03/31/2022	4.875	880,686		(1,107)				1,100,000	03/02/2022
100081884	CF	Fullerton	CA		03/31/2022	4.375	1,066,881		(1,164)				1,532,500	02/24/2022
100081885	CF	Temple City	CA		03/31/2022	4.250	1,136,396		170				1,600,000	02/23/2022
100081886	CF	Daly City	CA		03/31/2022	4.625	879,912		(205)				1,240,000	03/08/2022
100081887	CF	Chatsworth	CA		03/31/2022	4.375	446,193		(365)				995,000	03/07/2022
100081888	CF	San Diego	CA		03/31/2022	3.750	502,337		(120)				912,000	03/07/2022
100081889	CF	Mountain View	CA		03/31/2022	3.500	973,783		52				2,064,000	03/02/2022
100081890	CF	Anaheim	CA		03/31/2022	3.875	422,955		(399)				742,000	02/22/2022
100081891	CF	Marina Del Rey	CA		03/31/2022	4.250	1,674,497		(259)				2,850,000	02/28/2022
100081892	CF	Valley Center	CA		03/31/2022	4.750	879,356		(85)				1,200,000	03/02/2022
100082215		Punta Mita	MEX		04/14/2022	10.000	411,407						706,618	11/05/2021
100082216		Cabo San Lucas	MEX		04/14/2022	9.400	1,764,100						3,631,903	12/20/2021
100082217		Cabo San Lucas	MEX		04/14/2022	9.400	206,806						332,745	11/26/2021
100082218		Cabo San Lucas	MEX		04/14/2022	11.300	192,786						345,503	11/01/2021
100082219		San Jose Del Cabo	MEX		04/14/2022	9.650	108,381						191,651	11/30/2021
100082220		Sayulita	MEX		04/14/2022	8.990	576,639						965,681	02/23/2022
100082221		Cabo San Lucas	MEX		04/14/2022	11.400	184,199						383,673	11/29/2021
100082223		Cabo San Lucas	MEX		04/14/2022	8.700	376,704						822,487	12/20/2021
100082224		Puerto Los Cabos	MEX		04/14/2022	8.700	1,345,874						3,297,189	01/14/2022
100082225		Playas De Rosarito	MEX		04/14/2022	9.150	168,983						322,144	11/11/2021

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1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100082226		Los Cabos	MEX		04/14/2022	11.650	102,432						191,037	12/06/2021
100082228		Puerto Vallarta	MEX		04/14/2022	8.340	121,735						196,031	02/23/2022
100082229		Puerto Vallarta	MEX		04/14/2022	7.750	186,092						507,597	10/26/2021
100082230		Sayulita	MEX		04/14/2022	8.490	234,065						370,664	03/03/2022
100082231		Puerta Vallarta	MEX		04/14/2022	9.700	871,490						1,476,425	03/03/2022
100082232		Cabo San Lucas Bcs	MEX		04/14/2022	7.690	732,366						2,012,238	02/28/2022
100082233		Sayulita Nayarit	MEX		04/14/2022	6.990	1,312,245						2,702,949	02/24/2022
100083282		San Jose Del Cabo	MEX		05/12/2022	7.900	484,188						760,407	04/29/2022
100083283		San Miguel De Allende Guanajua	MEX		05/12/2022	7.790	206,438						338,078	04/29/2022
100083284		Puerto Vallarta	MEX		05/12/2022	7.890	489,808						1,118,562	04/28/2022
100083734		Puerto Vallarta	MEX		06/28/2022	7.990	204,314						320,924	06/09/2022
100083735		Nuevo Vallarta Nay	MEX		06/28/2022	8.190	235,606						481,020	06/20/2022
100083736		Cabo San Lucas	MEX		06/28/2022	9.190	835,827						1,846,419	05/18/2022
100084119		Pompano Beach	FL		08/12/2022	6.375	154,175		(25)				260,000	06/24/2022
100084373		Malibu	CA		08/12/2022	6.250	993,224		(283)				2,650,000	07/18/2022
100084394		Edisto Island	SC		08/12/2022	6.375	947,371		1,267				2,056,000	07/19/2022
100084397		Fridley	MN		08/12/2022	6.875	185,901		(38)				257,000	07/01/2022
100084398		Fridley	MN		08/12/2022	6.875	187,207		(46)				257,000	07/01/2022
100084400		San Bernardino	CA		08/12/2022	6.375	278,659		(229)				450,000	07/05/2022
100084401		Grand Rapids	MI		08/12/2022	7.750	186,151		(623)				260,000	07/15/2022
100084406		Lancaster	CA		08/12/2022	6.250	303,716		(86)				495,000	06/30/2022
100084407		Lancaster	CA		08/12/2022	6.250	310,207		(92)				505,000	06/30/2022
100084408		Palmdale	CA		08/12/2022	6.250	352,186		(92)				575,000	06/30/2022
100084409		Lancaster	CA		08/12/2022	6.250	277,641		(83)				452,000	06/30/2022
100084410		Lancaster	CA		08/12/2022	6.250	343,086		(90)				560,000	07/14/2022
100084413		Bradenton	FL		08/12/2022	7.375	265,354		(771)				450,000	07/14/2022
100084415		Sarasota	FL		08/12/2022	9.875	222,891		(574)				285,000	07/12/2022
100084419		Sacramento	CA		08/12/2022	6.875	293,542		(160)				560,000	06/23/2022
100084423		Farmers Branch	TX		08/12/2022	6.375	122,330		(159)				257,000	07/06/2022
100084432		Lawrenceville	GA		08/12/2022	7.125	301,290		(204)				405,000	07/01/2022
100084454		Cabo San Lucas	MEX		07/11/2022	8.560	473,018						912,339	06/29/2022
100084455		Cabo San Lucas	MEX		07/11/2022	8.150	147,403						603,884	06/30/2022
100084456		San Francisco	MEX		07/11/2022	8.790	266,135						422,791	06/30/2022
100084457		San Jose Del Cabo Bcs	MEX		07/11/2022	8.490	342,982						655,055	06/30/2022
100084458		Cabo San Lucas	MEX		07/11/2022	8.690	1,055,407						2,042,536	06/30/2022
100085997		Cabo San Lucas	MEX		08/19/2022	8.320	445,378						785,018	07/26/2022
100085998		Todos Santos	MEX		08/19/2022	8.450	304,980						550,056	07/29/2022
100085999		Mx	MEX		08/19/2022	8.040	148,952						240,566	07/22/2022
100086001		Ciudad De Mexico	MEX		08/19/2022	8.590	187,576						298,303	08/15/2022
100086002		Los Cabos	MEX		08/19/2022	9.950	246,978						558,363	07/21/2022
100086003		Puerto Vallarta	MEX		08/19/2022	7.920	508,187						1,053,249	08/09/2022
100086359		San Miguel De Allende	MEX		09/01/2022	9.770	404,895						15,091,000	08/29/2022
100086360		Cabo San Lucas	MEX		09/01/2022	7.590	491,803						1,960,988	08/26/2022
100086361		San Jose Del Cabo	MEX		09/01/2022	9.121	185,079						389,553	08/17/2022
100086362		San Jose Del Cabo	MEX		09/01/2022	7.590	1,246,623						1,992,719	08/18/2022
100086934		Silver Spring	MD		10/24/2022	7.875	268,058		(500)				370,000	09/02/2022
100086935		Destin	FL		10/24/2022	6.625	708,629		245				1,350,000	08/30/2022
100086937		Adelanto	CA		10/24/2022	7.750	215,000		(42)				295,000	08/26/2022
100086938		Shelley	ID		10/24/2022	7.750	333,600		105				490,000	09/08/2022
100086939		North Richland Hills	TX		10/24/2022	7.500	259,733		(47)				373,000	08/31/2022
100086942		Tucson	AZ		10/24/2022	7.500	517,524		(70)				760,000	08/31/2022
100086944		Warrenton	OR		10/24/2022	7.999	598,596		(6)				847,000	09/08/2022

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Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location: 3 City	Location: 4 State	5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment: 9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value	14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
100086945		Tomball	TX		10/24/2022	7.750	127,666		(2,157)				300,000	08/22/2022
100086946		Tampa	FL		10/24/2022	8.500	284,464		(467)				350,000	09/08/2022
100086951		Argyle	TX		10/24/2022	7.875	373,050		(17)				515,000	09/01/2022
100086957		Venice	FL		10/24/2022	7.999	275,310		(357)				350,000	08/19/2022
100086958		Plantation	FL		10/24/2022	7.760	182,989		(263)				235,000	08/31/2022
100086962		Las Vegas	NV		10/24/2022	7.750	177,888		(315)				320,000	09/13/2022
100086963		Manchester	NH		10/24/2022	7.999	275,079		(246)				362,500	09/09/2022
100086964		West Long Branch	NJ		10/24/2022	7.875	626,833		(200)				1,025,000	09/12/2022
100086965		Saint Paul	MN		10/24/2022	7.999	252,849		(192)				360,000	09/02/2022
100086966		Blackfoot	ID		10/24/2022	7.875	210,889		(577)				290,000	09/08/2022
100086969		Lansing	MI		10/24/2022	8.250	144,692		(283)				189,000	09/02/2022
100086970		Freehold	NJ		10/24/2022	7.625	166,601		(212)				225,400	08/19/2022
100086971		Aurora	IL		10/24/2022	7.999	302,838		(266)				393,000	08/29/2022
100086972		Philadelphia	PA		10/24/2022	8.250	224,001		(278)				300,000	08/22/2022
100086973		Newark	NJ		10/24/2022	8.125	583,798		(409)				750,000	09/01/2022
100086974		Panama City Beach	FL		10/24/2022	7.875	292,883		(457)				445,000	09/01/2022
100086975		Baltimore	MD		10/24/2022	8.375	163,903		(208)				220,000	08/30/2022
100086977		Santa Barbara	CA		10/24/2022	8.750	1,092,294		(1,761)				2,725,000	08/30/2022
100086978		Lansing	MI		10/24/2022	8.250	125,566		(246)				164,000	09/02/2022
100086979		Deerfield Beach	FL		10/24/2022	7.999	333,187		(96)				430,000	09/08/2022
100086982		Kailua Kona	HI		11/04/2022	7.750	1,005,712		(435)				1,400,000	09/19/2022
100086984		Lake Harmony	PA		11/04/2022	7.875	519,669		(857)				645,000	09/16/2022
100086988		Altadena	CA		11/04/2022	8.125	1,090,283		(217)				1,480,000	10/11/2022
100086994		Jacksonville	FL		11/04/2022	7.625	128,102		(67)				165,000	09/22/2022
100086997		Texas City	TX		11/04/2022	8.125	223,782		(380)				265,000	09/15/2022
100087003		Knoxville	TN		11/04/2022	8.375	415,146		(648)				525,000	09/29/2022
100087004		Knoxville	TN		11/04/2022	8.375	412,683		(580)				525,000	09/29/2022
100087006		Knoxville	TN		11/04/2022	8.375	395,985		(633)				500,000	09/29/2022
100087007		Memphis	TN		11/04/2022	8.125	148,169		(299)				185,000	09/27/2022
100087014		Knoxville	TN		11/04/2022	7.500	276,734		(67)				438,000	09/29/2022
100087015		Panama City Beach	FL		11/04/2022	7.375	421,011		(13)				570,000	09/09/2022
100087035		Riviera Beach	FL		11/04/2022	7.500	518,115		(479)				780,000	09/13/2022
100087038		Largo	FL		11/04/2022	8.125	304,979		(58)				392,000	09/21/2022
100087042		Santa Ana	CA		11/04/2022	7.250	655,344		(385)				866,000	09/16/2022
100087050		San Antonio	TX		11/04/2022	7.375	346,825		(298)				460,000	09/16/2022
100087055		Bolingbrook	IL		11/04/2022	9.125	124,487		(229)				145,000	09/16/2022
100087058		Paterson	NJ		11/04/2022	8.375	389,501		(97)				540,000	10/11/2022
100087061		Fullerton	CA		11/04/2022	7.375	535,068		(207)				805,000	10/03/2022
100087062		Riviera Beach	FL		11/04/2022	7.500	237,118		(294)				370,000	09/23/2022
100087064		Bonita Springs	FL		11/04/2022	8.375	214,095		(135)				315,000	10/12/2022
100087065		San Diego	CA		11/04/2022	8.375	220,098		(317)				407,000	09/21/2022
100087070		Baltimore	MD		11/04/2022	9.125	200,944		(827)				275,000	09/27/2022
100087075		Rowlett	TX		11/04/2022	8.250	1,561,877		(1,983)				2,830,000	10/04/2022
100087077		Puerto Escondido	MEX		09/26/2022	9.490	245,588						409,280	09/09/2022
100087078		San Jose Del Cabo	MEX		09/26/2022	8.510	173,147						273,943	09/08/2022
100087080		Los Cabos Bcs	MEX		09/26/2022	8.790	1,572,963						4,253,919	09/23/2022
100087091		Philadelphia	PA		11/04/2022	8.000	146,968		(269)				185,000	09/29/2022
100087100		Knoxville	TN		11/04/2022	8.375	119,081		(75)				148,000	09/28/2022
100087108		Knoxville	TN		11/04/2022	8.375	137,385		(91)				170,000	09/28/2022
100087111		Merrifield	MN		11/04/2022	7.875	391,751		(142)				511,000	10/13/2022
100087118		University Heights	OH		11/04/2022	8.750	228,081		(149)				306,000	09/30/2022
100087119		Knoxville	TN		11/04/2022	8.375	129,784		(99)				160,000	09/28/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100087127		Davenport	FL		11/04/2022	8.125	527,051		(176)				775,000	10/14/2022
100087130		Knoxville	TN		11/04/2022	8.375	118,899		(68)				150,000	09/28/2022
100087132		Destin	FL		11/04/2022	7.875	730,976		69				1,000,000	08/11/2022
100087672		Cabo San Lucas	MEX		10/03/2022	9.390	835,250						1,807,395	09/28/2022
100087673		Madero	MEX		10/03/2022	9.280	224,764						350,000	09/28/2022
100087675		Puerto Vallarta	MEX		10/03/2022	8.840	165,600						275,458	09/15/2022
100087734		San Jose Del Cabo Bcs	MEX		10/11/2022	9.190	449,738						3,095,589	09/30/2022
100087735		Cabo San Lucas	MEX		10/11/2022	9.290	1,720,220						2,675,000	10/07/2022
100088286		Palm Beach Gardens	FL		10/24/2022	7.500	384,278		(34)				600,000	09/22/2022
100088287		Ontario	CA		10/24/2022	7.500	370,824		(70)				700,000	09/15/2022
100088295		Essex	CT		10/24/2022	7.375	367,936		(119)				1,185,000	09/23/2022
100088997		Cabo San Lucas	MEX		11/04/2022	9.770	234,434						448,671	10/28/2022
100088998		San Francisco Nayarit	MEX		11/04/2022	10.060	188,177						9,747,000	11/03/2022
100088999		Playa De Rosarito Mx	MEX		11/04/2022	9.590	276,965						436,717	10/31/2022
100089000		La Cruz De Huanacaxtle	MEX		11/04/2022	9.350	195,735						495,414	10/28/2022
100089001		Municipio De Tepoztlan	MEX		11/04/2022	9.750	1,762,423						4,234,827	11/03/2022
100089003		Seattle	WA		11/04/2022	7.375	605,984		(358)				898,000	08/02/2022
100089005		Houston	TX		11/04/2022	7.500	228,266		(83)				303,000	10/07/2022
100089010		Riverdale	GA		11/04/2022	8.500	129,614		(314)				170,000	10/03/2022
100089011		Hialeah	FL		11/04/2022	8.125	364,515		(539)				535,000	10/18/2022
100089014		Lancaster	CA		11/04/2022	7.375	274,257		(107)				335,000	09/29/2022
100089016		North Topsail Beach	NC		11/04/2022	8.250	427,142		(560)				525,000	10/11/2022
100089017		Arroyo Grande	CA		11/04/2022	8.625	633,407		(89)				790,000	10/05/2022
100089018		Cadillac	MI		11/04/2022	8.625	415,603		(546)				500,000	10/14/2022
100089021		Elgin	IL		11/04/2022	8.750	194,257		(300)				245,000	10/17/2022
100089022		Destin	FL		11/04/2022	8.375	269,237		(485)				340,000	10/17/2022
100089023		Kingston	WA		11/04/2022	7.750	288,522		(462)				500,000	10/14/2022
100089042		San Antonio	TX		11/04/2022	6.875	272,912		86				375,000	09/29/2022
100089046		Lakeshore	CA		11/04/2022	7.250	257,237		(109)				490,000	10/19/2022
100089047		Lodi	CA		11/04/2022	7.375	353,614		(87)				590,000	10/20/2022
100089732		Puerto Vallarta	MEX		12/02/2022	10.830	193,393						301,553	11/08/2022
100089733		Monterrey	MEX		12/02/2022	10.400	207,012						367,282	11/16/2022
100089734		Cabo San Lucas	MEX		12/02/2022	9.930	812,779						1,737,990	11/30/2022
100089735		San Miguel De Allende	MEX		12/02/2022	10.090	237,956						380,000	11/16/2022
100089736		La Paz	MEX		12/02/2022	10.730	225,710						353,515	11/07/2022
100089737		Bahia De Banderas	MEX		12/02/2022	10.260	252,889						477,966	11/29/2022
100091339		Rosarito	MEX		01/17/2023	10.130	277,856						1,430,040	12/09/2022
100091340		Mazatlan	MEX		01/17/2023	9.940	157,247						257,374	12/22/2022
100091341		Cabo San Lucas	MEX		01/17/2023	9.800	386,795						606,465	12/21/2022
100091342		Cabo San Lucas	MEX		01/17/2023	10.000	338,802						567,025	01/05/2023
100091343		Los Barriles	MEX		01/17/2023	10.030	312,290						577,984	11/29/2022
100091344		Ciudad De Mexico	MEX		01/17/2023	9.980	191,053						296,300	12/09/2022
100091345		Cabo San Lucas	MEX		01/17/2023	9.780	247,971						442,814	12/19/2022
100091346		Cabo San Lucas	MEX		01/17/2023	9.680	197,488						327,759	12/13/2022
100091347		Sayulita	MEX		01/17/2023	9.650	404,616						1,054,398	12/14/2022
100091357		Cabo San Lucas	MEX		01/17/2023	9.760	1,110,829						2,870,274	12/16/2022
100091358		Tijuana	MEX		01/17/2023	10.630	163,714						330,159	11/30/2022
100099566		San Miguel De Allende Centro	MEX		02/17/2023	9.530	282,287						440,511	01/31/2023
100099567		San Jose Del Cabo	MEX		02/17/2023	9.960	225,383						349,009	02/14/2023
100099568		Puerto Vallarta	MEX		02/17/2023	9.960	1,182,563						1,992,661	02/15/2023
100099569		Cabo San Lucas	MEX		02/17/2023	9.830	272,569						457,730	01/31/2023
19344		Cheshire East (Ua)	GBR		05/01/2020	6.100	255,316,991		(243,662)		13,243,916	11,573,115	226,128,133	09/30/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
19348		El Segundo	CA		09/10/2021	3.197	41,813,630		74,839				84,848,485	09/08/2021
19353		London	GBR		06/28/2022	4.800	14,409,185				460,397	519,588	5,803,157	09/30/2022
19355		Scottsdale	AZ		12/13/2022	5.684	85,508,751		304,092				125,460,648	12/13/2022
100000159		Reedley	CA		09/27/2016	6.000	126,436		1,435				155,000	02/01/2007
100000165		Mchenry	IL		09/27/2016	5.000	117,912		5,278				183,500	06/01/2007
100000181		Coatesville	PA		09/27/2016	6.000	143,170		851				242,000	03/01/2004
100000194		Sylmar	CA		09/27/2016	3.875	527,200		2,250				865,000	06/01/2006
100000195		Lorton	VA		09/27/2016	3.990	535,069		1,945				546,000	06/01/2007
100000205		Fortuna	CA		09/27/2016	4.875	259,460		1,328				300,000	06/01/2007
100000206		Chicago	IL		09/27/2016	5.000	115,798		1,043				92,000	03/01/2007
100000211		Rialto	CA		09/27/2016	4.000	246,500		1,301				290,000	08/01/2007
100000212		Buena Park	CA		09/27/2016	4.500	479,999		3,657				666,618	03/01/2007
100000304		Upland	CA		09/27/2016	4.500	410,530		1,012				570,693	12/01/2006
100000360		Pottstown	PA		09/27/2016	6.990	141,878		788				142,500	07/01/2006
100000369		Newburgh	NY		09/27/2016	6.370	147,641		1,428				200,000	11/01/2004
100000381		Sterrett	AL		09/27/2016	6.000	86,111		929				186,908	06/01/2006
100000383		New Castle	DE		09/27/2016	8.250	90,157		(419)				90,000	09/01/2007
100000387		Phoenix	AZ		09/27/2016	4.910	192,655		4,678				215,000	01/01/2007
100000393		Atlantic City	NJ		09/27/2016	6.490	124,431		728				90,000	09/01/2005
100000411		Tulsa	OK		09/27/2016	5.050	132,855		2,261				235,000	11/01/2007
100000423		Auburndale	FL		09/27/2016	4.000	48,842		1,405				99,900	02/01/2006
100000431		Montebello	CA		09/27/2016	4.500	322,990		779				395,275	06/01/2006
100000433		Tucson	AZ		09/27/2016	4.500	55,240		1,035				83,000	10/01/2005
100000436		Slyvania	OH		09/27/2016	6.840	110,892		492				117,000	02/11/2002
100000444		Chicago	IL		09/27/2016	5.000	104,933		2,282				340,000	10/01/2007
100000454		Hopkins	SC		09/27/2016	7.800	65,866		354				89,500	07/01/2006
100000455		Chesapeake	VA		09/27/2016	4.750	116,054		666				125,000	06/01/2007
100000456		Enterprise	AL		09/27/2016	9.975	85,441		43				120,689	06/01/2007
100000461		Bethlehem	PA		09/27/2016	4.750	109,961		768				160,000	10/01/2007
100000472		Fort Kent	ME		09/27/2016	6.000	135,006		(220)				160,000	12/01/2006
100000476		Indianapolis	IN		09/27/2016	5.000	89,510		1,266				115,000	06/01/2007
100000479		Findlay	OH		09/27/2016	9.500	70,651		969				98,000	11/01/2004
100000492		Perris	CA		09/27/2016	4.750	195,464		3,277				230,000	10/01/2006
100000502		Carson	CA		09/27/2016	4.000	459,889		3,621				460,000	08/01/2007
100000511		Wilmington	DE		09/27/2016	6.750	98,542		(63)				110,000	12/01/2003
100000512		Axis	AL		09/27/2016	8.875	51,904		1,090				133,000	11/20/2006
100000531		Germantown	MD		09/27/2016	0.750	240,141		12,688				495,000	08/01/2006
100000561		Deer Park	NY		09/27/2016	5.000	197,572		6,550				345,000	08/25/2016
100000580		Port St. Lucie	FL		09/27/2016	3.000	135,393		2,239				304,269	08/22/2016
100000597		Longwood	FL		09/27/2016	5.000	203,113		589				260,000	08/25/2016
100000605		Beltsville	MD		09/27/2016	5.000	265,343		2,177				335,692	08/22/2016
100000613		New Haven	CT		09/27/2016	4.000	128,113		945				145,000	08/26/2016
100000614		Sumner	WA		09/27/2016	4.750	275,497		1,355				328,526	08/22/2016
100000615		Brooklyn	NY		09/27/2016	6.000	592,529		2,484				420,000	08/25/2016
100000618		Evanston	IL		09/27/2016	5.500	169,929		3,721				250,000	08/25/2016
100000622		Jacksonville	FL		09/27/2016	6.000	377,421		2,773				238,000	08/25/2016
100000626		Camby	IN		09/27/2016	6.000	138,687		77				215,000	08/25/2016
100000637		Boynton Beach	FL		09/27/2016	6.500	188,663		3,075				185,000	08/25/2016
100010639		Lake Arrowhead	CA		01/27/2017	5.125	188,655		1,577				159,000	02/01/2007
100010645		Sunrise	FL		12/23/2016	5.250	77,768		464				52,250	03/01/2007
100010650		Severna Park	MD		12/23/2016	7.750	376,727		3,972				410,000	06/01/2007
100010653		Chico	CA		12/23/2016	3.752	249,634		1,459				288,500	04/01/2007

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1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100010655		Stevensville	MD		12/23/2016	8.375	882,124		6,991				725,000	06/01/2007
100010663		Cleveland Heights	OH		12/23/2016	10.900	98,324		177				49,400	08/01/2007
100010664		Cohoes	NY		12/23/2016	3.870	123,578		2,195				179,000	08/01/2007
100010670		Las Vegas	NV		12/23/2016	3.500	94,349		118				146,000	02/01/2007
100010681		Puyallup	WA		12/23/2016	3.500	220,248		1,058				254,000	05/01/2007
100010684		Orange Beach	AL		12/23/2016	8.500	420,717		699				430,000	06/01/2005
100010689		Las Vegas	NV		12/23/2016	8.500	156,229		374				167,000	10/01/2005
100010694		Derby	CT		12/23/2016	10.750	192,966		755				108,000	06/01/2007
100010711		Linwood	NJ		12/23/2016	6.375	1,496,950		15,206				999,999	05/01/2009
100010715		Carson City	NV		12/23/2016	8.125	88,165		641				122,000	09/01/2007
100010740		Naples	FL		01/27/2017	5.625	209,102		1,366				212,000	07/01/2007
100010750		Upper Marlboro	MD		12/23/2016	5.750	89,298		1,395				66,798	04/01/2008
100010762		North Las Vegas	NV		12/23/2016	8.500	284,853		1,187				350,000	10/01/2004
100010765		Titusville	FL		12/23/2016	7.250	67,872		938				57,000	11/01/2005
100010772		Phoenix	AZ		12/23/2016	3.375	143,812		2,373				220,000	04/01/2008
100010780		Farmersville	CA		12/23/2016	4.125	92,679		2,940				168,000	01/01/2007
100010784		Columbia	SC		12/23/2016	4.875	93,606		1,179				135,000	12/01/2006
100010789		Miami	FL		01/27/2017	4.625	132,133		1,917				141,000	03/01/2007
100010792		Lehigh Acre	FL		12/23/2016	5.500	212,880		1,688				199,000	05/01/2007
100010796		Miami	FL		12/23/2016	5.000	161,877		1,699				185,000	12/01/2007
100010806		Homestead	FL		12/23/2016	3.650	183,320		1,862				148,000	05/01/2008
100010811		Hagerstown	MD		12/23/2016	8.500	144,648		309				140,000	08/01/2005
100010845		Lyons	IL		12/23/2016	5.000	133,618		722				157,000	11/05/2005
100010851		Memphis	TN		12/23/2016	7.000	38,745		1,348				80,750	10/01/2001
100010856		Montgomery	AL		12/23/2016	12.375	43,044		672				45,505	09/01/2005
100010865		Virginia Beach	VA		12/23/2016	5.000	385,628		3,126				405,000	06/01/2007
100010873		Ontario	CA		01/27/2017	7.000	358,775		435				355,000	07/01/2007
100010882		Vineland	NJ		12/23/2016	6.750	80,876		1,311				105,000	07/01/2007
100010884		Ventura	CA		12/23/2016	5.000	420,459		658				425,000	07/01/2007
100010889		Hayward	CA		12/23/2016	3.875	516,882		1,601				537,000	07/01/2007
100010902		Winston Salem	NC		12/23/2016	4.250	80,789		743				115,000	05/01/2007
100010905		Fletcher	NC		12/23/2016	4.125	453,636		2,640				515,000	09/01/2007
100010949		Dayton	OH		12/23/2016	8.800	74,465		189				54,150	03/01/2007
100010950		Jacksonville	FL		12/23/2016	8.000	40,009		922				23,750	09/01/2005
100010954		Pensacola	FL		12/23/2016	7.500	91,239		285				52,250	10/01/2006
100010955		Memphis	TN		12/23/2016	7.000	45,460		113				30,875	03/01/2007
100010957		Miami	FL		12/23/2016	7.250	103,035		27				85,500	05/01/2007
100010958		Miami	FL		12/23/2016	7.250	101,706		52				85,500	05/01/2007
100010967		Toms Riv	NJ		12/23/2016	4.250	59,917		8,536				105,000	10/02/2007
100010970		Lansing	MI		12/23/2016	4.125	66,500		651				83,125	06/12/2005
100010972		Baltimore	MD		12/23/2016	4.320	84,189		1,047				49,400	09/16/2007
100010976		Gretna	FL		12/23/2016	9.690	112,615		222				85,500	03/01/2007
100010978		Wickliffe	OH		12/23/2016	9.900	122,085		(52)				82,650	05/05/2007
100010991		Osseo	MI		12/23/2016	5.000	133,310		741				135,000	12/01/2006
100010996		Lauderhill	FL		01/27/2017	8.750	106,971		398				66,500	06/01/2007
100011001		Tobyhanna	PA		12/23/2016	4.750	83,519		716				55,100	07/01/2007
100011005		Saint Cloud	FL		12/23/2016	3.500	155,833		1,255				180,000	10/01/2006
100011006		Lincoln Park	MI		12/23/2016	8.500	106,847		(383)				73,150	05/01/2006
100011010		Berwyn	IL		12/23/2016	4.625	141,524		1,594				188,000	10/01/2007
100011011		West Mifflin	PA		12/23/2016	7.380	98,009		(109)				121,000	03/01/2006
100011022		Baltimore	MD		12/23/2016	6.000	100,595		411				40,850	11/01/2006
100011026		Las Vegas	NV		12/23/2016	6.000	74,876		1,437				66,500	07/01/2007

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1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100011037		Cleveland	OH		12/23/2016	9.250	78,636		(791)				39,900	01/01/2007
100011046		Kahului	HI		12/23/2016	8.200	667,111		1,130				625,000	02/28/2007
100011049		Poughkeepsie	NY		01/27/2017	8.890	233,809		2,356				212,000	07/15/2008
100011051		Chesterfield	VA		12/23/2016	10.767	196,060		339				196,000	11/16/2008
100011054		El Paso	TX		01/27/2017	12.501	53,716		805				108,000	04/15/2016
100011147		Fredericksburg	VA		12/23/2016	3.750	408,343		2,849				565,000	05/01/2008
100011190		Memphis	TN		12/23/2016	7.390	42,489		730				59,375	04/24/2005
100011199		Westhampton Beach	NY		01/27/2017	5.000	191,954		2,802				315,000	01/01/2007
100011202		Minneapolis	MN		12/23/2016	5.302	198,151		1,646				260,000	07/10/2003
100011212		Chambersburg	PA		12/23/2016	10.750	73,136		1,470				150,000	05/01/2005
100011225		Moncks Corner	SC		12/23/2016	5.250	85,889		651				120,000	05/14/2008
100011234		Ruskin	FL		12/23/2016	4.500	169,218		1,562				160,000	02/01/2009
100011280		Memphis	TN		12/23/2016	4.000	67,209		221				76,000	06/01/2005
100011283		St. Clairesville	OH		12/23/2016	11.140	65,402		412				52,250	08/29/2005
100011289		Albuquerque	NM		12/23/2016	7.940	132,946		580				255,000	08/01/2005
100011290		Ludington	MI		12/23/2016	7.545	73,765		12				52,250	02/13/2007
100011320		Deatsville	AL		12/23/2016	8.840	46,747		511				94,905	04/11/2016
100011340		Columbus	OH		01/27/2017	9.044	39,037		(645)				60,800	09/10/2002
100011384		Baltimore	MD		12/23/2016	9.490	68,497		(250)				45,600	05/01/2007
100011438		Chambersburg	PA		12/23/2016	3.250	84,274		980				140,000	02/01/2007
100011465		Estero	FL		12/23/2016	4.000	141,474		2,327				223,000	03/01/2007
100011515		Stafford	VA		03/08/2017	4.250	264,897		4,007				285,300	02/01/2007
100011516		Chestertown	MD		03/08/2017	5.000	345,363		3,255				389,000	11/01/2006
100011518		Teaneck	NJ		03/08/2017	5.500	305,978		5,990				315,000	08/01/2008
100011524		Elgin	IL		03/08/2017	4.250	132,171		2,024				155,000	07/01/2007
100011527		New Port Richey	FL		03/08/2017	5.500	148,442		2,207				185,000	03/01/2008
100011530		Providence	RI		03/08/2017	3.375	132,552		1,576				170,000	12/01/2005
100011531		Las Vegas	NV		03/08/2017	4.125	122,058		2,531				159,000	11/01/2007
100011533		Wesley Chapel	FL		03/08/2017	5.000	157,698		1,242				218,000	06/01/2008
100011536		Baton Rouge	LA		03/08/2017	5.000	125,001		1,736				178,000	08/01/2008
100011537		Hopelawn	NJ		03/08/2017	6.000	197,162		3,048				200,000	07/01/2007
100011539		Baltimore	MD		03/08/2017	5.000	179,513		2,607				205,000	06/01/2007
100011544		Sarasota	FL		03/08/2017	3.875	179,637		2,252				199,000	04/01/2006
100011553		Philadelphia	PA		03/08/2017	4.125	162,159		1,493				200,000	02/10/2006
100011557		Addison	IL		03/08/2017	3.875	166,218		2,079				202,000	03/01/2007
100011558		Riverside	CA		03/08/2017	4.500	206,920		2,307				202,500	05/01/2007
100011560		Altamonte Springs	FL		03/08/2017	4.000	254,593		2,237				265,000	10/01/2005
100011561		Felton	DE		03/08/2017	4.500	112,855		2,022				130,000	01/01/2007
100011562		Charlotte	NC		03/08/2017	4.500	125,576		877				225,000	10/01/2008
100011563		North Little Rock	AR		03/08/2017	4.370	35,645		1,074				47,500	07/01/2006
100011565		Bay Shore	NY		03/08/2017	5.000	304,927		3,134				370,000	01/01/2010
100011567		Lauderhill	FL		03/08/2017	4.710	96,631		2,102				100,000	07/01/2006
100011569		Tampa	FL		03/08/2017	4.500	239,736		4,243				250,000	07/01/2007
100011570		Miami	FL		03/08/2017	4.990	138,976		2,929				155,000	06/01/2007
100011572		Baltimore	MD		03/08/2017	4.375	142,250		1,262				197,400	04/01/2007
100011583		Wynantskill	NY		03/08/2017	6.000	159,691		1,149				150,000	12/01/2008
100011587		Memphis	TN		03/08/2017	3.875	60,589		518				47,500	07/01/2007
100011588		Annapolis	MD		03/08/2017	4.375	148,652		1,528				137,000	03/01/2007
100011590		Erwin	TN		03/08/2017	3.875	46,189		1,274				64,125	08/01/2007
100011591		Germantown	MD		03/08/2017	4.500	258,511		2,093				241,000	07/01/2007
100011599		Spring Hill	FL		03/08/2017	4.125	54,412		635				42,750	08/01/2006
100011602		Lusby	MD		03/08/2017	5.125	171,139		2,652				190,000	07/01/2006

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100011608		Lewes	DE		03/08/2017	5.000	264,636		1,567				289,000	10/01/2008
100011612		Bellwood	IL		03/08/2017	5.500	69,835		1,357				85,500	02/01/2009
100011613		Ansonia	CT		03/08/2017	3.375	104,935		4,230				240,000	02/01/2006
100011614		Tamarac	FL		03/08/2017	5.000	144,671		1,572				145,000	04/01/2008
100011622		Paterson	NJ		03/08/2017	5.000	155,703		1,086				195,000	10/01/2005
100011626		Fair Lawn	NJ		03/08/2017	4.375	244,594		4,612				293,000	08/01/2007
100011627		Weston	FL		03/08/2017	5.500	111,107		2,748				255,000	08/01/2008
100011649		Fayetteville	AR		03/08/2017	4.125	120,130		2,928				240,000	07/01/2007
100011650		Canyon Lake	CA		03/08/2017	5.000	404,108		2,657				445,000	05/01/2006
100011653		North Bergen	NJ		03/08/2017	5.000	336,048		1,753				305,000	11/01/2004
100011654		Belleville	NJ		03/08/2017	3.500	215,333		1,905				300,000	03/17/2007
100011657		Annapolis	MD		03/08/2017	4.500	219,169		1,671				215,000	01/01/2008
100011659		Riverhead	NY		03/08/2017	5.000	274,136		4,835				255,000	01/01/2009
100011662		Miamisburg	OH		03/08/2017	5.457	173,695		813				170,000	06/01/2007
100011665		Wesley Chapel	FL		03/08/2017	3.375	173,386		1,955				222,000	08/01/2006
100011666		Waynesboro	PA		03/08/2017	5.000	225,891		1,518				225,000	10/01/2005
100011667		Amityville	NY		03/08/2017	4.250	267,498		3,984				550,000	02/15/2006
100011672		Tulare	CA		03/08/2017	4.625	97,313		738				105,000	07/01/2005
100011680		Kissimmee	FL		03/08/2017	4.750	142,127		1,653				172,000	11/01/2006
100011700		Glendale	AZ		03/08/2017	4.125	74,615		1,412				80,750	07/01/2007
100011701		Agoura Hills	CA		03/08/2017	4.000	210,975		2,197				296,000	03/01/2007
100011702		Lakeland	FL		03/08/2017	4.500	190,934		1,191				185,000	11/01/2009
100011726		Montauk	NY		03/08/2017	3.375	460,428		4,661				765,000	03/01/2007
100011727		Glendale	AZ		03/08/2017	4.000	121,603		952				160,000	02/01/2007
100011736		Excelsior Springs	MO		03/08/2017	4.660	93,277		881				130,000	02/01/2007
100011747		Kuna	ID		03/08/2017	2.000	68,892		1,652				170,000	10/01/2006
100011753		Bloomington	CA		03/08/2017	4.125	187,136		1,695				250,000	08/01/2007
100011765		Philadelphia	PA		03/08/2017	3.875	66,920		1,245				80,750	04/01/2008
100011774		Bethlehem	PA		03/08/2017	3.875	88,224		2,885				220,000	05/01/2005
100011783		Plainfield	IL		03/08/2017	4.500	140,303		1,584				220,000	04/01/2003
100011786		Fort Washington	MD		03/08/2017	6.000	300,682		382				296,000	07/10/2007
100011795		Logan	OH		03/08/2017	4.000	42,677		833				75,905	06/01/2008
100011798		Baltimore	MD		03/08/2017	4.500	150,709		691				160,000	09/01/2008
100011804		Central Islip	NY		03/08/2017	4.750	260,695		1,545				301,000	01/01/2008
100011810		Virginia Beach	VA		03/08/2017	3.875	114,234		1,770				160,000	04/01/2006
100011813		Naperville	IL		03/08/2017	5.250	293,687		1,477				304,000	02/01/2009
100011825		Swanton	OH		03/08/2017	5.320	67,113		694				68,400	08/12/2003
100011837		Chicago	IL		03/08/2017	4.875	119,565		925				210,000	02/01/2007
100011840		Fort Lauderdale	FL		03/08/2017	4.250	92,619		1,153				80,750	02/01/2007
100011849		Rohnert Park	CA		03/08/2017	8.250	396,483		972				450,000	04/01/2005
100011851		Loxahatchee	FL		03/08/2017	4.750	416,190		1,269				446,500	12/01/2006
100011852		Amelia	OH		03/08/2017	3.625	121,714		593				159,000	09/01/2005
100011858		Chantilly	VA		03/08/2017	3.375	500,085		6,929				685,000	12/01/2006
100011867		Weston	FL		03/08/2017	5.000	198,670		573				355,000	03/01/2003
100011870		Marrero	LA		03/08/2017	6.000	67,156		273				105,000	06/01/2005
100011876		Landenberg	PA		03/08/2017	3.900	314,308		2,275				402,500	07/01/2006
100011882		Charlotte	NC		03/08/2017	4.375	70,034		1,081				109,000	08/01/2007
100011885		Nashville	MI		03/08/2017	4.375	72,698		1,516				112,000	08/05/2000
100011888		Los Angeles	CA		03/08/2017	4.710	337,723		1,325				395,000	06/01/2007
100011904		Albuquerque	NM		03/08/2017	5.000	118,972		439				200,000	07/01/2009
100011906		Plant City	FL		03/08/2017	4.500	168,557		516				215,000	09/01/2009
100011914		Jacksonville	FL		03/08/2017	5.750	100,662		641				87,400	12/01/2008

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100011929		Torrance	CA		03/08/2017	3.875	402,078		2,050				859,000	07/01/2004
100011932		Mount Airy	NC		03/08/2017	5.125	53,162		1,088				120,000	11/01/2007
100011935		Simi Valley	CA		03/08/2017	3.000	313,475		3,125				555,000	07/01/2007
100011938		Damascus	MD		03/08/2017	5.625	120,081		260				305,000	02/28/2005
100011941		Deltona	FL		03/08/2017	4.000	110,209		909				135,000	06/01/2008
100011944		Miami	FL		03/08/2017	5.000	154,549		1,107				267,000	09/01/2003
100011974		Santa Rosa	CA		03/08/2017	4.125	327,488		2,300				535,000	05/01/2006
100011980		Boynton Beach	FL		03/08/2017	5.500	148,690		434				310,000	05/01/2009
100011983		Kershaw	SC		03/08/2017	5.240	54,309		613				83,600	05/01/2007
100011986		Ramseur	NC		03/08/2017	2.004	33,152		1,113				66,500	07/08/2006
100011992		Kansas City	MO		03/08/2017	3.875	64,342		767				145,000	06/01/2006
100011998		Belmont	OH		03/08/2017	3.500	101,795		614				81,700	02/01/2008
100012015		San Juan Capistrano	CA		03/08/2017	2.000	793,831		10,804				1,230,250	01/01/2008
100012031		Northborough	MA		03/08/2017	3.375	258,765		2,203				555,000	08/01/2007
100012034		Perris	CA		03/08/2017	4.125	130,722		709				204,000	04/01/2007
100012040		West New York	NJ		03/08/2017	5.000	235,072		696				380,000	06/01/2005
100012052		Terrebonne	OR		03/08/2017	4.250	107,780		536				136,200	08/01/2007
100012058		Saint Clair	MO		03/08/2017	6.000	37,757		35				43,700	07/01/2003
100012064		Brooklyn	NY		03/08/2017	4.675	403,075		3,103				510,000	07/01/2007
100012070		Houston	TX		03/08/2017	2.000	31,874		1,879				118,000	07/01/2007
100012073		Houston	TX		03/08/2017	6.000	48,099		137				70,775	08/01/2007
100012088		Springfield Gardens	NY		03/08/2017	6.000	195,230		158				305,000	12/01/2002
100012099		Staten Island	NY		03/08/2017	5.000	424,059		4,763				657,000	06/01/2005
100012105		Denver	CO		03/08/2017	4.250	88,707		1,597				269,000	09/01/2000
100012108		Battle Creek	MI		03/08/2017	3.500	26,385		475				56,050	01/01/2003
100012114		Nampa	ID		03/08/2017	5.500	72,287		109				125,000	04/01/1999
100012117		Philadelphia	PA		03/08/2017	5.000	44,821		244				170,000	06/10/2003
100012120		Orlando	FL		03/08/2017	4.000	248,743		1,396				510,000	09/01/2008
100012126		Spring Hill	FL		03/08/2017	4.750	78,014		342				153,000	01/01/2010
100012129		Palm Bay	FL		03/08/2017	6.000	73,255		134				135,000	03/01/2008
100012132		Wilmington	DE		03/08/2017	4.500	16,815		633				77,900	08/01/1996
100012135		San Pedro	CA		03/08/2017	5.875	144,399		7				309,000	03/01/2007
100012144		Goodlettsville	TN		03/08/2017	5.990	103,855		76				199,900	02/01/2003
100012150		East Boston	MA		03/08/2017	4.500	296,298		1,034				685,000	09/01/2009
100012156		Miami Beach	FL		03/08/2017	3.375	408,547		2,695				1,095,350	06/01/2003
100012163		San Jose	CA		03/08/2017	5.000	258,131		312				715,000	04/01/2008
100012165		Everson	WA		03/08/2017	4.375	110,981		671				216,000	11/01/2007
100012171		Oceanside	NY		03/08/2017	4.625	163,949		2,660				415,000	02/01/2003
100012177		Fairfax	VA		03/08/2017	5.500	136,769		169				433,000	07/01/2003
100012189		Orlando	FL		03/08/2017	5.000	120,911		642				265,000	05/01/2008
100012207		Goshen	IN		03/08/2017	5.875	165,981		321				320,000	09/01/2002
100012210		Philadelphia	PA		03/08/2017	4.125	22,976		611				155,000	09/01/1996
100012217		Scotts Valley	CA		03/08/2017	4.375	25,917		789				475,000	08/01/1988
100012218		Wilmington	DE		04/28/2017	5.500	195,941		1,243				210,000	08/01/2008
100012220		Haines City	FL		04/28/2017	7.000	92,715		1,239				80,750	07/01/2006
100012225		Bristow	VA		04/28/2017	8.340	266,757		2,595				295,000	10/21/2006
100012226		Coral Springs	FL		04/28/2017	3.500	298,357		6,317				330,000	08/01/2007
100012229		Abingdon	MD		04/28/2017	3.625	186,962		1,117				225,000	09/01/2006
100012232		Fords	NJ		04/28/2017	3.875	197,500		3,279				255,000	10/01/2006
100012238		Kissimmee	FL		04/28/2017	4.500	174,218		1,480				190,000	02/01/2006
100012240		Hamilton	OH		04/28/2017	6.000	69,247		342				80,750	08/01/2008
100012242		Miami	FL		04/28/2017	4.250	136,725		844				140,000	06/01/2006

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100012244		Greenwood	SC		04/28/2017	2.750	127,089		2,124				120,000	08/01/2007
100012245		Nephi	UT		04/28/2017	7.199	96,313		538				85,500	01/19/2007
100012246		Tampa	FL		04/28/2017	4.875	124,323		681				120,000	07/01/2007
100012251		Philadelphia	PA		04/28/2017	5.000	140,736		1,130				165,000	06/01/2009
100012252		Dunnellon	FL		04/28/2017	5.000	44,368		653				47,500	03/15/2006
100012254		Roselle	NJ		04/28/2017	8.490	154,364		1,565				170,000	07/07/2006
100012255		Fitchburg	MA		04/28/2017	3.000	127,148		3,029				180,000	04/01/2006
100012256		Allentown	PA		04/28/2017	8.750	86,147		201				66,500	05/01/2007
100012257		Louisville	KY		04/28/2017	6.000	151,753		953				170,000	12/01/2008
100012260		Philadelphia	PA		04/28/2017	5.000	152,331		1,180				195,000	01/01/2006
100012262		Baltimore	MD		04/28/2017	6.500	73,059		156				115,000	09/01/2007
100012263		Easton	MD		04/28/2017	5.500	144,900		409				200,000	01/31/2017
100012264		Stilwell	OK		04/28/2017	5.000	42,010		665				52,250	06/01/2005
100012266		Casco	ME		04/28/2017	6.500	122,130		412				160,000	03/01/2007
100012267		Port Saint Lucie	FL		04/28/2017	4.000	162,044		950				275,000	07/01/2006
100012269		West Park	FL		04/28/2017	4.500	130,527		1,095				130,000	03/01/2008
100012270		Lakeland	FL		04/28/2017	5.000	113,998		1,274				115,000	01/01/2009
100012271		Plantation	FL		04/28/2017	4.750	208,816		691				220,000	02/01/2006
100012274		Winter Haven	FL		04/28/2017	5.500	78,219		151				120,000	10/01/2008
100012280		Rio Rancho	NM		04/28/2017	4.190	86,942		575				110,000	10/01/2006
100012281		Vero Beach	FL		04/28/2017	6.000	89,494		1,154				120,000	06/01/2007
100012282		Waterbury	CT		04/28/2017	2.250	128,561		2,479				120,000	03/01/2007
100012289		Winston-Salem	NC		04/28/2017	4.250	60,405		513				85,500	12/01/2007
100012291		Yuba City	CA		04/28/2017	3.250	169,468		1,016				210,000	11/01/2007
100012294		Loves Park	IL		04/28/2017	4.250	70,705		548				76,000	03/01/2013
100012295		Windsor	PA		04/28/2017	4.000	194,462		2,151				190,000	03/01/2009
100012296		Chicago	IL		04/28/2017	4.000	137,712		707				155,000	01/31/2017
100012297		Hammond	IN		04/28/2017	4.000	71,516		1,409				76,000	09/22/2006
100012299		Weslaco	TX		04/28/2017	4.521	101,810		729				130,000	09/01/2008
100012301		Bristow	VA		04/28/2017	7.875	303,568		2,805				540,000	01/01/2007
100012305		Chicago	IL		04/28/2017	3.750	150,601		2,376				230,000	03/01/2007
100012345		Skokie	IL		04/28/2017	4.750	809,084		5,293				800,000	08/01/2007
100012502		Brooklyn	NY		04/28/2017	3.500	730,951		6,906				1,995,000	03/01/2006
100012505		Altamonte Springs	FL		04/28/2017	3.500	76,829		1,015				220,000	11/01/2007
100012506		Lake Worth	FL		04/28/2017	4.250	121,486		1,754				275,000	04/01/2007
100012507		San Diego	CA		04/28/2017	3.990	188,852		615				410,000	03/01/2015
100012512		Lynwood	IL		04/28/2017	3.076	24,912		404				23,750	06/01/2007
100012520		Selmer	TN		04/28/2017	6.716	39,492		(60)				61,750	04/01/2007
100012521		Louisville	KY		04/28/2017	3.000	60,492		646				80,900	08/01/2007
100012524		Brooklyn	NY		04/28/2017	3.875	358,479		3,119				1,140,000	10/01/2008
100012527		Houston	TX		04/28/2017	3.000	58,651		860				170,000	02/01/2007
100012528		Warren	MI		04/28/2017	3.000	43,561		762				135,000	03/01/2007
100012533		Newark	NJ		04/28/2017	6.125	62,373		(35)				150,000	04/01/2006
100012537		Miami	FL		04/28/2017	3.071	97,713		1,094				250,000	04/01/2007
100012540		Dunnellon	FL		04/28/2017	7.000	7,628		(1,383)				180,000	02/01/2008
100012544		Bolivar	TN		04/28/2017	4.260	23,428		152				23,750	06/01/2007
100012553		Fernandina Beach	FL		04/28/2017	3.660	141,027		1,598				280,000	05/01/2007
100012556		Los Banos	CA		04/28/2017	3.076	62,657		692				220,000	09/01/2007
100012557		Lincolnwood	IL		04/28/2017	3.990	45,801		294				380,000	03/01/2014
100012558		Miami	FL		04/28/2017	3.350	37,054		443				190,000	03/01/2007
100012560		North Lauderdale	FL		04/28/2017	5.002	35,778		249				135,000	02/01/2008
100012561		San Jose	CA		04/28/2017	3.730	84,843		471				600,000	01/01/2007

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100012601		Spring Hill	FL		05/25/2017	5.000	195,058		217				160,000	01/31/2017
100012602		Las Vegas	NV		05/25/2017	5.000	88,907		2,755				168,000	01/31/2017
100012603		Henderson	NV		05/25/2017	4.000	221,282		976				205,000	01/31/2017
100012608		Mastic	NY		05/25/2017	4.250	273,741		1,421				298,700	01/31/2017
100012611		Upper Marlboro	MD		05/25/2017	4.000	223,893		1,512				216,000	01/31/2017
100012613		Everett	WA		05/25/2017	4.875	235,043		492				339,950	01/31/2017
100012615		Shirley	NY		05/25/2017	4.000	268,062		1,720				300,000	01/31/2017
100012623		Pembroke Pines	FL		05/25/2017	4.500	291,534		882				425,000	01/31/2017
100012625		Clearwater	FL		05/25/2017	4.500	216,994		907				230,000	01/31/2017
100012626		Jupiter	FL		05/25/2017	4.625	181,168		751				194,000	01/31/2017
100012628		Winter Park	FL		05/25/2017	4.125	195,105		1,106				215,000	01/31/2017
100012629		Fontana	CA		05/25/2017	5.000	270,557		(236)				400,000	01/31/2017
100012631		Hialeah	FL		05/25/2017	4.625	109,982		178				125,000	01/31/2017
100012639		Bakersfield	CA		05/25/2017	4.625	124,157		595				139,000	01/31/2017
100012642		Longwood	FL		05/25/2017	4.125	191,654		1,204				215,000	01/31/2017
100012643		Fresno	CA		05/25/2017	4.750	121,825		149				150,000	01/31/2017
100012645		San Jose	CA		05/25/2017	4.625	334,961		(167)				615,000	01/31/2017
100012647		Chicago	IL		05/25/2017	4.750	131,023		267				138,000	01/31/2017
100012649		Miami	FL		05/25/2017	4.750	178,430		(101)				230,000	01/31/2017
100012654		Bridgeport	CT		05/25/2017	5.000	133,757		2,763				175,000	01/31/2017
100012655		Tavares	FL		05/25/2017	5.125	137,197		681				167,000	01/31/2017
100012657		West Palm Beach	FL		05/25/2017	4.000	111,323		387				135,000	01/31/2017
100012658		Lompoc	CA		05/25/2017	4.250	296,712		813				305,000	01/31/2017
100012659		Township Hillside	NJ		05/25/2017	4.625	179,536		836				202,000	01/31/2017
100012662		Silver Spring	MD		05/25/2017	4.000	197,760		906				215,000	01/31/2017
100012663		District Heights	MD		05/25/2017	4.000	97,721		403				84,550	01/31/2017
100012664		Jacksonville	FL		05/25/2017	4.000	104,344		559				125,000	01/31/2017
100012665		Las Vegas	NV		05/25/2017	4.000	175,410		649				210,000	01/31/2017
100012666		Punta Gorda	FL		05/25/2017	4.625	146,146		442				178,000	01/31/2017
100012667		Garden City	MI		05/25/2017	4.625	109,830		192				104,000	01/31/2017
100012668		Winter Garden	FL		05/25/2017	4.625	62,563		757				71,250	01/31/2017
100012670		Moreno Valley	CA		05/25/2017	4.625	268,609		779				287,000	01/31/2017
100012673		Skokie	IL		05/25/2017	4.125	176,526		1,172				180,000	01/31/2017
100012675		Tucson	AZ		05/25/2017	4.000	83,814		484				89,300	01/31/2017
100012676		Orlando	FL		05/25/2017	4.000	116,511		451				129,900	01/31/2017
100012678		La Quinta	CA		05/25/2017	4.250	300,661		722				352,000	01/31/2017
100012680		Reno	NV		05/25/2017	4.000	198,211		745				235,000	01/31/2017
100012686		Las Vegas	NV		05/25/2017	4.000	280,838		1,015				340,000	01/31/2017
100012688		Ocala	FL		05/25/2017	4.250	118,151		430				130,000	01/31/2017
100012689		Cape Coral	FL		05/25/2017	4.000	159,238		485				190,000	01/31/2017
100012690		Lansing	MI		05/25/2017	4.000	76,220		485				81,700	01/31/2017
100012692		Maricopa	AZ		05/25/2017	4.250	157,697		778				148,500	01/31/2017
100012697		Los Banos	CA		05/25/2017	4.625	285,263		478				272,000	01/31/2017
100012699		Township Of Winslow	NJ		05/25/2017	4.625	137,162		4,488				150,000	01/31/2017
100012701		Henderson	NV		05/25/2017	4.625	104,957		517				126,000	01/31/2017
100012705		Ocean City	MD		05/25/2017	4.625	258,940		903				290,000	01/31/2017
100012707		North Las Vegas	NV		05/25/2017	4.250	162,325		1,073				156,000	01/31/2017
100012709		Big Bear City	CA		05/25/2017	4.000	248,919		1,233				245,000	01/31/2017
100012710		Sonora	CA		05/25/2017	4.625	219,847		259				212,000	01/31/2017
100012712		Modesto	CA		05/25/2017	4.000	130,521		535				120,000	01/31/2017
100012715		West Palm Beach	FL		05/25/2017	4.625	146,137		3,379				170,000	01/31/2017
100012718		Pine Mountain Club	CA		05/25/2017	4.625	235,904		980				195,000	01/31/2017

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1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100012723		Peoria	AZ		05/25/2017	4.625	275,005		379				307,890	01/31/2017
100012724		Palos Hills	IL		05/25/2017	4.625	279,504		524				255,000	01/31/2017
100012725		Orlando	FL		05/25/2017	4.625	185,102		932				205,000	01/31/2017
100012726		San Bernardino	CA		05/25/2017	4.250	276,314		954				290,000	01/31/2017
100012732		Bakersfield	CA		05/25/2017	4.625	156,643		860				169,000	01/31/2017
100012735		Apopka	FL		05/25/2017	4.625	124,184		922				145,900	01/31/2017
100012737		Spring Hill	FL		05/25/2017	4.625	130,708		333				151,000	01/31/2017
100012739		Fresno	CA		05/25/2017	4.000	163,233		580				175,000	01/31/2017
100012740		Pittsburg	CA		05/25/2017	4.250	247,499		479				285,000	01/31/2017
100012741		Bakersfield	CA		05/25/2017	4.000	158,315		1,098				178,000	01/31/2017
100012748		Las Vegas	NV		05/25/2017	4.000	239,998		1,418				275,000	01/31/2017
100012752		Melrose Park	IL		05/25/2017	4.000	90,432		136				85,500	01/31/2017
100012756		Fresno	CA		05/25/2017	4.250	163,449		530				175,000	01/31/2017
100012759		Yuma	AZ		05/25/2017	4.000	98,828		510				115,000	01/31/2017
100012760		Gurnee	IL		05/25/2017	4.500	129,057		330				130,000	01/31/2017
100012762		Bakersfield	CA		05/25/2017	4.625	174,625		699				177,000	01/31/2017
100012764		Reynoldsburg	OH		05/25/2017	4.000	134,883		851				130,000	01/31/2017
100012765		North Beach	MD		05/25/2017	4.000	219,084		886				225,000	01/31/2017
100012766		Modesto	CA		05/25/2017	4.625	168,771		2,333				190,000	01/31/2017
100012769		Fresno	CA		05/25/2017	5.000	82,175		233				124,000	01/31/2017
100012771		Las Vegas	NV		05/25/2017	4.625	87,486		611				120,000	01/31/2017
100012783		Compton	CA		05/25/2017	5.000	232,130		485				400,000	01/31/2017
100012784		Tampa	FL		05/25/2017	5.000	139,463		603				145,000	01/31/2017
100012801		Citrus Heights	CA		05/25/2017	5.125	128,088		1,895				248,000	01/31/2017
100012807		Fruitland Park	FL		05/25/2017	3.875	215,740		1,687				255,000	01/31/2017
100012815		Los Angeles	CA		05/25/2017	4.750	241,317		(64)				309,000	01/31/2017
100012817		Los Angeles	CA		05/25/2017	4.875	269,375		(153)				450,000	01/31/2017
100012829		Lancaster	CA		05/25/2017	5.000	54,719		3,635				165,000	01/31/2017
100012832		Perris	CA		05/25/2017	5.125	27,496		2,554				275,000	01/31/2017
100012834		Miami	FL		05/25/2017	4.750	190,998		329				339,000	01/31/2017
100012836		Garnerville	NY		05/25/2017	4.625	250,561		1,118				215,000	01/31/2017
100012845		Fowlerville	MI		05/25/2017	4.750	94,250		39				199,000	01/31/2017
100012847		Sumpter Township	MI		05/25/2017	4.750	100,511		622				92,150	01/31/2017
100012852		Henderson	NV		05/25/2017	5.000	228,609		(57)				310,000	01/31/2017
100012862		Fillmore	CA		05/25/2017	5.125	244,193		(271)				525,000	01/31/2017
100012864		Las Vegas	NV		05/25/2017	5.000	128,403		893				111,000	01/31/2017
100012865		Ft Walton Beach	FL		05/25/2017	4.625	152,711		598				170,000	01/31/2017
100012868		Lynwood	CA		05/25/2017	5.000	162,038		369				390,000	01/31/2017
100012869		Saint Petersburg	FL		05/25/2017	4.750	17,008		1,065				128,000	01/31/2017
100012873		Lehigh Acres	FL		05/25/2017	5.125	42,808		(84)				56,050	01/31/2017
100012875		Punta Gorda	FL		05/25/2017	5.125	143,703		370				178,000	01/31/2017
100012879		Sunrise	FL		05/25/2017	4.625	61,937		217				52,250	01/31/2017
100012885		Las Vegas	NV		05/25/2017	4.000	252,388		1,469				310,000	01/31/2017
100012887		Las Vegas	NV		05/25/2017	5.000	156,304		835				179,000	01/31/2017
100012888		Fort Myers	FL		05/25/2017	4.625	192,504		448				223,900	01/31/2017
100012899		Royal Palm Beach	FL		05/25/2017	4.000	160,096		898				173,000	01/31/2017
100012909		Mesquite	TX		05/25/2017	5.000	27,478		888				80,750	01/31/2017
100012911		Manteca	CA		05/25/2017	4.750	15,768		1,446				310,000	01/31/2017
100012912		Victorville	CA		05/25/2017	4.625	150,988		277				175,000	01/31/2017
100012914		Jacksonville	FL		05/25/2017	4.750	131,326		2,482				380,000	01/31/2017
100012915		Naples	FL		05/25/2017	4.250	194,378		738				229,500	01/31/2017
100012918		Pompano Beach	FL		05/25/2017	3.750	195,188		2,005				200,000	01/31/2017

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1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100012920		Land Of Lakes	FL		05/25/2017	4.000	321,305		1,087				376,000	01/31/2017
100012935		Orlando	FL		05/25/2017	5.000	128,838		725				215,000	01/31/2017
100012938		Moreno Valley	CA		05/25/2017	5.000	279,288		457				360,000	01/31/2017
100012942		Port Orange	FL		05/25/2017	5.000	68,213		370				67,450	01/31/2017
100012943		Palm Coast	FL		05/25/2017	4.000	147,690		1,204				183,000	01/31/2017
100012946		Lake Worth	FL		05/25/2017	5.000	157,358		56				260,000	01/31/2017
100012948		Lauderhill	FL		05/25/2017	4.875	104,416		319				85,500	01/31/2017
100012950		Moreno Valley	CA		05/25/2017	4.375	231,888		406				255,000	01/31/2017
100012951		Clermont	FL		05/25/2017	4.250	248,825		973				247,000	01/31/2017
100012956		Kailau-Kona	HI		05/25/2017	4.625	316,619		372				359,000	01/31/2017
100012960		Lamont	CA		05/25/2017	4.625	133,846		938				135,000	01/31/2017
100012965		Bowie	MD		05/25/2017	5.000	287,925		934				505,000	01/31/2017
100012971		Miami	FL		05/25/2017	4.625	82,689		177				73,150	01/31/2017
100012972		Las Vegas	NV		05/25/2017	4.000	135,396		515				135,000	01/31/2017
100012973		Moreno Valley	CA		05/25/2017	4.750	237,438		1,002				275,000	01/31/2017
100012974		Perris	CA		05/25/2017	4.750	207,679		1,066				422,000	01/31/2017
100012977		Dorchester	MA		05/25/2017	5.000	89,208		5,854				290,000	01/31/2017
100012978		Fontana	CA		05/25/2017	4.875	49,844		2,302				310,000	01/31/2017
100012981		Queen Creek	AZ		05/25/2017	5.000	244,535		276				335,000	01/31/2017
100012982		Orlando	FL		05/25/2017	4.125	142,271		773				142,000	01/31/2017
100012988		Hollywood	FL		05/25/2017	4.250	155,525		833				169,000	01/31/2017
100012997		Winter Springs	FL		05/25/2017	4.000	165,877		519				195,000	01/31/2017
100013001		Redding	CA		05/25/2017	4.250	130,900		340				159,000	01/31/2017
100013003		Las Vegas	NV		05/25/2017	4.625	126,348		287				130,000	01/31/2017
100013005		Matteson	IL		05/25/2017	4.000	142,064		854				130,000	01/31/2017
100013012		Miami	FL		05/25/2017	4.250	132,711		637				160,000	01/31/2017
100013017		Fort Washington	MD		05/25/2017	4.250	212,971		687				235,000	01/31/2017
100013024		Volo	IL		05/25/2017	4.000	213,832		1,117				237,500	01/31/2017
100013027		Phelan	CA		05/25/2017	4.250	193,158		488				224,000	01/31/2017
100013030		Hanover Park	IL		05/25/2017	4.625	105,756		469				131,000	01/31/2017
100013036		Bakersfield	CA		05/25/2017	4.875	65,113		465				88,350	01/31/2017
100013041		Compton	CA		05/25/2017	4.875	236,257		522				425,000	01/31/2017
100013042		Hollywood	FL		05/25/2017	4.625	229,031		1,175				220,000	01/31/2017
100013043		Margate	FL		05/25/2017	5.000	115,292		210				250,000	01/31/2017
100013055		Las Vegas	NV		05/25/2017	4.125	127,538		622				139,000	01/31/2017
100013056		Land O' Lakes	FL		05/25/2017	4.500	391,814		2,223				312,000	01/31/2017
100013070		Oviedo	FL		05/25/2017	5.000	273,519		745				375,000	01/31/2017
100013085		San Diego	CA		05/25/2017	5.000	246,203		(536)				310,000	01/31/2017
100013088		Sacramento	CA		05/25/2017	4.375	130,425		(548)				250,000	01/31/2017
100013094		Lancaster Area	CA		05/25/2017	4.500	111,175		240				145,000	01/31/2017
100013103		Sacramento	CA		05/25/2017	5.000	168,487		308				230,000	01/31/2017
100013109		Allentown	PA		05/25/2017	4.500	98,075		459				112,000	01/31/2017
100013127		Moreno Valley	CA		05/25/2017	4.500	197,670		558				243,000	01/31/2017
100013135		Frederick	MD		05/25/2017	4.625	120,785		377				126,500	01/31/2017
100013136		Germantown	MD		05/25/2017	4.000	186,935		613				201,000	01/31/2017
100013138		Seminole	FL		05/25/2017	4.250	92,728		473				115,000	01/31/2017
100013139		Brentwood	NY		05/25/2017	3.875	255,409		4,439				254,000	01/31/2017
100013140		Tampa	FL		05/25/2017	4.000	175,345		1,540				165,000	01/31/2017
100013144		Overton	NV		05/25/2017	4.000	112,850		523				125,000	01/31/2017
100013145		Fresno	CA		05/25/2017	4.250	174,335		807				185,000	01/31/2017
100013146		Las Vegas	NV		05/25/2017	4.000	242,737		1,574				305,000	01/31/2017
100013147		Miramar	FL		05/25/2017	4.625	174,007		184				155,000	01/31/2017

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100013151		Greenbelt	MD		05/25/2017	4.625	214,402		684				240,000	01/31/2017
100013158		Fresno	CA		05/25/2017	4.250	129,260		620				130,000	01/31/2017
100013161		Star	ID		05/25/2017	4.625	322,214		657				362,800	01/31/2017
100013165		Glendale	AZ		05/25/2017	4.625	254,167		392				295,000	01/31/2017
100013176		Bushwood	MD		05/25/2017	4.000	145,883		617				172,000	01/31/2017
100013182		Oakland Park	FL		05/25/2017	4.250	52,539		1,060				71,250	01/31/2017
100013183		Riverhead	NY		05/25/2017	5.125	77,424		2,033				290,000	01/31/2017
100013193		Las Vegas	NV		05/25/2017	4.250	108,014		411				126,000	01/31/2017
100013198		Las Vegas	NV		05/25/2017	4.250	132,377		736				149,000	01/31/2017
100013199		North Bergen	NJ		05/25/2017	4.750	254,223		734				270,000	01/31/2017
100013201		Miami	FL		05/25/2017	4.625	142,218		286				158,000	01/31/2017
100013205		Las Vegas	NV		05/25/2017	4.500	127,640		978				136,000	01/31/2017
100013210		Tamarac	FL		05/25/2017	4.000	122,140		463				120,000	01/31/2017
100013211		Crestview	FL		05/25/2017	4.625	80,815		938				108,000	01/31/2017
100013212		Miami	FL		05/25/2017	4.250	137,104		486				155,000	01/31/2017
100013216		Bakersfield	CA		05/25/2017	4.250	147,028		892				165,000	01/31/2017
100013219		Rio Rico	AZ		05/25/2017	4.375	132,890		586				227,000	01/31/2017
100013220		Dinuba	CA		05/25/2017	4.250	138,683		444				160,000	01/31/2017
100013222		Gridley	CA		05/25/2017	4.000	173,224		592				200,000	01/31/2017
100013228		Cleveland	OH		05/25/2017	4.750	80,536		238				89,300	01/31/2017
100013236		Los Angeles	CA		05/25/2017	4.625	411,976		1,696				455,000	01/31/2017
100013237		El Centro	CA		05/25/2017	4.500	99,042		1,300				177,000	01/31/2017
100013240		San Bernardino	CA		05/25/2017	4.375	225,301		717				270,000	01/31/2017
100013241		Leominster	MA		05/25/2017	4.250	111,817		558				119,000	01/31/2017
100013242		Tolleson	AZ		05/25/2017	4.875	175,096		(65)				240,000	01/31/2017
100013250		Poughkeepsie	NY		05/25/2017	5.000	204,078		811				194,000	01/31/2017
100013251		Culpeper	VA		05/25/2017	5.000	117,763		669				144,900	01/31/2017
100013254		Stockton	CA		05/25/2017	3.875	267,336		1,282				325,000	01/31/2017
100013260		Woonsocket	RI		05/25/2017	5.000	149,001		661				125,000	01/31/2017
100013264		Pepperell	MA		05/25/2017	5.000	147,010		130				170,000	01/31/2017
100013272		Lynwood	CA		05/25/2017	5.250	223,645		(172)				410,000	01/31/2017
100013274		Soledad	CA		05/25/2017	4.500	294,063		604				335,900	01/31/2017
100013278		Miramar	FL		05/25/2017	4.250	180,309		896				154,000	01/31/2017
100013279		Oakhurst	CA		05/25/2017	4.875	200,108		1,221				242,000	01/31/2017
100013280		Las Vegas	NV		05/25/2017	4.000	274,938		1,335				310,000	01/31/2017
100013281		Fresno	CA		05/25/2017	4.000	232,962		1,390				275,000	01/31/2017
100013282		Miramar	FL		05/25/2017	4.000	304,002		1,313				360,000	01/31/2017
100013294		Chicago	IL		05/25/2017	4.000	177,664		531				180,000	01/31/2017
100013297		Green Valley	AZ		05/25/2017	4.000	228,191		1,124				255,000	01/31/2017
100013302		Orlando	FL		05/25/2017	4.625	160,301		717				178,000	01/31/2017
100013303		Henderson	NV		05/25/2017	4.000	160,865		902				195,000	01/31/2017
100013305		Oakdale	MN		05/25/2017	5.000	193,993		681				245,000	01/31/2017
100013308		Saint Cloud	FL		05/25/2017	4.625	221,139		1,479				259,000	01/31/2017
100013312		Fredericksburg	VA		05/25/2017	4.625	321,099		1,900				350,000	01/31/2017
100013314		Mesa	AZ		05/25/2017	5.000	135,991		193				150,000	01/31/2017
100013317		Deland	FL		05/25/2017	5.000	99,664		451				105,000	01/31/2017
100013326		Milford	PA		05/25/2017	4.250	167,916		566				160,000	01/31/2017
100013327		Miami	FL		05/25/2017	5.000	109,942		65				270,000	01/31/2017
100013329		Las Vegas	NV		05/25/2017	4.625	69,411		229				58,900	01/31/2017
100013331		Clearwater	FL		05/25/2017	4.250	49,761		204				51,300	01/31/2017
100013333		Saint Cloud	FL		05/25/2017	4.625	238,967		430				263,000	01/31/2017
100013334		Lauderdale Lakes	FL		05/25/2017	4.625	109,555		464				140,000	01/31/2017

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100013335		Gridley	CA		05/25/2017	4.000	167,196		602				172,000	01/31/2017
100013344		Surprise	AZ		05/25/2017	4.375	273,657		1,331				265,000	01/31/2017
100013348		Lancaster	CA		05/25/2017	4.750	79,914		2,849				255,000	01/31/2017
100013349		Waukegan	IL		05/25/2017	4.625	79,134		650				52,488	01/31/2017
100013350		Ocoee	FL		05/25/2017	4.250	326,310		2,056				322,900	01/31/2017
100013355		Las Vegas	NV		05/25/2017	4.250	205,428		927				250,000	01/31/2017
100013356		Union	NJ		05/25/2017	4.750	248,090		1,853				460,000	01/31/2017
100013357		Lehigh Acres	FL		05/25/2017	4.000	149,419		1,219				307,000	01/31/2017
100013359		Largo	FL		05/25/2017	4.500	101,006		367				121,000	01/31/2017
100013360		Bakersfield	CA		05/25/2017	4.625	89,451		459				85,500	01/31/2017
100013362		Brentwood	NY		05/25/2017	4.250	227,159		927				275,000	01/31/2017
100013365		Orlando	FL		05/25/2017	4.625	114,231		554				137,000	01/31/2017
100013366		Las Vegas	NV		05/25/2017	4.625	127,158		2,105				192,000	01/31/2017
100013370		Round Lake	IL		05/25/2017	4.750	114,151		1,098				135,000	01/31/2017
100013372		Fresno	CA		05/25/2017	4.000	155,818		1,902				199,000	01/31/2017
100013374		Hackensack	NJ		05/25/2017	4.500	260,798		1,591				297,500	01/31/2017
100013375		Ramona	CA		05/25/2017	4.000	276,913		787				310,000	01/31/2017
100013376		Freeport	NY		05/25/2017	4.375	268,981		1,285				300,000	01/31/2017
100013384		Las Vegas	NV		05/25/2017	4.250	239,540		1,192				255,000	01/31/2017
100013386		Orange Park	FL		05/25/2017	4.625	134,065		526				105,000	01/31/2017
100013395		Cape Coral	FL		05/25/2017	4.625	162,034		877				192,000	01/31/2017
100013402		Banning	CA		05/25/2017	4.875	208,751		442				230,000	01/31/2017
100013407		Hollywood	FL		05/25/2017	4.625	228,358		1,121				269,000	01/31/2017
100013411		Lakeland	FL		05/25/2017	4.625	358,122		1,104				300,000	01/31/2017
100013412		Fontana	CA		05/25/2017	4.875	139,622		101				345,000	01/31/2017
100013413		Stockton	CA		05/25/2017	4.000	157,789		292				175,000	01/31/2017
100013419		Bridgeport	CT		05/25/2017	4.625	216,374		1,195				230,000	01/31/2017
100013422		Tamarac	FL		05/25/2017	4.250	182,606		580				200,000	01/31/2017
100013428		Mt Dora	FL		05/25/2017	5.000	226,692		408				245,000	01/31/2017
100013429		North Port	FL		05/25/2017	4.625	177,088		545				165,000	01/31/2017
100013437		Pasadena	MD		05/25/2017	4.750	252,593		785				255,000	01/31/2017
100013445		Miami	FL		05/25/2017	4.125	255,532		4,608				346,000	01/31/2017
100013446		Royal Palm Beach	FL		05/25/2017	5.000	266,314		1,796				311,000	01/31/2017
100013449		Triangle	VA		05/25/2017	4.000	191,758		910				235,000	01/31/2017
100013452		Ocala	FL		05/25/2017	4.125	100,716		708				105,000	01/31/2017
100013455		Fredericksburg	VA		05/25/2017	4.000	187,054		685				203,000	01/31/2017
100013461		Miami Gardens	FL		05/25/2017	4.750	94,121		1,851				163,000	01/31/2017
100013462		Front Royal	VA		05/25/2017	5.000	155,431		369				170,000	01/31/2017
100013464		Temple Hills	MD		05/25/2017	4.625	142,757		334				160,000	01/31/2017
100013467		Un	NJ		05/25/2017	4.625	281,356		1,941				315,000	01/31/2017
100013471		Brooklyn Park	MN		05/25/2017	4.500	164,244		607				220,000	01/31/2017
100013475		Lake Elsinore	CA		05/25/2017	4.625	268,999		1,053				303,100	01/31/2017
100013476		Bakersfield	CA		05/25/2017	4.250	119,293		687				137,500	01/31/2017
100013477		Fresno	CA		05/25/2017	4.250	209,925		1,447				250,000	01/31/2017
100013489		Adelanto	CA		05/25/2017	4.625	104,074		1,004				140,000	01/31/2017
100013494		Las Vegas	NV		05/25/2017	4.250	143,354		587				143,000	01/31/2017
100013495		Santa Maria	CA		05/25/2017	3.500	210,603		1,024				270,000	01/31/2017
100013499		Ceres	CA		05/25/2017	4.250	208,967		204				205,000	01/31/2017
100013500		La Quinta	CA		05/25/2017	4.250	185,055		497				189,000	01/31/2017
100013503		Fort Lauderdale	FL		05/25/2017	4.000	200,249		557				221,000	01/31/2017
100013505		Las Vegas	NV		05/25/2017	4.250	255,994		1,265				281,000	01/31/2017
100013506		Las Vegas	NV		05/25/2017	4.250	182,322		454				205,000	01/31/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100013507		Fresno	CA		05/25/2017	4.000	113,333		476				125,000	01/31/2017
100013509		Las Vegas	NV		05/25/2017	4.625	220,770		499				265,000	01/31/2017
100013515		Hyannis	MA		05/25/2017	5.000	258,230		209				261,000	01/31/2017
100013520		Lorton	VA		05/25/2017	4.500	228,002		1,147				222,000	01/31/2017
100013521		Princeton	MN		05/25/2017	4.625	132,797		145				140,000	01/31/2017
100013526		Lake In The Hills	IL		05/25/2017	4.500	138,662		755				140,000	01/31/2017
100013529		Sandy	OR		05/25/2017	4.125	201,965		546				275,000	01/31/2017
100013545		Stockton	CA		05/25/2017	4.625	150,605		(156)				185,000	01/31/2017
100013547		Tucson	AZ		05/25/2017	4.625	75,003		217				103,000	01/31/2017
100013550		Saint Louis	MO		05/25/2017	4.625	94,098		310				122,000	01/31/2017
100013564		Colton	CA		05/25/2017	4.000	217,291		315				325,000	01/31/2017
100013578		Santa Paula	CA		05/25/2017	4.625	137,121		171				320,000	01/31/2017
100013589		San Diego	CA		05/25/2017	4.625	311,442		(121)				400,000	01/31/2017
100013596		Eugene	OR		05/25/2017	4.625	153,310		194				172,000	01/31/2017
100013601		Pomona	CA		05/25/2017	4.250	249,107		27				340,000	01/31/2017
100013608		Kissimmee	FL		05/25/2017	4.250	90,029		144				145,000	01/31/2017
100013614		Rohnert Park	CA		05/25/2017	4.000	138,216		227				210,000	01/31/2017
100013620		Parma	OH		05/25/2017	4.500	78,409		247				76,000	01/31/2017
100013621		Saint Augustine	FL		05/25/2017	4.000	184,099		665				250,000	01/31/2017
100013622		Yuba City	CA		05/25/2017	4.000	152,101		323				232,000	01/31/2017
100013628		Washington	DC		05/25/2017	4.000	258,374		466				370,000	01/31/2017
100013632		Redmond	OR		05/25/2017	4.000	295,474		254				425,000	01/31/2017
100013635		Brentwood	MD		05/25/2017	4.625	220,642		504				228,000	01/31/2017
100013637		Apple Valley	CA		05/25/2017	5.000	149,396		207				220,000	01/31/2017
100013644		Daphne	AL		05/25/2017	4.125	242,918		768				224,000	01/31/2017
100013649		Berkeley	IL		05/25/2017	4.625	133,570		267				145,000	01/31/2017
100013650		Chicago	IL		05/25/2017	5.000	112,237		8				113,000	01/31/2017
100013652		Brandywine	MD		05/25/2017	4.250	394,891		(138)				455,000	01/31/2017
100013653		Fresno	CA		05/25/2017	4.000	157,321		382				175,000	01/31/2017
100013655		Ft Wayne	IN		05/25/2017	4.125	185,478		837				255,500	01/31/2017
100013658		Fredericksburg	VA		05/25/2017	4.000	187,680		656				235,000	01/31/2017
100013670		Romeoville	IL		05/25/2017	4.000	126,581		449				152,000	01/31/2017
100013672		South Amboy	NJ		05/25/2017	4.500	203,518		965				250,000	01/31/2017
100013676		Hooksett	NH		05/25/2017	4.625	178,593		56				212,000	01/31/2017
100013677		Apollo Beach	FL		05/25/2017	4.625	155,948		526				265,000	01/31/2017
100013689		Council Bluffs	IA		05/25/2017	4.000	256,233		1,081				300,000	01/31/2017
100013690		North Port	FL		05/25/2017	5.000	164,971		177				155,000	01/31/2017
100013691		Frederick	MD		05/25/2017	5.000	213,951		1,001				250,000	01/31/2017
100013694		Peoria	AZ		05/25/2017	5.000	145,711		219				179,900	01/31/2017
100013697		Sacramento	CA		05/25/2017	5.000	205,288		(268)				265,000	01/31/2017
100013700		Fort Myers	FL		05/25/2017	4.625	111,650		47				157,000	01/31/2017
100013701		Escondido	CA		05/25/2017	4.000	312,898		544				445,000	01/31/2017
100013706		Jacksonville	FL		05/25/2017	4.625	231,927		583				355,000	01/31/2017
100013710		Bartlett	IL		05/25/2017	4.250	188,809		604				215,000	01/31/2017
100013719		Bunker Hill	WV		05/25/2017	4.875	119,074		1,068				130,000	01/31/2017
100013723		Madera	CA		05/25/2017	4.000	190,648		309				273,000	01/31/2017
100013740		Everett	WA		05/25/2017	4.250	117,850		(7)				375,000	01/31/2017
100013745		Arvin	CA		05/25/2017	4.625	99,314		(82)				155,000	01/31/2017
100013749		Fresno	CA		05/25/2017	4.625	145,710		(4)				185,000	01/31/2017
100013750		Everett	WA		05/25/2017	4.000	243,414		89				317,000	01/31/2017
100013757		San Pablo	CA		05/25/2017	4.250	194,649		146				310,000	01/31/2017
100013760		Homestead	FL		05/25/2017	4.000	95,722		257				139,000	01/31/2017

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100013761		Inglewood	CA		05/25/2017	4.625	204,132		(169)				245,000	01/31/2017
100013778		Oakland	CA		05/25/2017	4.250	244,077		445				370,000	01/31/2017
100013783		Washington	DC		05/25/2017	4.750	165,663		(36)				256,000	01/31/2017
100013786		Rogers	AR		05/25/2017	5.000	100,805		181				123,000	01/31/2017
100013787		Kailua Kona	HI		05/25/2017	5.000	430,225		791				510,000	01/31/2017
100013789		Alabaster	AL		05/25/2017	5.000	184,881		393				233,000	01/31/2017
100013792		Temecula	CA		05/25/2017	4.125	340,401		2,655				724,000	01/31/2017
100013794		Hollister	CA		05/25/2017	4.625	395,557		539				570,000	01/31/2017
100013795		Oakland	CA		05/25/2017	4.125	242,174		240				370,000	01/31/2017
100013799		Tucson	AZ		05/25/2017	4.750	110,260		440				152,500	01/31/2017
100013814		Goose Creek	SC		05/25/2017	4.000	99,558		288				115,000	01/31/2017
100013816		Lake Lure	NC		05/25/2017	4.625	47,405		63				46,455	01/31/2017
100013819		Perris	CA		05/25/2017	4.500	139,455		3,026				332,000	01/31/2017
100013821		Orlando	FL		05/25/2017	4.375	151,924		88				245,000	01/31/2017
100013824		Callahan	FL		05/25/2017	4.500	154,728		114				225,000	01/31/2017
100013828		Hialeah	FL		05/25/2017	4.625	134,403		(10)				189,000	01/31/2017
100013830		Salinas	CA		05/25/2017	4.000	238,772		150				327,000	01/31/2017
100013833		Richmond	VA		05/25/2017	4.000	95,681		342				122,000	01/31/2017
100013835		San Bernardino	CA		05/25/2017	4.375	197,378		228				250,000	01/31/2017
100013838		Colton	CA		05/25/2017	4.375	181,111		202				225,000	01/31/2017
100013849		Los Angeles	CA		05/25/2017	4.000	606,862		1,276				835,000	01/31/2017
100013850		Ladson	SC		05/25/2017	4.000	158,792		349				200,000	01/31/2017
100013855		Worcester	MA		05/25/2017	4.625	152,567		458				180,000	01/31/2017
100013856		Orange Township	NJ		05/25/2017	4.625	245,881		589				229,000	01/31/2017
100013857		Tucson	AZ		05/25/2017	4.000	144,758		366				187,000	01/31/2017
100013864		Hoffman Estates	IL		05/25/2017	4.625	233,010		660				225,000	01/31/2017
100013872		San Bernardino	CA		05/25/2017	4.625	150,945		33				232,000	01/31/2017
100013888		Palmdale	CA		05/25/2017	4.625	182,248		68				239,500	01/31/2017
100013891		Corona	CA		05/25/2017	4.000	357,630		636				540,000	01/31/2017
100013896		Las Vegas	NV		05/25/2017	4.625	179,553		183				305,000	01/31/2017
100013901		Marysville	CA		05/25/2017	4.000	111,580		137				148,000	01/31/2017
100013909		Ontario	CA		05/25/2017	4.500	248,086		(182)				320,000	01/31/2017
100013910		Los Angeles	CA		05/25/2017	4.000	341,364		523				430,000	01/31/2017
100013911		Sacramento	CA		05/25/2017	4.125	181,167		503				250,000	01/31/2017
100013912		Jamaica	NY		05/25/2017	4.250	369,220		628				500,000	01/31/2017
100013920		Salinas	CA		05/25/2017	4.750	174,958		1,248				339,000	01/31/2017
100013921		Capitol Heights	MD		05/25/2017	4.125	144,106		455				185,000	01/31/2017
100013923		Wilmington	NC		05/25/2017	4.125	149,680		400				189,000	01/31/2017
100013927		Pembroke Pines	FL		05/25/2017	5.000	39,068		(37)				229,000	01/31/2017
100013928		Mesa	AZ		05/25/2017	4.000	53,376		161				74,100	01/31/2017
100013930		Fresno	CA		05/25/2017	4.750	133,528		1,164				240,000	01/31/2017
100013940		Caldwell	ID		05/25/2017	4.250	130,590		423				185,000	01/31/2017
100013941		Phoenix	AZ		05/25/2017	4.625	74,904		55				110,000	01/31/2017
100013951		Compton	CA		05/25/2017	4.000	259,387		330				337,000	01/31/2017
100013956		Orlando	FL		05/25/2017	4.750	191,983		433				285,000	01/31/2017
100013972		Houston	TX		05/25/2017	5.000	92,717		101				142,000	01/31/2017
100013980		Vallejo	CA		05/25/2017	4.750	248,990		7				293,000	01/31/2017
100013989		Santa Ana	CA		05/25/2017	4.000	287,393		416				400,000	01/31/2017
100013991		Crest Hill	IL		05/25/2017	4.000	98,624		290				150,000	01/31/2017
100013992		Bogota	NJ		05/25/2017	4.000	245,168		1,072				305,000	01/31/2017
100013996		Las Vegas	NV		05/25/2017	4.375	88,545		405				135,000	01/31/2017
100014004		Plainfield	IL		05/25/2017	5.000	147,884		588				185,000	01/31/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100014013		Oregon City	OR		05/25/2017	4.000	201,376		59				287,000	01/31/2017
100014014		Sultan	WA		05/25/2017	4.000	193,638		118				245,000	01/31/2017
100014015		Skokie	IL		05/25/2017	4.000	133,202		621				190,000	01/31/2017
100014017		Huntington Park	CA		05/25/2017	4.375	291,481		270				400,000	01/31/2017
100014024		Land O Lakes	FL		05/25/2017	4.125	226,390		512				285,000	01/31/2017
100014026		Landover	MD		05/25/2017	4.000	233,483		546				300,000	01/31/2017
100014027		Gold Canyon	AZ		05/25/2017	4.625	167,199		296				155,000	01/31/2017
100014028		Chelsea	AL		05/25/2017	4.000	283,957		581				337,000	01/31/2017
100014031		Perris	CA		05/25/2017	5.000	209,037		(527)				265,000	01/31/2017
100014032		Oregon City	OR		05/25/2017	4.000	291,780		416				428,000	01/31/2017
100014041		Billings	MT		05/25/2017	4.625	138,921		597				185,200	01/31/2017
100014042		Council Bluffs	IA		05/25/2017	4.625	98,160		543				137,250	01/31/2017
100014044		Colonial Heights	VA		05/25/2017	4.000	154,054		368				183,000	01/31/2017
100014047		Middletown	DE		05/25/2017	4.000	150,854		376				162,000	01/31/2017
100014050		Bradenton	FL		05/25/2017	5.125	122,503		(212)				135,000	01/31/2017
100014054		Yuma	AZ		05/25/2017	4.250	127,831		273				134,000	01/31/2017
100014055		Yuma	AZ		05/25/2017	4.625	129,015		139				129,900	01/31/2017
100014056		Graham	NC		05/25/2017	5.000	121,366		17				174,000	01/31/2017
100014065		Coral Springs	FL		05/25/2017	4.250	60,206		193				81,700	01/31/2017
100014069		Bensenville	IL		05/25/2017	4.750	155,902		83				240,000	01/31/2017
100014072		Clinton	MD		05/25/2017	4.750	186,426		(267)				248,000	01/31/2017
100014073		San Jacinto	CA		05/25/2017	4.250	250,782		1,078				325,000	01/31/2017
100014083		Lynn	MA		05/25/2017	4.000	272,249		526				410,000	01/31/2017
100014104		Sebring	FL		05/25/2017	5.000	131,549		420				180,000	01/31/2017
100014107		Aurora	IL		05/25/2017	4.625	155,726		138				153,000	01/31/2017
100014112		Frederick	MD		05/25/2017	4.250	208,621		1,941				325,000	01/31/2017
100014116		Phoenix	AZ		05/25/2017	4.750	95,212		(130)				130,000	01/31/2017
100014118		Peoria	AZ		05/25/2017	4.625	152,658		753				183,900	01/31/2017
100014119		Hialeah	FL		05/25/2017	4.250	163,870		1,069				245,000	01/31/2017
100014121		Southgate	MI		05/25/2017	4.250	120,011		469				152,000	01/31/2017
100014122		Streamwood	IL		05/25/2017	4.000	160,860		545				208,000	01/31/2017
100014125		Miami	FL		05/25/2017	4.625	218,217		738				311,000	01/31/2017
100014129		Orange Park	FL		05/25/2017	4.750	168,144		206				200,000	01/31/2017
100014131		Wesley Chapel	FL		05/25/2017	4.000	183,058		625				250,000	01/31/2017
100014134		Bowie	MD		05/25/2017	5.000	334,131		(62)				325,500	01/31/2017
100014141		Los Angeles	CA		05/25/2017	5.625	338,524		(649)				410,000	01/31/2017
100014163		Vero Beach	FL		05/25/2017	4.625	95,074		113				151,900	01/31/2017
100014168		Fresno	CA		05/25/2017	4.625	237,067		284				289,000	01/31/2017
100014178		Greenbackville	VA		05/25/2017	4.500	168,889		205				180,000	01/31/2017
100014180		San Bernardino	CA		05/25/2017	4.000	244,234		744				415,000	01/31/2017
100014240		Tinton Falls	NJ		09/27/2017	4.000	629,472		10,712				640,000	07/29/2017
100014242		Waldorf	MD		09/27/2017	5.625	343,310		855				323,000	07/29/2017
100014245		Upper Marlboro	MD		09/27/2017	6.750	235,538		173				245,000	07/27/2017
100014247		Taunton	MA		09/27/2017	6.750	289,922		3,628				315,900	07/29/2017
100014249		Tucson	AZ		09/27/2017	4.375	109,411		621				127,000	07/27/2017
100014250		Waldorf	MD		09/27/2017	5.000	170,125		636				155,000	07/29/2017
100014252		Newark	NJ		09/27/2017	6.125	256,212		1,259				349,000	07/27/2017
100014253		Palm Coast	FL		09/27/2017	6.750	118,181		1,150				158,000	07/28/2017
100014259		South Plainfield	NJ		09/27/2017	5.000	263,712		4,144				285,000	07/28/2017
100014260		Howell	NJ		09/27/2017	5.750	44,910		3,405				599,000	07/28/2017
100014263		Fresno	CA		09/27/2017	4.500	132,526		1,022				135,000	07/28/2017
100014266		New Rochelle	NY		09/27/2017	5.500	410,551		4,993				630,000	07/29/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100014267		College Point	NY		09/27/2017	5.000	509,794		927				760,000	07/27/2017
100014268		Forest Park	GA		09/27/2017	3.750	40,143		546				66,215	07/30/2017
100014270		East Quogue	NY		09/27/2017	3.250	411,406		4,142				591,000	06/27/2017
100014272		Chester	PA		09/27/2017	3.125	27,678		920				36,005	06/30/2017
100014275		Downey	CA		09/27/2017	5.000	547,749		1,113				530,000	07/28/2017
100014276		Palm Desert	CA		09/27/2017	4.625	177,312		1,890				229,000	07/27/2017
100014279		Nottingham	MD		09/27/2017	5.500	146,125		589				193,000	07/28/2017
100014286		Webster	NY		09/27/2017	6.000	304,085		962				300,000	07/28/2017
100014287		Lancaster	CA		09/27/2017	3.500	251,392		586				332,000	07/27/2017
100014288		Columbia	SC		09/27/2017	6.625	34,434		460				38,000	07/28/2017
100014289		Hampton	GA		09/27/2017	3.000	107,869		1,133				129,000	07/28/2017
100014297		Detroit	MI		09/27/2017	3.625	80,155		1,059				150,000	07/28/2017
100014298		Detroit	MI		09/27/2017	3.000	49,503		1,015				14,250	07/28/2017
100014304		Teaneck	NJ		09/27/2017	4.250	483,164		3,743				725,000	07/28/2017
100014306		Los Banos	CA		09/27/2017	3.375	308,429		2,317				303,000	07/27/2017
100014308		Greenwood	SC		09/27/2017	6.125	108,698		(97)				128,600	07/28/2017
100014315		Peconic	NY		09/27/2017	5.000	1,945,162		22,064				2,161,250	08/09/2017
100014317		Tacoma	WA		09/27/2017	5.750	250,397		(399)				247,000	07/28/2017
100014393		Chino Hills	CA		09/27/2017	3.000	744,263		6,317				794,000	06/27/2017
100014436		Port Washington	NY		09/27/2017	4.500	755,841		4,381				1,111,500	07/29/2017
100014642		Charlotte	NC		09/27/2017	2.000	42,822		944				150,000	07/29/2017
100014644		Randolph	MA		09/27/2017	6.000	123,202		509				315,000	07/28/2017
100014645		San Marcos	TX		09/27/2017	6.375	245,548		(1,142)				772,000	07/28/2017
100014646		Brighton	MA		09/27/2017	4.625	334,939		158				752,000	07/31/2017
100014647		San Francisco	CA		09/27/2017	4.625	504,029		463				1,520,000	07/28/2017
100014649		Escondido	CA		09/27/2017	4.160	187,341		360				440,000	07/28/2017
100014650		Lacey	WA		09/27/2017	6.125	76,805		(410)				224,000	07/28/2017
100014652		Elkridge	MD		09/27/2017	6.500	166,849		304				650,000	07/28/2017
100014657		Gainesville	VA		09/27/2017	2.000	224,037		3,918				620,000	07/27/2017
100014661		Myrtle Beach	SC		09/27/2017	5.000	36,477		267				80,750	07/29/2017
100014665		Washington	NC		09/27/2017	5.400	52,309		(76)				132,000	02/16/2017
100014670		Old Bridge	NJ		09/27/2017	4.250	14,451		248				219,000	07/29/2017
100014674		Fallbrook	CA		09/27/2017	3.625	245,225		697				725,000	07/30/2017
100014676		San Gabriel	CA		09/27/2017	4.125	332,073		210				830,000	07/28/2017
100014680		Macon	GA		09/27/2017	4.500	10,973		127				37,050	07/28/2017
100014681		Laurel	DE		09/27/2017	4.000	27,193		286				141,400	07/28/2017
100014683		White Plains	NY		09/27/2017	5.375	62,576		(218)				600,000	07/29/2017
100014684		Charlotte	NC		09/27/2017	4.000	24,505		239				90,250	07/30/2017
100014685		Greer	SC		09/27/2017	5.250	506,395		(1,184)				997,500	07/28/2017
100014686		Sunrise	FL		09/27/2017	4.000	31,282		256				75,525	07/27/2017
100014693		Gainesville	FL		09/27/2017	2.000	23,055		542				100,000	07/28/2017
100014699		Clinton	TN		09/27/2017	7.375	56,216		(757)				216,000	07/30/2017
100014700		Memphis	TN		09/27/2017	3.000	17,532		253				85,975	02/16/2017
100014710		Baltimore	MD		09/27/2017	8.750	9,386		(135)				52,250	07/29/2017
100014715		Taunton	MA		09/27/2017	6.250	13,405		(9)				360,000	07/29/2017
100014719		Yuba City	CA		09/27/2017	4.500	17,348		13				280,000	07/30/2017
100014721		Sebastian	FL		09/27/2017	7.625	7,829		36				126,000	07/28/2017
100014722		Flagtown	NJ		09/27/2017	2.990	45,519		257				350,000	07/28/2017
100014725		Callahan	FL		09/27/2017	6.875	10,628		242				215,000	07/29/2017
100014727		San Diego	CA		09/27/2017	3.125	59,599		212				670,000	07/27/2017
100014732		Menlo	IA		09/27/2017	5.000	27,223		26				210,000	07/29/2017
100014741		Roanoke	VA		09/27/2017	5.000	6,334		74				136,000	07/28/2017

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1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100014744		Valdosta	GA		09/27/2017	3.750	243		79				109,000	07/28/2017
100014757		San Antonio	TX		10/30/2017	3.500	185,092		2,239				247,000	03/30/2017
100014765		Cape Coral	FL		10/30/2017	2.000	42,947		920				183,000	07/28/2017
100014768		St. Augustine	FL		10/30/2017	5.625	15,967		201				290,000	07/30/2017
100014773		Pinehurst	TX		10/30/2017	5.000	42,049		(90)				131,000	07/28/2017
100014848		Queen Creek	AZ		11/21/2017	3.625	97,982		533				137,900	06/01/2007
100014864		Orlando	FL		11/21/2017	4.625	88,607		8				130,000	12/01/2013
100014865		Avon Park	FL		11/21/2017	4.125	57,595		2,033				80,750	02/01/2006
100014880		Detroit	MI		11/21/2017	4.500	19,800		618				13,300	03/01/2007
100014895		Stillman Valley	IL		11/21/2017	3.500	217,626		2,757				308,000	08/01/2005
100014900		Rockford	IL		11/21/2017	5.000	106,979		1,235				178,000	10/01/2006
100015111		Delano	CA		12/14/2017	6.000	93,919		(159)				130,000	07/01/2007
100015149		Bowie	MD		12/14/2017	5.000	303,898		(62)				295,000	05/01/2007
100015172		Springfield	OH		12/14/2017	4.750	25,623		1,002				58,900	11/01/2002
100015320		Saint Marys	PA		12/14/2017	3.375	145,602		1,093				162,000	06/01/2017
100017066		Woonsocket	RI		04/26/2018	2.750	175,877		1,473				170,000	12/31/2017
100017068		Evansville	IN		04/26/2018	8.125	43,345		598				58,900	12/31/2017
100017146		Jupiter	FL		04/26/2018	3.375	362,065		928				550,000	12/31/2017
100017168		Palm Beach Gardens	FL		04/26/2018	4.000	294,560		528				350,000	12/31/2017
100017182		Orange	CA		04/26/2018	3.750	413,635		423				570,000	12/31/2017
100017183		Riverbank	CA		04/26/2018	4.000	212,863		663				275,000	08/01/2005
100017189		Cranston	RI		04/26/2018	4.375	190,445		584				235,000	12/31/2017
100017191		Washington	NJ		04/26/2018	4.250	275,884		4,946				370,000	12/31/2017
100017192		Sacramento	CA		04/26/2018	3.875	212,017		475				212,000	12/31/2017
100017199		Rockford	IL		04/26/2018	4.000	49,683		439				68,400	12/31/2017
100017202		Roanoke	VA		04/26/2018	4.875	184,360		1,897				158,200	12/31/2017
100017206		Newington	CT		04/26/2018	3.500	162,123		1,279				200,000	12/31/2017
100017213		Virginia Beach	VA		04/26/2018	4.875	215,460		559				250,000	12/31/2017
100017215		Hialeah	FL		04/26/2018	4.000	166,809		1,029				320,000	12/31/2017
100017223		Hialeah	FL		04/26/2018	4.750	287,220		(422)				375,000	12/31/2017
100017228		Philadelphia	PA		04/26/2018	4.000	149,841		299				185,000	12/31/2017
100017248		Clear Spring	MD		04/26/2018	4.000	245,475		279				329,900	12/31/2017
100017253		Annapolis	MD		04/26/2018	3.750	233,614		369				335,000	12/31/2017
100017273		Piney Flats	TN		04/26/2018	5.000	403,333		(577)				440,000	12/31/2017
100017277		Miami	FL		04/26/2018	4.125	82,019		193				135,000	11/30/2016
100017283		Huntsville	AL		04/26/2018	6.750	121,034		(693)				203,900	12/31/2017
100017309		Winter Haven	FL		04/26/2018	5.000	145,885		255				205,000	12/31/2017
100017392		Sylmar	CA		04/26/2018	4.875	318,041		21				540,000	06/01/2007
100017393		Virginia Beach	VA		04/26/2018	6.000	140,014		832				200,000	12/31/2017
100017397		La Mirada	CA		04/26/2018	4.125	366,165		525				620,000	08/01/2007
100017398		Baltimore	MD		04/26/2018	3.625	59,835		860				51,300	09/01/2007
100017410		Sauk Village	IL		04/26/2018	3.625	42,521		1,047				32,300	07/01/2004
100017421		Lansing	MI		04/26/2018	6.910	31,187		(282)				44,650	07/01/2006
100017447		Orlando	FL		04/26/2018	6.875	106,621		(168)				115,000	12/31/2017
100017491		Winter Haven	FL		04/26/2018	6.625	80,413		(100)				90,250	08/07/2017
100017515		Dayton	OH		04/26/2018	4.000	31,492		1,324				52,250	12/31/2017
100017518		Woodbridge	VA		04/26/2018	3.375	241,439		945				305,000	12/31/2017
100017523		Columbia	SC		04/26/2018	4.000	192,200		1,678				217,000	12/31/2017
100017543		Waldorf	MD		04/26/2018	3.750	164,205		282				300,000	12/31/2017
100017598		Miami Gardens	FL		04/26/2018	4.000	338,308		2,829				360,000	12/31/2017
100017605		Sunrise	FL		04/26/2018	5.500	213,850		1,209				275,000	12/31/2017
100017651		Milwaukee	WI		04/26/2018	4.500	110,165		1,183				144,000	09/11/2017

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1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100017654		Bradley	IL		04/26/2018	8.000	50,022		1,314				45,600	12/31/2017
100017717		Bridgeton	NJ		04/26/2018	3.125	45,360		1,300				159,000	12/31/2017
100017719		Paterson	NJ		04/26/2018	3.125	122,536		1,459				221,000	12/31/2017
100017730		Boynton Beach	FL		04/26/2018	5.750	187,385		(185)				335,000	12/31/2017
100017742		Los Angeles	CA		04/26/2018	4.000	257,659		405				340,000	12/31/2017
100017743		Lancaster	CA		04/26/2018	4.000	324,694		1,394				360,000	12/31/2017
100017744		Pinellas Park	FL		04/26/2018	4.000	61,660		708				71,250	12/31/2017
100017786		Ellabell	GA		04/26/2018	4.625	84,287		413				85,500	06/01/2015
100024436		Hollis	NH		09/20/2018	4.000	226,070		715				418,950	04/30/2018
100024437		Rochelle	VA		09/20/2018	3.000	99,669		396				237,500	04/30/2018
100024442		Owosso	MI		09/20/2018	4.625	56,214		160				54,150	04/30/2018
100024454		West New York	NJ		09/20/2018	4.875	118,858		1,581				465,500	04/30/2018
100024455		Memphis	TN		09/20/2018	4.000	88,873		548				83,030	04/30/2018
100024457		Miami	FL		09/20/2018	4.625	212,273		3,668				597,550	04/30/2018
100024459		Vista	CA		09/20/2018	4.750	119,282		(105)				365,750	04/30/2018
100024463		Slidell	LA		09/20/2018	4.250	140,697		1,185				178,125	04/30/2018
100024466		Detroit	MI		09/20/2018	4.625	47,695		974				17,960	04/30/2018
100024470		Detroit	MI		09/20/2018	4.000	83,910		745				80,323	04/30/2018
100024473		Mays Landing	NJ		09/20/2018	4.250	33,400		845				39,710	04/30/2018
100024474		Pittsburgh	PA		09/20/2018	4.375	109,508		660				171,000	04/30/2018
100024478		Nampa	ID		09/20/2018	5.000	245,065		(605)				468,350	04/30/2018
100024485		Saint Michael	MN		09/20/2018	2.000	138,262		910				280,250	04/30/2018
100024499		Nashville	TN		09/20/2018	4.000	234,072		350				394,250	04/30/2018
100024501		Schenectady	NY		09/20/2018	3.750	44,030		810				69,493	04/30/2018
100024503		San Diego	CA		09/20/2018	5.000	152,408		(211)				351,500	04/30/2018
100024508		Atco	NJ		09/20/2018	3.875	157,803		2,761				179,550	04/30/2018
100024516		Sammamish	WA		09/20/2018	4.000	288,368		564				855,000	04/30/2018
100024519		Bakersfield	CA		09/20/2018	4.750	130,459		(56)				299,250	04/30/2018
100024522		Wyandanch	NY		09/20/2018	4.500	183,709		1,094				198,550	04/30/2018
100024540		Linden	NJ		09/20/2018	4.000	223,669		3,084				166,250	04/30/2018
100024541		Duarte	CA		09/20/2018	4.375	256,039		(178)				503,500	04/30/2018
100024545		Auburn	WA		09/20/2018	4.375	82,335		103				209,855	04/30/2018
100024546		Dearborn Heights	MI		09/20/2018	5.000	99,219		25				133,000	04/30/2018
100024549		Buffalo	NY		09/20/2018	4.000	22,741		643				42,418	04/30/2018
100024551		Pocono Summit	PA		09/20/2018	4.000	76,969		458				111,150	04/30/2018
100024552		Cicero	IL		09/20/2018	4.000	106,568		1,928				223,250	04/30/2018
100024553		Saint Augustine	FL		09/20/2018	5.000	234,816		1,270				318,250	04/30/2018
100024554		Southfield	MI		09/20/2018	4.625	122,286		281				150,100	04/30/2018
100024555		Huntington Station	NY		09/20/2018	4.000	255,576		1,999				351,500	04/30/2018
100024559		Haledon	NJ		09/20/2018	3.000	186,794		2,102				332,500	04/30/2018
100024569		Menlo Park	CA		09/20/2018	5.000	266,465		(315)				935,750	04/30/2018
100024575		San Jose	CA		09/20/2018	3.625	234,770		433				750,500	04/30/2018
100024576		Bakersfield	CA		09/20/2018	5.250	118,936		537				214,700	04/30/2018
100024577		West Chicago	IL		09/20/2018	5.000	99,343		1,063				152,000	04/30/2018
100024578		Greenacres	FL		09/20/2018	4.000	90,125		525				88,445	04/30/2018
100024581		Rio Rancho	NM		09/20/2018	4.250	126,063		655				147,250	04/30/2018
100024592		Brooklyn	NY		09/20/2018	4.750	259,575		7				2,256,250	04/30/2018
100024600		Bowie	MD		09/20/2018	4.625	213,714		555				253,650	04/30/2018
100024608		Cortlandt Manor	NY		09/20/2018	4.000	294,508		1,858				351,405	04/30/2018
100024610		Spring Valley	NY		09/20/2018	4.750	223,220		373				460,750	04/30/2018
100024628		Piscataway	NJ		09/20/2018	4.000	241,936		1,739				313,500	04/30/2018
100024630		Orlando	FL		09/20/2018	4.625	111,031		79				128,250	04/30/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100024632		Sylmar	CA		09/20/2018	3.625	140,418		339				384,750	04/30/2018
100024639		Bronx	NY		09/20/2018	2.000	257,056		1,331				427,500	04/30/2018
100024648		Winter Springs	FL		09/20/2018	4.625	118,853		248				142,500	04/30/2018
100024652		Hackensack	NJ		09/20/2018	3.875	292,403		5,491				417,000	04/30/2018
100024658		Las Vegas	NV		09/20/2018	4.000	286,746		206				351,500	04/30/2018
100024662		Sacramento	CA		09/20/2018	3.500	232,717		860				251,750	04/30/2018
100024663		Valley Stream	NY		09/20/2018	3.500	156,687		686				470,250	04/30/2018
100024665		Southfield	MI		09/20/2018	5.000	132,765		300				147,250	04/30/2018
100024667		Laporte	CO		09/20/2018	5.125	216,190		46				532,950	04/30/2018
100024687		Hyattsville	MD		09/20/2018	4.625	260,015		656				313,500	04/30/2018
100024693		Orlando	FL		09/20/2018	4.625	81,600		217				128,250	04/30/2018
100024697		Chicago	IL		09/20/2018	5.000	142,408		314				161,500	04/30/2018
100024704		Jacksonville	FL		09/20/2018	4.625	226,115		699				224,105	04/30/2018
100024706		Allentown	PA		09/20/2018	4.000	51,219		714				64,980	04/30/2018
100024709		Seattle	WA		09/20/2018	4.250	300,480		250				641,250	04/30/2018
100024711		Indio	CA		09/20/2018	3.875	292,294		633				323,000	04/30/2018
100024713		Tucson	AZ		09/20/2018	5.000	107,224		96				137,750	04/30/2018
100024715		Chicago	IL		09/20/2018	4.625	190,818		474				207,100	04/30/2018
100024717		North Las Vegas	NV		09/20/2018	3.625	149,749		806				223,250	04/30/2018
100024718		Van Nuys	CA		09/20/2018	9.625	1,012		(33)				760,000	04/30/2018
100024723		Miami	FL		09/20/2018	4.000	114,461		436				171,000	04/30/2018
100024730		North Bergen	NJ		09/20/2018	4.000	185,195		654				361,000	04/30/2018
100024736		Tucson	AZ		09/20/2018	4.000	96,293		520				147,250	04/30/2018
100024740		Hialeah	FL		09/20/2018	3.875	126,197		247				329,650	04/30/2018
100024748		Inwood	WV		09/20/2018	5.000	163,017		967				190,000	04/30/2018
100024751		Beach Park	IL		09/20/2018	4.000	209,527		1,434				228,000	04/30/2018
100024774		Miami	FL		09/20/2018	4.625	139,143		595				156,750	04/30/2018
100024775		Pembroke Pines	FL		09/20/2018	4.000	292,488		1,482				280,250	04/30/2018
100024777		Elk Grove Village	IL		09/20/2018	4.250	152,561		456				188,100	04/30/2018
100024780		Upper Marlboro	MD		09/20/2018	4.625	234,688		972				294,500	04/30/2018
100024783		Hagerstown	MD		09/20/2018	5.000	319,992		489				313,500	04/30/2018
100024784		Manteca	CA		09/20/2018	4.625	184,250		475				247,000	04/30/2018
100024791		Las Vegas	NV		09/20/2018	3.875	339,313		414				370,500	04/30/2018
100024795		Haledon	NJ		09/20/2018	4.625	236,579		1,028				308,750	04/30/2018
100024803		Sicklerville	NJ		09/20/2018	4.625	46,982		2,816				53,248	04/30/2018
100024805		Norcross	GA		09/20/2018	3.875	118,126		836				147,250	04/30/2018
100024809		Las Vegas	NV		09/20/2018	5.000	130,238		384				146,300	04/30/2018
100024817		Perris	CA		09/20/2018	4.625	201,655		(14)				232,750	04/30/2018
100024821		College Park	MD		09/20/2018	5.000	286,349		926				302,100	04/30/2018
100024822		Orlando	FL		09/20/2018	4.125	220,416		1,492				313,500	04/30/2018
100024823		Haverstraw	NY		09/20/2018	4.250	239,992		696				294,500	04/30/2018
100024824		Palmdale	CA		09/20/2018	5.000	275,157		(263)				310,650	04/30/2018
100024827		Hemet	CA		09/20/2018	3.750	299,636		860				318,250	04/30/2018
100024829		Salt Point	NY		09/20/2018	5.000	240,904		1,666				198,550	04/30/2018
100024831		Memphis	TN		09/20/2018	4.000	91,620		538				104,500	04/30/2018
100024838		Patchogue	NY		09/20/2018	4.375	210,486		769				261,250	04/30/2018
100024853		Fairview Park	OH		09/20/2018	5.000	158,884		227				204,250	04/30/2018
100024862		Jamaica Plain	MA		09/20/2018	5.250	364,274		(601)				974,700	04/30/2018
100024872		Dearborn Heights	MI		09/20/2018	4.625	105,381		359				103,550	04/30/2018
100024880		West Palm Beach	FL		09/20/2018	3.000	125,842		1,931				220,400	04/30/2018
100024890		Chicago	IL		09/20/2018	4.375	170,074		743				213,750	04/30/2018
100024893		Woodbridge	VA		09/20/2018	4.000	294,393		785				327,750	04/30/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100024898		Holt	MI		09/20/2018	4.625	78,353		547				67,688	04/30/2018
100024903		Brooklyn	NY		09/20/2018	4.875	17,102		6,349				839,800	04/30/2018
100024904		Oxon Hill	MD		09/20/2018	4.625	162,103		655				146,300	04/30/2018
100024906		Naples	FL		09/20/2018	4.625	218,562		153				228,000	04/30/2018
100024910		Hyattsville	MD		09/20/2018	5.250	280,117		27				404,700	04/30/2018
100024915		Las Vegas	NV		09/20/2018	4.000	182,264		407				266,000	04/30/2018
100024917		Greeley	CO		09/20/2018	5.125	212,176		(307)				327,750	04/30/2018
100024921		Roseville	MI		09/20/2018	4.625	65,201		900				54,150	04/30/2018
100024933		Romoland	CA		09/20/2018	4.000	373,347		269				397,100	04/30/2018
100024935		Melrose Park	IL		09/20/2018	2.000	143,165		3,105				137,750	04/30/2018
100024936		Kissimmee	FL		09/20/2018	5.000	178,611		350				191,900	04/30/2018
100024938		Norwalk	CT		09/20/2018	4.125	404,904		1,165				420,755	04/30/2018
100024942		Ocoee	FL		09/20/2018	4.000	138,011		881				176,700	04/30/2018
100024951		Westland	MI		09/20/2018	4.750	4,112		486				55,955	04/30/2018
100024959		Paterson	NJ		09/20/2018	2.000	175,060		2,517				316,255	04/30/2018
100024961		Brooklyn	NY		09/20/2018	4.000	352,109		1,341				641,250	04/30/2018
100024964		Germantown	MD		09/20/2018	5.125	195,328		67				285,000	04/30/2018
100024974		North Miami Beach	FL		09/20/2018	5.000	84,583		1,173				81,225	04/30/2018
100024976		Minneapolis	MN		09/20/2018	4.250	148,395		121				228,000	04/30/2018
100024978		East Elmhurst	NY		09/20/2018	4.375	272,607		180				722,000	04/30/2018
100024979		Des Moines	IA		09/20/2018	4.625	84,366		978				77,164	04/30/2018
100024980		Spencer	MA		09/20/2018	4.000	116,281		701				133,000	04/30/2018
100024986		Tucson	AZ		09/20/2018	4.250	98,003		582				104,500	04/30/2018
100024988		Las Vegas	NV		09/20/2018	4.000	225,399		1,855				342,000	04/30/2018
100024990		Hialeah	FL		09/20/2018	4.625	174,242		264				171,000	04/30/2018
100024997		Glendale	CA		09/20/2018	4.250	295,691		(237)				636,500	04/30/2018
100025002		Memphis	TN		09/20/2018	4.375	42,154		794				57,760	04/30/2018
100025008		Jacksonville	FL		09/20/2018	4.000	120,330		554				142,500	04/30/2018
100025014		Haverhill	MA		09/20/2018	4.000	189,704		1,175				223,250	04/30/2018
100025015		Joliet	IL		09/20/2018	4.250	79,202		511				142,500	04/30/2018
100025019		Patchogue	NY		09/20/2018	4.250	246,870		1,405				285,000	04/30/2018
100025021		Holiday	FL		09/20/2018	4.000	69,390		745				61,370	04/30/2018
100025023		Silver Spring	MD		09/20/2018	3.875	315,369		2,490				302,100	04/30/2018
100025025		Lanham	MD		09/20/2018	4.625	277,444		491				313,500	04/30/2018
100025026		North Las Vegas	NV		09/20/2018	4.500	249,117		142				237,500	04/30/2018
100025037		Passaic	NJ		09/20/2018	4.750	230,595		3,012				270,750	04/30/2018
100025041		Ormond Beach	FL		09/20/2018	4.625	217,332		336				218,500	04/30/2018
100025050		Miami Beach	FL		09/20/2018	3.375	336,775		2,476				360,905	04/30/2018
100025051		Bolingbrook	IL		09/20/2018	3.625	80,529		739				85,738	04/30/2018
100025052		Eatontown	NJ		09/20/2018	4.625	176,420		205				265,050	04/30/2018
100025054		Huntington Station	NY		09/20/2018	5.125	226,188		(139)				346,750	04/30/2018
100025060		Mesick	MI		09/20/2018	4.625	132,809		243				161,500	04/30/2018
100025066		Las Vegas	NV		09/20/2018	4.625	170,548		32				178,505	04/30/2018
100025074		Tracy	CA		09/20/2018	4.875	332,508		180				448,400	04/30/2018
100025077		Jonesboro	GA		09/20/2018	4.375	58,304		307				81,225	04/30/2018
100025078		Providence	RI		09/20/2018	4.625	157,578		489				199,500	04/30/2018
100025080		Hemet	CA		09/20/2018	5.000	117,877		1,193				237,500	04/30/2018
100025083		Frederick	MD		09/20/2018	4.750	210,888		1,817				162,450	04/30/2018
100025093		Hyattsville	MD		09/20/2018	4.625	283,150		297				255,550	04/30/2018
100025105		Miami	FL		09/20/2018	3.500	138,364		1,258				152,000	04/30/2018
100025107		Riverside	CA		09/20/2018	5.000	246,210		(166)				304,000	04/30/2018
100025121		Milwaukee	WI		09/20/2018	4.250	26,569		591				37,905	04/30/2018

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1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100025122		Slidell	LA		09/20/2018	4.625	111,774		324				147,250	04/30/2018
100025127		Orlando	FL		09/20/2018	5.000	105,332		328				151,050	04/30/2018
100025140		Hollywood	FL		09/20/2018	4.625	210,779		1,194				201,400	04/30/2018
100025150		Bradenton	FL		09/20/2018	4.000	100,806		439				159,505	04/30/2018
100025153		Columbia	MD		09/20/2018	5.000	129,652		720				125,400	04/30/2018
100025154		Sanford	FL		09/20/2018	4.500	125,174		335				151,050	04/30/2018
100025162		Camden	SC		09/20/2018	5.000	83,435		282				90,250	04/30/2018
100025165		North Lauderdale	FL		09/20/2018	4.250	102,309		568				90,250	04/30/2018
100025176		Orlando	FL		09/20/2018	4.625	224,431		256				251,750	04/30/2018
100025184		Bay Shore	NY		09/20/2018	4.500	288,975		1,534				274,550	04/30/2018
100025188		Orange	CA		09/20/2018	4.875	405,834		(403)				997,500	04/30/2018
100025204		Buena Park	CA		09/20/2018	7.250	250,007		(1,102)				522,500	04/30/2018
100025221		College Park	MD		09/20/2018	3.000	115,627		21,994				299,250	04/30/2018
100025229		Mobile	AL		09/20/2018	4.000	41,707		745				45,125	04/30/2018
100025230		Dearborn Heights	MI		09/20/2018	3.875	58,294		744				69,493	04/30/2018
100025234		Germantown	MD		09/20/2018	5.125	249,005		(309)				332,500	04/30/2018
100025237		Saint Clair Shores	MI		09/20/2018	4.125	113,477		670				157,605	04/30/2018
100025242		Phoenix	AZ		09/20/2018	4.000	59,306		839				64,980	04/30/2018
100025247		Memphis	TN		09/20/2018	4.625	165,653		709				153,900	04/30/2018
100025256		Apopka	FL		09/20/2018	4.625	144,290		534				180,500	04/30/2018
100025262		Hercules	CA		09/20/2018	5.000	311,002		19				617,500	04/30/2018
100025269		Bay Shore	NY		09/20/2018	4.250	235,515		461				304,000	04/30/2018
100025272		Parlier	CA		09/20/2018	4.000	129,095		661				137,750	04/30/2018
100025273		Davenport	FL		09/20/2018	4.625	142,808		159				167,200	04/30/2018
100025274		Las Vegas	NV		09/20/2018	3.875	212,471		1,688				266,950	04/30/2018
100025278		Lakeland	FL		09/20/2018	4.000	155,475		914				179,550	04/30/2018
100025279		North Myrtle Beach	SC		09/20/2018	4.000	123,733		526				118,750	04/30/2018
100025284		Hialeah	FL		09/20/2018	3.625	135,026		799				146,300	04/30/2018
100025304		Henryville	PA		09/20/2018	3.750	147,982		2,142				352,000	04/30/2018
100025305		Mesa	AZ		09/20/2018	4.625	105,115		215				114,000	04/30/2018
100025306		Chesapeake	VA		09/20/2018	3.500	138,339		870				195,700	04/30/2018
100025310		Carson City	NV		09/20/2018	4.625	172,546		175				204,250	04/30/2018
100025312		Teaneck	NJ		09/20/2018	4.625	269,795		1,356				256,500	04/30/2018
100025318		Memphis	TN		09/20/2018	4.625	65,974		712				67,688	04/30/2018
100025326		Prosper	TX		09/20/2018	5.125	256,442		538				459,800	04/30/2018
100025327		Paterson	NJ		09/20/2018	4.000	194,042		2,586				152,000	04/30/2018
100025328		Belleville	NJ		09/20/2018	3.000	204,163		2,049				284,050	04/30/2018
100025329		Orlando	FL		09/20/2018	4.125	179,616		559				224,200	04/30/2018
100025331		Toms River	NJ		09/20/2018	4.500	275,719		2,343				331,550	04/30/2018
100025339		Paterson	NJ		09/20/2018	4.250	162,204		1,976				171,000	04/30/2018
100025343		Mardela Springs	MD		09/20/2018	4.625	116,860		1,625				147,250	04/30/2018
100025345		Miami	FL		09/20/2018	4.625	197,869		309				195,605	04/30/2018
100025347		Jacksonville	FL		09/20/2018	4.250	121,195		578				142,500	04/30/2018
100025350		Chicago	IL		09/20/2018	2.000	130,170		1,482				213,750	04/30/2018
100025358		Riverdale	MD		09/20/2018	4.000	162,286		855				213,750	04/30/2018
100025366		West Palm Beach	FL		09/20/2018	4.375	175,565		411				239,400	04/30/2018
100025372		Sanford	FL		09/20/2018	4.625	157,707		294				161,500	04/30/2018
100025379		Salinas	CA		09/20/2018	4.000	466,295		1,478				509,770	04/30/2018
100025382		Chicago	IL		09/20/2018	2.000	123,625		2,556				174,800	04/30/2018
100025383		Birmingham	AL		09/20/2018	4.625	108,084		898				78,518	04/30/2018
100025397		Henderson	NV		09/20/2018	4.625	218,493		145				256,500	04/30/2018
100025403		Baltimore	MD		09/20/2018	4.750	157,937		173				133,950	04/30/2018

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1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100025405		Boonton	NJ		09/20/2018	4.625	241,593		873				270,750	04/30/2018
100025409		Crawfordville	FL		09/20/2018	4.000	81,064		443				103,455	04/30/2018
100025412		Jacksonville	FL		09/20/2018	4.000	156,905		400				209,000	04/30/2018
100025413		Lauderdale Lakes	FL		09/20/2018	4.000	132,718		388				190,000	04/30/2018
100025414		Antioch	IL		09/20/2018	4.000	112,885		1,738				137,750	04/30/2018
100025429		Los Angeles	CA		09/20/2018	4.500	179,396		(45)				346,750	04/30/2018
100025433		Tucson	AZ		09/20/2018	5.000	107,858		89				109,250	04/30/2018
100025439		Middletown	DE		09/20/2018	4.875	276,938		829				332,500	04/30/2018
100025441		Miami	FL		09/20/2018	4.000	104,224		616				133,000	04/30/2018
100025442		Bartow	FL		09/20/2018	4.250	234,885		1,390				232,750	04/30/2018
100025447		Woonsocket	RI		09/20/2018	4.250	126,851		292				156,750	04/30/2018
100025450		Hanover	MD		09/20/2018	4.625	326,881		582				356,250	04/30/2018
100025451		Springfield	MA		09/20/2018	4.500	71,567		823				102,600	04/30/2018
100025453		Woodbury	MN		09/20/2018	5.000	281,158		203				327,750	04/30/2018
100025459		Bronx	NY		09/20/2018	4.875	253,136		420				646,000	04/30/2018
100025464		Allentown	PA		09/20/2018	4.500	78,893		347				109,250	04/30/2018
100025466		Saint Louis	MO		09/20/2018	4.000	51,433		858				45,125	04/30/2018
100025467		Shorewood	IL		09/20/2018	4.875	115,012		623				171,000	04/30/2018
100025468		Winter Garden	FL		09/20/2018	3.375	102,565		925				163,400	04/30/2018
100025469		Chicago	IL		09/20/2018	5.000	232,126		474				237,500	04/30/2018
100025470		Kathleen	GA		09/20/2018	4.000	316,260		2,735				262,200	04/30/2018
100025478		Mobile	AL		09/20/2018	4.625	120,070		552				109,250	04/30/2018
100025480		York	PA		09/20/2018	4.625	158,526		336				161,500	04/30/2018
100025481		Palatine	IL		09/20/2018	4.500	122,323		704				137,750	04/30/2018
100025483		Hempstead	NY		09/20/2018	4.375	232,087		2,133				304,000	04/30/2018
100025497		Victorville	CA		09/20/2018	4.625	239,594		481				237,500	04/30/2018
100025499		Calera	AL		09/20/2018	4.625	117,292		596				137,750	04/30/2018
100025507		Lutz	FL		09/20/2018	4.250	243,127		1,183				270,750	04/30/2018
100025519		Lake In The Hills	IL		09/20/2018	4.000	101,964		1,454				160,550	04/30/2018
100025522		Oak Park	IL		09/20/2018	5.000	313,202		561				356,250	04/30/2018
100025528		Carpentersville	IL		09/20/2018	5.000	212,465		1,513				229,900	04/30/2018
100025530		Brockton	MA		09/20/2018	4.500	149,987		359				147,250	04/30/2018
100025532		Saint George	UT		09/20/2018	4.375	165,904		359				242,250	04/30/2018
100025540		Evanston	IL		09/20/2018	4.000	196,672		1,548				199,500	04/30/2018
100025542		Suffolk	VA		09/20/2018	4.625	128,250		507				180,405	04/30/2018
100025547		Phoenix	AZ		09/20/2018	4.875	112,667		(173)				166,250	04/30/2018
100025549		East Patchogue	NY		09/20/2018	4.625	319,819		1,453				299,250	04/30/2018
100025559		San Diego	CA		09/20/2018	5.000	248,183		(296)				437,000	04/30/2018
100025571		Poughkeepsie	NY		09/20/2018	4.625	222,370		2,829				147,250	04/30/2018
100025576		Perth Amboy	NJ		09/20/2018	4.500	221,503		1,576				247,000	04/30/2018
100025579		San Jose	CA		09/20/2018	3.000	356,630		1,116				984,628	04/30/2018
100025584		Tucson	AZ		09/20/2018	4.000	105,120		441				135,850	04/30/2018
100025586		Los Angeles	CA		09/20/2018	4.500	293,338		326				519,650	04/30/2018
100025587		Prospect	ME		09/20/2018	4.000	149,941		1,335				152,000	04/30/2018
100025591		Owings Mills	MD		09/20/2018	4.000	154,575		116				237,405	04/30/2018
100025593		Airmont	NY		09/20/2018	4.000	313,801		1,575				444,600	04/30/2018
100025598		Carmel	NY		09/20/2018	4.625	204,866		844				237,500	04/30/2018
100025600		Cordova	TN		09/20/2018	4.625	114,654		282				130,150	04/30/2018
100025601		Miami Beach	FL		09/20/2018	5.000	150,890		335				104,500	04/30/2018
100025610		North Lauderdale	FL		09/20/2018	3.625	149,741		781				190,000	04/30/2018
100025616		Trenton	NJ		09/20/2018	3.875	38,445		746				40,613	04/30/2018
100025636		Wauconda	IL		09/20/2018	5.125	123,909		911				178,600	04/30/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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100025639		Hoffman Estates	IL		09/20/2018	4.625	169,989		568				239,000	04/30/2018
100025649		Patchogue	NY		09/20/2018	4.875	153,120		832				180,500	04/30/2018
100025662		Mastic	NY		09/20/2018	4.625	186,685		1,783				156,750	04/30/2018
100025667		Elgin	IL		09/20/2018	4.250	121,206		313				153,425	04/30/2018
100025670		Villa Rica	GA		09/20/2018	4.000	92,959		468				94,672	04/30/2018
100025673		Des Plaines	IL		09/20/2018	4.125	285,418		1,538				242,250	04/30/2018
100025674		Patchogue	NY		09/20/2018	4.875	182,478		2,590				229,900	04/30/2018
100025675		Hagerstown	MD		09/20/2018	5.000	102,721		1,026				76,713	04/30/2018
100025676		Detroit	MI		09/20/2018	4.625	60,950		758				18,953	04/30/2018
100025684		Bell Gardens	CA		09/20/2018	4.625	321,075		18				627,000	04/30/2018
100025703		Compton	CA		09/20/2018	3.875	322,756		654				427,500	04/30/2018
100025712		Springfield	MA		09/20/2018	5.375	96,703		463				123,500	04/30/2018
100025719		Orlando	FL		09/20/2018	4.750	112,790		99				171,000	04/30/2018
100025720		New Haven	CT		09/20/2018	5.000	139,048		843				137,750	04/30/2018
100025727		Bogota	NJ		09/20/2018	4.625	378,738		2,368				347,700	04/30/2018
100025736		Bay Shore	NY		09/20/2018	4.625	277,224		742				356,250	04/30/2018
100025737		San Diego	CA		09/20/2018	4.000	225,958		652				422,750	04/30/2018
100025745		Amityville	NY		09/20/2018	4.375	279,524		2,195				270,750	04/30/2018
100025748		Arlington	VA		09/20/2018	5.000	216,208		47				532,000	04/30/2018
100025751		Valley	AL		09/20/2018	4.125	93,325		690				85,738	04/30/2018
100025756		Douglas	AZ		09/20/2018	4.625	118,504		347				119,700	04/30/2018
100025760		Roslindale	MA		09/20/2018	5.000	358,653		(416)				810,350	04/30/2018
100025764		Las Vegas	NV		09/20/2018	4.000	129,830		465				128,250	04/30/2018
100025777		Opa Locka	FL		09/20/2018	4.000	196,994		1,407				175,750	04/30/2018
100025791		College Park	MD		09/20/2018	4.000	182,877		986				266,000	04/30/2018
100025793		Baton Rouge	LA		09/20/2018	4.000	102,905		694				133,000	04/30/2018
100025796		Independence	MO		09/20/2018	4.000	46,064		335				63,175	04/30/2018
100025805		Des Moines	IA		09/20/2018	5.000	68,983		431				63,175	04/30/2018
100025810		Waukegan	IL		09/20/2018	4.125	83,075		330				110,200	04/30/2018
100025812		Las Vegas	NV		09/20/2018	5.000	197,756		197				205,105	04/30/2018
100025813		Los Angeles	CA		09/20/2018	4.125	234,235		399				460,750	04/30/2018
100025815		Hialeah	FL		09/20/2018	4.000	143,863		471				161,500	04/30/2018
100025818		San Bernardino	CA		09/20/2018	4.750	107,229		(168)				209,000	04/30/2018
100025825		Clementon	NJ		09/20/2018	5.000	78,682		1,131				45,125	04/30/2018
100025829		Carnesville	GA		09/20/2018	3.375	283,180		1,125				413,250	04/30/2018
100025830		Brockton	MA		09/20/2018	4.625	314,101		591				323,000	04/30/2018
100025839		Palm Coast	FL		09/20/2018	4.625	133,168		224				159,600	04/30/2018
100025841		Atlanta	GA		09/20/2018	3.000	70,807		1,897				58,663	04/30/2018
100025853		Waimanalo	HI		09/20/2018	5.000	395,071		(531)				703,000	04/30/2018
100025857		Brooklyn	NY		09/20/2018	5.000	455,931		505				536,750	04/30/2018
100025858		Orland Park	IL		09/20/2018	4.625	200,569		726				192,850	04/30/2018
100025872		Seattle	WA		09/20/2018	4.625	252,106		(175)				404,605	04/30/2018
100025878		Mountlake Terrace	WA		09/20/2018	4.625	314,269		(326)				512,953	04/30/2018
100025884		Pacoima	CA		09/20/2018	4.125	231,594		102				427,500	04/30/2018
100025891		San Diego	CA		09/20/2018	3.000	276,925		987				598,500	04/30/2018
100025899		Tampa	FL		09/20/2018	4.000	122,574		637				152,000	04/30/2018
100025902		Saint Charles	IL		09/20/2018	4.625	365,369		1,003				323,000	04/30/2018
100025903		Easton	PA		09/20/2018	4.000	61,004		1,379				57,760	04/30/2018
100025910		North Babylon	NY		09/20/2018	3.875	257,703		947				418,000	04/30/2018
100025913		Clifton	NJ		09/20/2018	5.125	286,008		398				342,000	04/30/2018
100025919		Vista	CA		09/20/2018	4.875	147,451		303				313,500	04/30/2018
100025928		Miami	FL		09/20/2018	4.000	189,660		3,937				361,000	04/30/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100025929		Clinton	MD		09/20/2018	4.000	207,863		371				196,555	04/30/2018
100025934		Rockville	MD		09/20/2018	4.625	350,607		650				375,250	04/30/2018
100025939		Lakeland	FL		09/20/2018	4.500	101,774		333				161,500	04/30/2018
100025940		Brooklyn	NY		09/20/2018	4.125	243,431		626				501,600	04/30/2018
100025941		Los Angeles	CA		09/20/2018	4.000	497,546		623				779,000	04/30/2018
100025954		Vero Beach	FL		09/20/2018	4.625	140,996		653				180,500	04/30/2018
100025957		Hyattsville	MD		09/20/2018	4.375	260,890		682				308,750	04/30/2018
100025968		Ledyard	CT		09/20/2018	5.000	145,272		637				175,750	04/30/2018
100025983		Annapolis	MD		09/20/2018	4.625	190,870		494				199,500	04/30/2018
100026001		Los Angeles	CA		09/20/2018	4.000	205,893		114				389,500	04/30/2018
100026008		Albrightsville	PA		09/20/2018	4.625	135,122		1,483				114,000	04/30/2018
100026031		Nashville	TN		09/20/2018	4.875	226,435		(85)				408,500	04/30/2018
100026050		Westminster	CA		09/20/2018	4.000	309,654		124				541,500	04/30/2018
100026051		Atlantic City	NJ		09/20/2018	4.250	185,369		2,530				133,000	04/30/2018
100026052		Pittsburg	CA		09/20/2018	4.625	178,865		(100)				294,500	04/30/2018
100026061		San Jose	CA		09/20/2018	4.625	367,371		(87)				698,250	04/30/2018
100026072		Linden	NJ		09/20/2018	4.125	319,027		5,240				223,250	04/30/2018
100026087		Kailua Kona	HI		09/20/2018	4.875	277,742		(147)				764,750	04/30/2018
100026089		Los Angeles	CA		09/20/2018	3.875	220,567		283				494,000	04/30/2018
100026090		Los Angeles	CA		09/20/2018	4.625	301,062		161				622,250	04/30/2018
100026091		Phoenix	AZ		09/20/2018	3.000	100,880		1,367				277,400	04/30/2018
100026093		Colton	CA		09/20/2018	5.250	180,982		(461)				270,750	04/30/2018
100026098		Patterson	NY		09/20/2018	4.000	95,270		1,110				114,000	04/30/2018
100026102		Montebello	CA		09/20/2018	3.875	260,585		103				446,500	04/30/2018
100026105		Port Wentworth	GA		09/20/2018	4.250	106,331		276				121,505	04/30/2018
100026114		Everett	WA		09/20/2018	4.250	281,456		63				532,000	04/30/2018
100026116		Pittsburg	CA		09/20/2018	4.375	312,793		16				524,400	04/30/2018
100026122		Salinas	CA		09/20/2018	3.625	191,763		268				413,250	04/30/2018
100026125		Long Beach	CA		09/20/2018	4.375	295,651		(297)				522,500	04/30/2018
100026149		Rancho Cucamonga	CA		09/20/2018	3.000	267,303		2,125				854,050	04/30/2018
100026155		Winter Haven	FL		09/20/2018	4.000	150,668		796				185,250	04/30/2018
100026161		Antioch	CA		09/20/2018	3.000	258,948		816				524,400	04/30/2018
100026176		Brooklyn	NY		09/20/2018	4.500	414,996		160				902,500	04/30/2018
100026181		Modesto	CA		09/20/2018	4.750	217,625		(429)				289,750	04/30/2018
100026185		Pollock Pines	CA		09/20/2018	4.250	231,029		58				302,765	04/30/2018
100026187		Belvidere	IL		09/20/2018	4.000	158,203		793				166,250	04/30/2018
100026195		Antioch	CA		09/20/2018	3.875	189,104		108				432,250	04/30/2018
100026197		North Babylon	NY		09/20/2018	2.000	224,785		2,007				242,250	04/30/2018
100026203		Bellevue	ID		09/20/2018	4.625	243,931		8				280,250	04/30/2018
100026206		Newark	NJ		09/20/2018	4.250	310,383		611				532,000	04/30/2018
100026210		Baltimore	MD		09/20/2018	4.250	139,346		738				204,250	04/30/2018
100026213		Coram	NY		09/20/2018	4.125	325,786		1,006				361,000	04/30/2018
100026218		Norwalk	CT		09/20/2018	4.625	273,578		1,271				351,500	04/30/2018
100026221		Tallahassee	FL		09/20/2018	4.625	223,918		637				325,000	04/30/2018
100026223		Chestertown	MD		09/20/2018	4.625	252,901		266				278,825	04/30/2018
100026224		Palos Hills	IL		09/20/2018	2.000	77,592		894				166,250	04/30/2018
100026227		Colchester	CT		09/20/2018	4.000	275,193		1,843				332,500	04/30/2018
100026228		Holiday	FL		09/20/2018	4.625	78,222		216				119,700	04/30/2018
100026231		Hillside	IL		09/20/2018	2.000	91,087		2,005				156,750	04/30/2018
100026232		Minneapolis	MN		09/20/2018	4.500	100,593		247				133,000	04/30/2018
100026237		Marion	NY		09/20/2018	4.000	47,347		1,314				45,125	04/30/2018
100026239		Jackson	TN		09/20/2018	4.000	122,714		530				133,000	04/30/2018

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1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100026241		Burbank	IL		09/20/2018	5.000	89,780		544				76,713	04/30/2018
100026246		Desoto	TX		09/20/2018	4.625	179,995		466				218,500	04/30/2018
100026253		Pine Bush	NY		09/20/2018	4.625	188,707		1,414				213,750	04/30/2018
100026255		Yonkers	NY		09/20/2018	4.875	192,172		2,962				437,000	04/30/2018
100026256		Indianapolis	IN		09/20/2018	4.625	48,983		637				87,543	04/30/2018
100026264		Tucson	AZ		09/20/2018	4.000	100,356		542				104,500	04/30/2018
100026265		Haines City	FL		09/20/2018	4.625	48,259		377				50,540	04/30/2018
100026269		Waukesha	WI		09/20/2018	4.500	75,908		447				75,810	04/30/2018
100026274		Houston	TX		09/20/2018	4.750	115,233		477				171,000	04/30/2018
100026275		Rio Rancho	NM		09/20/2018	4.000	294,963		1,105				332,500	04/30/2018
100026277		Mcdonough	GA		09/20/2018	4.000	115,537		350				180,500	04/30/2018
100026279		Stockbridge	GA		09/20/2018	6.500	84,058		(114)				114,000	04/30/2018
100026281		Pompano Beach	FL		09/20/2018	4.625	80,258		460				81,225	04/30/2018
100026294		Chadds Ford	PA		09/20/2018	5.000	251,548		321				305,900	04/30/2018
100026295		Saint Francis	WI		09/20/2018	4.625	118,425		150				225,150	04/30/2018
100026297		Lady Lake	FL		09/20/2018	5.000	156,464		215				159,505	04/30/2018
100026298		Tobyhanna	PA		09/20/2018	4.250	37,096		375				59,565	04/30/2018
100026299		Chicago	IL		09/20/2018	2.000	106,038		1,631				166,250	04/30/2018
100026301		Kagel Canyon	CA		09/20/2018	4.250	283,408		847				337,250	04/30/2018
100026304		Greensboro	NC		09/20/2018	3.875	128,796		881				161,000	04/30/2018
100026305		Kingman	AZ		09/20/2018	4.625	246,014		28				285,000	04/30/2018
100026306		Pembroke Pines	FL		09/20/2018	4.250	284,312		703				332,500	04/30/2018
100026313		Hollywood	FL		09/20/2018	3.500	108,234		575				114,000	04/30/2018
100026314		New Castle	DE		09/20/2018	4.625	216,062		1,443				245,100	04/30/2018
100026319		Tucson	AZ		09/20/2018	4.625	94,770		297				114,000	04/30/2018
100026323		Phoenix	AZ		09/20/2018	4.000	126,090		512				166,250	04/30/2018
100026331		Brick	NJ		09/20/2018	4.250	188,428		1,477				261,250	04/30/2018
100026332		Hollywood	FL		09/20/2018	4.625	262,873		1,124				204,250	04/30/2018
100026335		Los Angeles	CA		09/20/2018	4.875	385,054		(642)				807,500	04/30/2018
100026340		Issue	MD		09/20/2018	3.750	306,762		1,435				313,500	04/30/2018
100026356		Fresno	CA		09/26/2018	4.920	89,814		(3)				125,000	03/15/2007
100026360		Chicago	IL		09/26/2018	4.740	75,814		118				128,000	06/15/2005
100026374		Wimauma	FL		09/26/2018	2.000	74,414		1,439				160,000	05/01/2007
100026376		Lehigh Acres	FL		09/26/2018	4.625	19,709		2,020				152,000	05/15/2006
100026377		Perris	CA		09/26/2018	4.625	151,286		297				163,500	08/01/2007
100026385		Porterville	CA		09/26/2018	4.000	95,503		36				165,000	08/01/2007
100026387		Bakersfield	CA		09/26/2018	4.375	105,071		147				179,000	08/01/2007
100026394		Laveen	AZ		09/26/2018	4.750	112,032		46				184,000	04/15/2006
100026402		Ceres	CA		09/26/2018	4.625	106,385		75				195,000	05/04/2005
100026415		Lopatcong Township	NJ		09/26/2018	2.000	87,094		3,197				197,160	02/03/2006
100026416		West Palm Beach	FL		09/26/2018	4.880	188,292		146				210,000	04/15/2007
100026427		Atwater	CA		09/26/2018	4.500	142,319		140				220,000	06/28/2006
100026436		Apple Valley	CA		09/26/2018	4.375	156,287		191				227,000	08/15/2006
100026447		Deerfield Beach	FL		09/26/2018	3.250	168,209		858				235,000	06/08/2005
100026455		Plum Boro	PA		09/26/2018	3.000	150,374		964				244,000	08/01/2004
100026458		Madera	CA		09/26/2018	4.380	172,815		228				246,000	07/01/2007
100026481		Fresno	CA		09/26/2018	4.250	155,943		1,719				270,000	07/15/2006
100026491		Brentwood	NY		09/26/2018	4.500	187,898		316				267,000	03/15/2006
100026500		Stafford	VA		09/26/2018	4.625	197,374		169				285,000	06/28/2006
100026516		Pittsburg	CA		09/26/2018	4.875	175,777		97				459,000	06/13/2018
100026520		San Bernardino	CA		09/26/2018	3.000	164,997		(107)				300,000	04/01/2007
100026537		Fairfield	CA		09/26/2018	4.625	200,729		180				299,000	09/01/2006

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100026542		Coconut Creek	FL		09/26/2018	4.375	202,372		423				320,000	12/15/2005
100026543		Vallejo	CA		09/26/2018	4.000	250,283		1,003				305,000	02/15/2007
100026561		Port Jefferson Station	NY		09/26/2018	4.180	218,205		924				335,000	03/08/2006
100026567		Moreno Valley	CA		09/26/2018	3.000	221,182		349				349,900	03/01/2007
100026581		Waterford	CA		09/26/2018	4.500	197,441		361				360,000	07/01/2006
100026585		Farmingdale	NY		09/26/2018	4.125	116,335		4,206				345,000	09/15/2006
100026587		Fontana	CA		09/26/2018	4.750	220,307		86				360,000	10/15/2006
100026590		Minden	NV		09/26/2018	4.375	215,681		208				349,900	07/15/2006
100026601		San Pablo	CA		09/26/2018	5.210	244,730		86				390,000	07/15/2007
100026614		Oakdale	CA		09/26/2018	4.875	348,176		204				390,000	03/01/2006
100026629		Salinas	CA		09/26/2018	4.500	269,331		77				419,000	10/15/2005
100026633		Merrick	NY		09/26/2018	3.375	137,258		7,679				390,000	03/22/2006
100026646		San Fernando	CA		09/26/2018	4.000	291,742		740				430,000	07/18/2006
100026648		La Puente	CA		09/26/2018	4.625	267,750		79				432,000	04/01/2007
100026655		San Diego	CA		09/26/2018	3.000	255,675		1,951				435,000	07/01/2006
100026656		Las Vegas	NV		09/26/2018	4.781	291,050		271				450,000	05/05/2004
100026666		Salinas	CA		09/26/2018	3.250	326,772		1,122				449,000	09/15/2006
100026669		Antioch	CA		09/26/2018	3.500	273,381		1,515				455,000	12/15/2003
100026691		Antioch	CA		09/26/2018	4.875	291,760		125				485,000	01/15/2006
100026717		Ontario	CA		09/26/2018	3.250	291,208		991				525,000	12/01/2006
100026721		San Marcos	CA		09/26/2018	3.875	300,259		926				520,000	01/15/2007
100026725		Haymarket	VA		09/26/2018	4.625	391,421		44				525,000	04/15/2005
100026738		Herald	CA		09/26/2018	4.375	329,222		(138)				551,000	04/01/2007
100026741		Sparta	NJ		09/26/2018	4.943	433,110		3,568				548,000	02/24/2006
100026742		Oakland	CA		09/26/2018	4.125	86,102		5,155				543,200	07/15/2006
100026755		Bellflower	CA		09/26/2018	4.625	331,281		1,278				540,000	07/15/2007
100026766		Hopewell Township	NJ		09/26/2018	3.375	377,417		1,980				615,000	03/15/2006
100026771		Sanibel	FL		09/26/2018	3.000	535,059		1,022				631,000	09/27/2006
100026781		Folsom	CA		09/26/2018	4.750	493,538		175				645,000	05/01/2006
100026789		Syosset	NY		09/26/2018	2.000	329,451		3,341				665,000	09/29/2004
100026798		Fair Haven	NJ		09/26/2018	4.000	448,052		644				769,000	11/01/2006
100026800		Whittier	CA		09/26/2018	4.500	473,610		(208)				800,000	04/20/2005
100026809		Torrance	CA		09/26/2018	4.375	638,452		395				999,000	09/15/2005
100026843		Tulare	CA		09/26/2018	4.375	112,105		163				160,000	06/13/2018
100026883		Naples	FL		09/26/2018	3.000	137,292		1,755				235,000	05/15/2006
100026885		Sacramento	CA		09/26/2018	2.000	91,264		2,508				245,000	12/15/2005
100026892		Selma	CA		09/26/2018	4.473	123,130		1,585				275,000	06/01/2007
100026915		Turlock	CA		09/26/2018	3.375	281,409		1,404				296,000	08/15/2005
100026939		Salinas	CA		09/26/2018	5.758	274,561						350,000	10/15/2004
100026943		Rialto	CA		09/26/2018	4.750	248,734		266				360,000	04/15/2006
100026948		Stafford	VA		09/26/2018	4.250	269,433		965				367,000	03/01/2013
100026952		North Kingstown	RI		09/26/2018	3.000	166,407		2,426				370,000	01/14/2005
100026953		Salinas	CA		09/26/2018	4.750	276,687		143				365,000	05/01/2006
100026956		La Puente	CA		09/26/2018	4.625	227,793		156				362,000	05/01/2007
100026960		Rialto	CA		09/26/2018	4.875	207,428		447				380,000	06/14/2018
100026962		West Sacramento	CA		09/26/2018	4.875	230,268		131				380,000	08/01/2006
100026975		Pompano Beach	FL		09/26/2018	4.000	265,179		517				390,000	04/01/2007
100026978		Ridgefield Park	NJ		09/26/2018	4.050	177,493		1,227				400,000	08/31/2005
100026985		Hicksville	NY		09/26/2018	3.000	254,088		2,168				410,000	06/15/2005
100026989		Vallejo	CA		09/26/2018	4.375	253,128		1,435				425,000	05/01/2006
100026995		Saint Charles	IL		09/26/2018	4.625	345,323		145				428,000	09/15/2006
100026997		Orange	CA		09/26/2018	4.500	287,820		208				740,000	11/15/2006

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100027025		Anacortes	WA		09/26/2018	4.250	235,633		1,821				482,000	08/01/2007
100027026		Tucson	AZ		09/26/2018	4.000	370,069		3,385				482,000	08/15/2007
100027034		Anaheim	CA		09/26/2018	4.625	339,232		173				500,000	12/15/2005
100027038		Long Beach	CA		09/26/2018	4.125	338,800		2,312				490,000	09/01/2006
100027041		North Bergen	NJ		09/26/2018	4.625	347,744		(18)				510,000	01/01/2008
100027045		Anaheim	CA		09/26/2018	4.500	325,010		304				530,000	11/15/2006
100027053		Antioch	CA		09/26/2018	4.625	346,915		185				580,000	03/16/2005
100027058		Lutz	FL		09/26/2018	4.000	366,265		675				575,000	09/15/2006
100027061		Discovery Bay	CA		09/26/2018	4.250	362,217		112				645,000	01/15/2006
100027070		Scottsdale	AZ		09/26/2018	2.500	495,213		2,218				720,000	01/15/2008
100027808		Cleveland	GA		10/26/2018	4.625	262,192		480				266,000	06/01/2018
100027826		Crescent City	CA		10/26/2018	4.625	188,626		285				209,000	06/03/2018
100027852		Lacey	WA		10/26/2018	4.000	200,521		296				265,953	06/05/2018
100027887		Wildwood	NJ		10/26/2018	3.750	291,851		2,157				397,100	05/31/2018
100027895		Phoenix	AZ		10/26/2018	5.000	82,302		(43)				204,250	05/31/2018
100027987		Orlando	FL		10/26/2018	4.625	73,780		64				179,550	06/04/2018
100028015		Earleville	MD		10/26/2018	3.500	120,136		206				332,500	05/31/2018
100028019		Woburn	MA		10/26/2018	4.625	268,212		410				606,100	05/31/2018
100028021		Ceres	CA		10/26/2018	3.630	108,099		564				308,750	06/03/2018
100028045		Ellenwood	GA		10/26/2018	3.625	74,814		457				150,100	05/31/2018
100028060		Durham	NC		10/26/2018	3.875	79,137		507				157,225	06/01/2018
100028092		Philadelphia	PA		10/26/2018	4.000	133,643		97				334,400	06/01/2018
100028096		Woodside	NY		10/26/2018	5.000	307,487		(108)				878,750	06/02/2018
100028111		Opa Locka	FL		10/26/2018	4.625	80,202		424				128,250	06/02/2018
100028127		Miami Lakes	FL		10/26/2018	4.250	85,497		(501)				356,250	06/01/2018
100028139		Lincroft	NJ		10/26/2018	3.625	181,645		877				567,150	06/02/2018
100028149		Central Islip	NY		10/26/2018	4.750	250,934		331				285,000	06/01/2018
100028190		Chula Vista	CA		10/26/2018	3.875	194,961		122				527,250	06/01/2018
100028329		Riverton	UT		10/26/2018	3.380	100,210		439				299,250	06/05/2018
100028370		Newport	RI		10/26/2018	4.750	234,468		(88)				406,125	05/29/2018
100028398		Orlando	FL		10/26/2018	3.000	196,550		1,058				309,700	05/31/2018
100028607		Boise	ID		10/26/2018	4.000	166,659		201				223,725	06/01/2018
100028655		Los Angeles	CA		10/26/2018	3.000	249,660		2,030				522,500	06/01/2018
100028659		Fresno	CA		10/26/2018	5.000	106,511		(45)				133,000	06/06/2018
100028756		San Ysidro	CA		10/26/2018	4.000	165,248		744				218,500	06/04/2018
100029014		Bend	OR		10/26/2018	4.750	164,616		(287)				325,470	06/05/2018
100029061		Fernandina Beach	FL		10/26/2018	4.000	253,320		342				387,600	05/31/2018
100029224		Oakland	CA		10/26/2018	4.750	344,205		236				877,800	06/01/2018
100029400		Vista	CA		10/26/2018	4.875	282,271		32				475,000	06/05/2018
100029412		Chicago	IL		10/26/2018	4.625	142,727		373				195,700	06/08/2018
100029541		Compton	CA		10/26/2018	4.000	199,508		680				465,500	06/03/2018
100029561		Seaside Heights	NJ		10/26/2018	4.625	311,349		880				346,750	05/31/2018
100029611		North Highlands	CA		10/26/2018	4.000	210,035		485				323,000	06/26/2018
100029618		Los Angeles	CA		10/26/2018	4.500	200,452		(218)				342,000	06/01/2018
100029676		Boise	ID		10/26/2018	4.000	109,658		18				353,875	06/03/2018
100029694		Dillon	CO		10/26/2018	4.750	129,358		1,065				303,050	06/01/2018
100029704		Reno	NV		10/26/2018	4.625	99,704		(40)				218,500	06/04/2018
100029758		Red Feather Lakes	CO		10/26/2018	4.500	309,576		54				444,600	06/05/2018
100029764		San Pablo	CA		10/26/2018	4.625	232,812		206				437,000	06/11/2018
100029776		Lake Worth	FL		10/26/2018	3.875	233,114		750				264,100	06/08/2018
100029778		Ozone Park	NY		10/26/2018	4.875	331,335		195				530,100	06/01/2018
100029786		Los Angeles	CA		10/26/2018	3.625	312,348		1,554				813,200	05/31/2018

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1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100029799		South Ozone Park	NY		10/26/2018	3.875	219,502		659				579,500	06/01/2018
100029833		Portland	OR		10/26/2018	4.000	167,695		185				361,950	06/06/2018
100029834		Plainfield	IL		10/26/2018	4.250	119,506		270				158,650	06/02/2018
100029854		Middleboro	MA		12/20/2018	4.000	119,552		764				285,000	11/01/2009
100029859		Springfield	MA		12/20/2018	3.875	37,386		369				119,900	07/01/2009
100029893		Albuquerque	NM		12/20/2018	7.625	26,666		(202)				140,000	06/01/2000
100029918		Pasadena	TX		12/20/2018	5.500	33,198		25				144,000	01/01/2004
100029923		Emeryville	CA		12/20/2018	5.625	46,687		3				640,000	06/01/2005
100029928		Helotes	TX		12/20/2018	5.875	84,909		(42)				235,000	03/01/2007
100029930		Houston	TX		12/20/2018	5.125	53,778		172				130,000	02/01/2004
100029932		Barrington Hills	IL		12/20/2018	6.375	125,173		(448)				1,015,000	03/01/2008
100029933		Bowie	MD		12/20/2018	5.000	212,858		685				290,000	02/01/2007
100029934		El Paso	TX		12/20/2018	6.500	52,749		(40)				87,400	12/01/2007
100029950		Gardena	CA		12/20/2018	6.250	186,435		230				609,000	07/01/2005
100029951		Dallas	GA		12/20/2018	5.625	50,671		129				180,000	10/01/2006
100029957		Hartford	CT		12/20/2018	6.375	112,865		517				175,000	07/01/2006
100029971		Woodbridge	VA		12/20/2018	4.875	85,555		239				303,000	07/01/2005
100029973		Houston	TX		12/20/2018	5.500	58,709		203				157,000	03/01/2007
100029974		Tulsa	OK		12/20/2018	6.500	57,732		162				105,000	08/01/2006
100029975		Damascus	MD		12/20/2018	6.125	174,041		(98)				250,000	06/01/2006
100029984		Bonney Lake	WA		12/20/2018	5.625	74,934		2				235,000	09/30/2018
100029985		Albuquerque	NM		12/20/2018	6.500	70,727		284				150,000	08/01/2006
100030006		Nottingham	MD		12/20/2018	6.500	163,535		(76)				223,000	07/01/2007
100030013		Little Rock	AR		12/20/2018	5.500	125,503		228				185,000	01/01/2007
100030014		East Hampton	NY		12/20/2018	6.500	271,802		869				1,085,000	07/01/2007
100030024		Pinellas Park	FL		12/20/2018	6.250	54,321		(140)				125,000	11/01/2006
100030039		Missouri City	TX		12/20/2018	5.250	56,582		137				142,600	02/01/2004
100030043		Des Moines	WA		12/20/2018	5.500	112,099		123				260,000	11/01/2007
100030047		Fort Worth	TX		12/20/2018	7.250	44,927		(441)				138,000	11/01/2007
100030062		Gainesville	GA		12/20/2018	5.000	57,953		110				105,000	01/01/2007
100030069		Albuquerque	NM		12/20/2018	6.750	84,301		(88)				155,000	12/01/2006
100030092		Phoenix	AZ		12/20/2018	4.625	234,416		286				460,000	03/01/2008
100030099		Sunrise	FL		12/20/2018	8.000	164,895		(776)				315,000	10/01/2007
100030117		Fort Washington	MD		12/20/2018	2.000	98,140		1,732				231,000	07/01/2007
100030121		Summerville	SC		12/20/2018	2.000	45,313		1,339				158,000	06/01/2007
100030124		San Francisco	CA		12/20/2018	4.875	484,523		371				1,100,000	04/01/2007
100030133		Westland	MI		12/20/2018	5.125	18,695		80				135,000	07/01/2007
100030139		Jacksonville	FL		12/20/2018	5.625	154,303		277				211,000	11/01/2007
100030147		Newbury Park	CA		12/20/2018	3.875	533,857		2,453				695,000	07/01/2006
100030176		West New York	NJ		12/20/2018	2.000	49,575		1,141				170,000	02/01/2006
100030180		Oceanside	CA		12/20/2018	3.250	181,293		1,314				505,000	11/01/2005
100030193		Upper Marlboro	MD		12/20/2018	4.250	186,259		1,011				285,000	08/01/2005
100030200		Daytona Beach	FL		12/20/2018	4.250	107,249		515				160,000	11/01/2005
100030228		Parker	CO		12/20/2018	5.875	210,530		6				470,000	09/01/2004
100030246		Pittsburg	CA		12/20/2018	4.625	147,867		414				480,000	09/01/2003
100030261		Statesville	NC		12/20/2018	5.750	75,347		5				117,000	01/01/2003
100030274		Montgomery	AL		12/20/2018	5.375	172,033		422				285,000	12/01/2002
100030284		Brodhead	WI		12/20/2018	5.000	68,119		216				128,000	02/01/2003
100030292		Glendale	NY		12/20/2018	5.750	229,780		124				695,000	08/01/2003
100030298		Blue Springs	MO		12/20/2018	4.875	91,528		125				180,000	03/01/2004
100030308		Lorton	VA		12/20/2018	5.875	263,051		(229)				686,000	01/01/2005
100030310		Dagsboro	DE		12/20/2018	5.000	43,467		3,926				154,000	02/01/2005

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100030320		Pittsburg	CA		12/20/2018	5.030	283,094		393				365,000	01/01/2005
100030348		Lakeland	FL		12/20/2018	4.500	116,690		929				315,000	12/01/2005
100030354		Cypress	CA		12/20/2018	3.500	246,731		1,374				580,000	06/01/2006
100030356		Cerritos	CA		12/20/2018	3.375	296,691		1,539				725,000	02/01/2006
100030360		Tucson	AZ		12/20/2018	6.250	140,246		91				177,000	03/01/2006
100030372		Perth Amboy	NJ		12/20/2018	4.625	223,493		1,182				410,000	12/01/2006
100030384		Baton Rouge	LA		12/20/2018	2.000	7,221		202				33,250	02/01/2007
100030404		Atlanta	GA		12/20/2018	3.525	118,218		682				218,000	07/01/2007
100030428		Monroe	LA		12/20/2018	8.125	23,879		3				20,900	01/01/2008
100030443		Norwalk	CT		12/20/2018	5.375	189,536		110				425,000	05/01/2011
100030452		Deland	FL		12/20/2018	2.000	101,525		1,594				309,000	06/01/2008
100030467		Santa Cruz	CA		12/20/2018	6.750	430,374		(1,066)				900,000	11/01/2007
100030474		Olney	MD		12/20/2018	4.625	88,573		138				260,000	12/01/2004
100030505		Newark	NJ		12/20/2018	5.625	146,886		1,376				205,000	08/01/2007
100030506		Houston	TX		12/20/2018	5.125	54,810		131				165,000	12/01/2004
100030508		Houston	TX		12/20/2018	5.375	77,060		62				192,000	09/01/2005
100030514		Horizon City	TX		12/20/2018	6.250	75,604		334				102,000	06/01/2007
100030521		Rome	GA		12/20/2018	6.625	49,365		(159)				73,150	12/01/2006
100030548		Houston	TX		12/20/2018	5.500	62,794		32				164,900	09/30/2018
100030551		Houston	TX		12/20/2018	5.625	60,678		14				180,000	07/01/2004
100030560		Austin	TX		12/20/2018	6.250	91,878		(209)				235,000	12/01/2006
100030568		Charlotte	NC		12/20/2018	5.625	104,100		154				158,000	05/01/2007
100030571		Houston	TX		12/20/2018	5.125	56,225		142				156,400	02/01/2003
100030575		Glen Gardner	NJ		12/20/2018	4.250	115,547		712				150,880	04/01/2006
100030576		Houston	TX		12/20/2018	5.000	61,407		173				164,500	09/13/2018
100030594		Country Club Hills	IL		12/20/2018	6.500	65,405		(175)				119,000	04/01/2006
100030625		Sutter Creek	CA		12/20/2018	5.500	395,722		31				1,000,000	04/01/2009
100030629		Miami	FL		04/09/2019	3.875	219,307		1,084				299,250	09/01/2007
100030630		Valrico	FL		04/09/2019	6.365	155,997		2,804				182,875	03/01/2006
100030632		Flushing	NY		04/09/2019	3.500	593,199		23,081				814,150	05/20/2005
100030634		Kissimmee	FL		04/09/2019	5.000	185,654		1,813				323,000	01/01/2008
100030637		Bakersfield	CA		04/09/2019	3.500	231,505		4,985				261,250	06/01/2006
100030638		Los Angeles	CA		04/09/2019	4.625	414,608		6,789				579,500	03/01/2007
100030639		Boynton Beach	FL		04/09/2019	4.125	133,442		2,187				182,400	06/01/2005
100030640		Antioch	CA		04/09/2019	5.250	384,407		478				770,000	06/01/2007
100030641		Jamaica	NY		04/09/2019	6.875	390,310		7,456				451,250	04/29/2007
100030642		Chester	VA		04/09/2019	4.740	200,287		3,534				320,000	11/01/2005
100030643		Irvine	CA		04/09/2019	2.500	1,677,190		59,041				2,445,775	11/01/2005
100030644		Wesley Chapel	FL		04/09/2019	3.500	277,160		1,281				344,850	08/01/2005
100030646		Las Vegas	NV		04/09/2019	3.500	223,955		3,890				280,250	12/01/2006
100030647		Brentwood	CA		04/09/2019	3.500	409,811		1,590				465,500	12/01/2006
100030648		Carson	CA		04/09/2019	3.750	392,350		2,216				541,500	12/01/2005
100030651		Bronx	NY		04/09/2019	3.000	317,155		3,259				408,500	08/12/2006
100030652		West Hempstead	NY		04/09/2019	3.500	235,524		3,425				351,500	08/26/2007
100030653		Trinity	NC		04/09/2019	4.000	210,212		775				266,000	06/01/2012
100030880		Duxbury	MA		04/09/2019	4.000	287,896		1,678				722,000	08/01/2003
100030881		Rancho Cucamonga	CA		04/09/2019	3.340	220,691		883				532,000	12/01/2004
100030882		East Boston	MA		04/09/2019	3.500	154,878		2,482				403,750	05/07/2003
100030884		Charlotte	NC		04/09/2019	3.000	191,002		1,597				403,750	03/01/2004
100030887		Los Angeles	CA		04/09/2019	4.125	245,964		575				593,750	11/01/2006
100030889		Springfield	NY		04/09/2019	3.990	255,109		1,166				356,250	01/23/2006
100030890		Garden City	NY		04/09/2019	3.500	346,946		5,117				655,500	11/01/2003

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100030891		Pleasant Hill	CA		04/09/2019	3.125	299,546		2,972				845,500	09/01/2003
100030893		Orlando	FL		04/09/2019	5.000	196,327		(719)				402,800	03/02/2018
100030894		Crescent City	CA		04/09/2019	3.875	118,620		691				232,750	07/01/2005
100030897		Riverview	FL		04/09/2019	4.125	151,484		903				364,800	06/01/2007
100030899		Seattle	WA		04/09/2019	4.500	188,604		346				598,500	11/13/2005
100030901		Tahoe Vista	CA		04/09/2019	3.375	241,049		1,765				641,250	06/01/2005
100030902		Whittier	CA		04/09/2019	3.500	196,156		923				474,050	03/01/2006
100030905		Whittier	CA		04/09/2019	4.000	302,834		1,236				517,750	05/10/2018
100030906		Carson	CA		04/09/2019	3.875	195,227		774				456,000	04/01/2007
100030907		Santa Clara	CA		04/09/2019	2.875	325,364		2,027				747,650	11/01/2007
100030908		Salinas	CA		04/09/2019	4.500	313,921		(340)				398,050	04/01/2008
100030909		Mead	WA		04/09/2019	4.150	262,013		526				521,550	05/01/2008
100030911		Fort Lauderdale	FL		04/09/2019	2.000	130,563		2,296				389,500	06/18/2006
100030912		Fort Collins	CO		04/09/2019	3.375	115,882		740				342,950	01/01/2008
100030913		San Jose	CA		04/09/2019	3.000	279,964		2,402				660,250	11/01/2007
100030914		Sylmar	CA		04/09/2019	3.500	157,225		870				451,250	07/01/2005
100030916		Los Angeles	CA		04/09/2019	3.125	167,517		993				522,500	08/01/2007
100030918		Bronx	NY		04/09/2019	3.500	168,987		1,042				451,250	10/28/2005
100030922		Los Angeles	CA		04/09/2019	4.125	136,840		1,425				399,000	01/01/2005
100030923		Oakland	CA		04/09/2019	3.875	170,441		1,291				592,135	06/25/2005
100030924		La Puente	CA		04/09/2019	3.125	157,362		697				432,250	09/01/2008
100030926		New York	NY		04/09/2019	5.750	363,616		3,345				1,308,625	01/01/2004
100030927		Oakland	CA		04/09/2019	3.500	204,001		780				665,000	01/01/2007
100030931		Glen Arm	MD		04/09/2019	3.625	149,157		1,002				522,500	07/01/2003
100030933		San Marcos	CA		04/09/2019	3.125	81,771		1,263				517,750	02/01/2015
100030934		Brooklyn	NY		04/09/2019	4.410	194,747		778				924,350	04/15/2007
100030935		Los Angeles	CA		04/09/2019	3.125	161,244		1,016				323,000	01/01/2006
100030938		Los Angeles	CA		04/09/2019	7.242	395,284		(92)				845,500	12/01/2007
100030940		Los Angeles	CA		04/09/2019	4.500	375,614		5,149				1,055,925	09/01/2000
100030941		Portland	OR		04/09/2019	4.500	145,000		190				426,550	12/01/2007
100030942		Washington	DC		04/09/2019	3.000	143,980		2,008				580,000	03/01/2011
100030944		Hernando	FL		04/09/2019	3.625	278,022		1,635				719,000	02/01/2009
100030945		Miami	FL		03/29/2019	6.500	155,439		(298)				127,000	12/08/2018
100030949		Mira Loma	CA		03/29/2019	3.000	327,156		1,701				475,000	12/07/2018
100030950		Los Angeles	CA		03/29/2019	4.250	218,100		585				330,000	12/08/2018
100030951		Jacksonville	FL		03/29/2019	2.000	162,660		1,129				271,900	12/07/2018
100030952		Palm Coast	FL		03/29/2019	3.875	102,517		591				155,000	12/10/2018
100030954		Delray Beach	FL		03/29/2019	3.625	184,733		1,378				270,000	12/07/2018
100030956		Tulare	CA		03/29/2019	3.500	142,849		506				195,000	12/07/2018
100030958		Armona	CA		03/29/2019	2.000	108,017		1,410				194,000	12/07/2018
100030960		Naples	FL		03/29/2019	6.500	203,550		(243)				215,000	12/07/2018
100030961		San Bernardino	CA		03/29/2019	3.250	224,746		1,187				303,000	12/08/2018
100030962		Lodi	CA		03/29/2019	3.875	342,759		674				465,000	12/10/2018
100030967		Orlando	FL		03/29/2019	4.750	128,792		350				175,000	12/11/2018
100030969		Fresno	CA		03/29/2019	3.375	143,286		664				200,000	12/09/2018
100030970		Tracy	CA		03/29/2019	4.250	240,543		730				420,000	12/08/2018
100030972		Chesapeake	VA		03/29/2019	3.500	182,820		937				227,700	12/10/2018
100030973		Port Hueneme	CA		03/29/2019	4.250	280,949		640				445,000	12/08/2018
100030974		Cutler Bay	FL		03/29/2019	2.000	242,342		1,940				299,000	12/08/2018
100030976		Matteson	IL		03/29/2019	4.375	170,219		337				180,000	12/08/2018
100030977		Smithtown	NY		03/29/2019	5.180	398,138		(36)				460,000	12/07/2018
100030978		Fresno	CA		03/29/2019	4.000	154,023		342				240,000	12/07/2018

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100030979		District Heights	MD		03/29/2019	2.000	174,989		1,073				240,000	12/08/2018
100030981		Salida	CA		03/29/2019	4.250	178,069		234				270,000	12/08/2018
100030983		Saint Charles	IL		03/29/2019	3.875	229,795		886				265,000	12/08/2018
100030986		Buellton	CA		03/29/2019	3.375	444,483		1,621				485,000	12/09/2018
100030988		Moreno Valley	CA		03/29/2019	3.000	307,686		881				388,240	12/10/2018
100030989		Lennox	CA		03/29/2019	3.500	347,914		1,137				560,000	12/08/2018
100030990		Oceanside	CA		03/29/2019	3.625	384,746		1,122				490,000	12/08/2018
100030992		Clinton	MD		03/29/2019	2.000	220,963		1,802				294,500	12/07/2018
100030993		Hamilton Twp	NJ		03/29/2019	3.640	120,557		1,449				130,000	12/07/2018
100030996		Brick Township	NJ		03/29/2019	3.505	289,528		1,983				318,000	12/10/2018
100030997		Lauderdale Lakes	FL		03/29/2019	4.270	66,340		490				66,500	12/10/2018
100030998		Farmington	CT		03/29/2019	4.000	360,752		2,309				435,000	12/09/2018
100030999		Margate	FL		03/29/2019	2.000	155,040		1,210				175,000	12/12/2017
100031511		Dublin	CA		03/29/2019	3.125	324,610		1,897				650,000	12/08/2018
100031513		Moreno Valley	CA		03/29/2019	4.625	232,959		115				385,900	12/11/2018
100031514		Richmond	CA		03/29/2019	4.380	257,304		273				509,000	12/09/2018
100031516		Staten Island	NY		03/29/2019	2.000	274,613		2,262				440,000	12/08/2018
100031517		Cathedral City	CA		03/29/2019	3.750	169,982		741				240,000	12/07/2018
100031518		Pomona	CA		03/29/2019	6.500	245,225		(235)				315,000	09/17/2018
100031519		Somerset	NJ		03/29/2019	3.375	123,028		1,098				210,000	12/07/2018
100031520		Vista	CA		03/29/2019	4.125	399,730		361				529,100	12/07/2018
100031522		Oak Park	IL		03/29/2019	2.000	48,954		587				103,000	12/08/2018
100031523		Miramar	FL		03/29/2019	3.500	276,549		1,086				540,000	12/08/2018
100031524		Lompoc	CA		03/29/2019	5.250	290,174		(134)				579,000	12/10/2018
100031526		Dana Point	CA		03/29/2019	4.125	315,523		558				616,900	12/09/2018
100031527		Phoenix	AZ		03/29/2019	2.000	61,443		1,505				141,000	12/08/2018
100031528		Bakersfield	CA		03/29/2019	4.375	64,573		243				124,000	12/07/2018
100031530		Highland	CA		03/29/2019	2.000	278,642		1,670				520,000	12/07/2018
100031534		Miramar	FL		03/29/2019	3.965	166,182		506				293,000	12/07/2018
100031536		Roseville	CA		03/29/2019	3.000	171,439		1,026				275,000	12/07/2018
100031538		Turlock	CA		03/29/2019	2.000	184,433		3				247,000	12/07/2018
100031540		Streamwood	IL		03/29/2019	4.750	103,734		546				165,000	12/08/2018
100031541		Miami	FL		03/29/2019	2.000	161,460		1,999				274,000	03/29/2018
100031542		Salida	CA		03/29/2019	3.000	163,235		798				310,000	12/08/2018
100031544		Woodland Hills	CA		03/29/2019	4.250	392,015		767				740,000	12/07/2018
100031545		Valley Center	CA		03/29/2019	3.750	301,797		764				410,000	12/09/2018
100031547		Chico	CA		03/29/2019	4.625	104,079		(136)				122,500	12/08/2018
100031548		Petaluma	CA		03/29/2019	2.850	424,732		1,864				650,500	12/10/2018
100031549		Napa	CA		03/29/2019	3.250	312,906		973				645,000	12/09/2018
100031550		Riverside	CA		03/29/2019	3.250	224,877		813				398,000	12/08/2018
100031553		Congers	NY		03/29/2019	4.350	174,537		444				335,800	12/12/2018
100031554		Sanford	FL		03/29/2019	3.500	76,578		663				160,000	12/07/2018
100031556		West Haverstraw	NY		03/29/2019	4.980	121,043		21				165,750	12/10/2018
100031557		Pembroke Pines	FL		03/29/2019	3.875	244,752		342				400,000	12/07/2018
100031558		Redding	CA		03/29/2019	4.000	266,094		173				438,500	12/11/2018
100031560		Palmdale	CA		03/29/2019	2.000	148,275		845				235,000	12/12/2017
100031561		Las Vegas	NV		03/29/2019	4.250	78,431		229				161,500	12/07/2018
100031562		Vacaville	CA		03/29/2019	3.250	406,851		1,586				635,000	12/09/2018
100031563		San Diego	CA		03/29/2019	3.250	290,224		1,293				433,000	12/07/2018
100031564		Kissimmee	FL		03/29/2019	3.000	84,650		504				152,000	12/07/2018
100031566		Fallbrook	CA		03/29/2019	2.000	190,466		1,330				380,000	12/08/2018
100031567		Sacramento	CA		03/29/2019	5.375	154,247						260,000	12/10/2018

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100031568		Anaheim	CA		03/29/2019	4.000	283,922		333				515,000	12/08/2018
100031571		Salinas	CA		03/29/2019	4.500	289,359		(211)				435,000	12/09/2018
100031572		Modesto	CA		03/29/2019	4.199	124,318		198				250,000	12/08/2018
100031574		Dunedin	FL		03/29/2019	2.000	67,395		2,236				214,000	12/08/2018
100031575		Pleasant Hill	CA		03/29/2019	4.125	318,435		416				740,000	12/09/2018
100031576		Yuba City	CA		03/29/2019	3.250	118,718		1,204				235,000	12/10/2018
100031578		Antioch	CA		03/29/2019	3.000	270,845		1,171				469,000	12/08/2018
100031579		Moorpark	CA		03/29/2019	4.375	195,176		220				505,000	12/08/2018
100031583		Laveen	AZ		03/29/2019	3.000	201,654		1,767				343,000	12/07/2018
100031584		San Jose	CA		03/29/2019	4.200	385,649		723				775,000	12/09/2018
100031585		Irvine	CA		03/29/2019	2.000	372,426		2,968				765,000	12/07/2018
100031586		Hialeah	FL		03/29/2019	2.000	90,213		717				165,000	09/14/2018
100031587		San Jose	CA		03/29/2019	3.125	499,799		2,635				725,000	12/08/2018
100031588		Rocklin	CA		03/29/2019	3.500	428,714		1,232				695,000	12/09/2018
100031590		Marina	CA		03/29/2019	4.450	410,525		419				575,000	12/11/2018
100031594		Aliso Viejo	CA		03/29/2019	4.450	524,372		725				1,053,455	12/09/2018
100031595		Sacramento	CA		03/29/2019	3.250	124,915		965				255,000	12/08/2018
100031596		Blythe	CA		03/29/2019	4.375	55,217		179				106,900	12/13/2018
100031597		Parrish	FL		03/29/2019	3.000	156,850		1,006				276,000	12/07/2018
100031598		Palmdale	CA		03/29/2019	3.000	171,688		824				299,000	12/07/2018
100031599		Benson	NC		03/29/2019	4.375	92,630		10,148				439,000	12/07/2018
100031603		Hawthorne	CA		03/29/2019	3.125	222,971		790				475,900	12/07/2018
100031604		Van Nuys	CA		03/29/2019	4.232	322,642		496				520,000	12/07/2018
100031605		Pomona	CA		03/29/2019	4.125	265,293		483				425,000	12/08/2018
100031606		Lake Forest	CA		03/29/2019	4.125	355,540		584				711,900	12/09/2018
100031607		West Orange	NJ		03/29/2019	4.000	163,630		776				335,000	12/08/2018
100031608		Moreno Valley	CA		03/29/2019	3.250	145,543		1,002				325,900	12/11/2018
100031610		Perris	CA		03/29/2019	3.125	216,847		881				349,900	12/08/2018
100031611		Rancho Cordova	CA		03/29/2019	4.250	124,691		288				273,000	12/09/2018
100031612		Red Bluff	CA		03/29/2019	3.750	152,739		546				250,000	12/07/2018
100031614		Manteca	CA		03/29/2019	4.750	270,334		(105)				470,000	12/09/2018
100031616		Amityville	NY		03/29/2019	4.290	152,893		784				325,000	12/09/2018
100031618		Orlando	FL		03/29/2019	2.858	163,844		1,271				224,000	12/07/2018
100031619		Coconut Creek	FL		03/29/2019	3.950	37,898		272				55,100	12/08/2018
100031620		Deltona	FL		03/29/2019	4.000	96,956		238				179,000	12/07/2018
100031621		Long Beach	CA		03/29/2019	3.375	236,952		874				460,000	12/08/2018
100031624		Chicago	IL		03/29/2019	4.000	120,172		371				145,000	12/08/2018
100031625		North Lauderdale	FL		03/29/2019	4.375	90,837		201				135,000	12/08/2018
100031627		Norwalk	CA		03/29/2019	3.000	216,811		980				425,000	12/09/2018
100031628		Van Nuys	CA		03/29/2019	2.000	223,043		990				415,000	12/08/2018
100031629		Oakland	CA		03/29/2019	3.000	316,933		1,865				700,000	12/09/2018
100031630		Woodland Hills	CA		03/29/2019	4.375	378,422		350				685,000	12/09/2018
100031632		Woodhaven	NY		03/29/2019	4.380	238,965		637				730,000	12/09/2018
100031633		Miami	FL		03/29/2019	4.320	182,129		291				378,000	12/10/2018
100031634		Saint Cloud	FL		03/29/2019	3.875	98,700		463				186,500	12/08/2018
100031635		Brentwood	CA		03/29/2019	4.450	224,784		196				420,000	12/11/2018
100031637		Norco	CA		03/29/2019	3.875	322,236		736				570,000	12/07/2018
100031638		Stockton	CA		03/29/2019	3.625	180,830		630				300,000	12/07/2018
100031640		Las Vegas	NV		03/29/2019	3.630	71,288		532				165,000	12/08/2018
100031642		Pittsburg	CA		03/29/2019	3.500	209,926		539				440,000	12/10/2018
100031643		Fresno	CA		03/29/2019	2.750	119,117		8				191,002	12/09/2018
100031644		San Jose	CA		03/29/2019	4.350	373,294		462				636,000	12/07/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100031646		Adelanto	CA		03/29/2019	2.000	137,776		1,680				225,000	12/07/2018
100031647		Lynwood	CA		03/29/2019	3.375	171,460		650				347,800	12/07/2018
100031650		Miami	FL		03/29/2019	3.324	160,443		669				601,000	12/07/2018
100031652		Richmond	CA		03/29/2019	3.125	262,092		1,187				465,000	12/10/2018
100031654		North Port	FL		03/29/2019	4.000	206,705		299				375,000	12/10/2018
100031655		Culver City	CA		03/29/2019	3.000	448,414		2,080				991,800	12/07/2018
100031656		Rancho Cucamonga	CA		03/29/2019	3.550	336,246		1,199				620,000	12/07/2018
100031658		Chula Vista	CA		03/29/2019	3.000	240,996		1,393				460,000	12/07/2018
100031660		Melbourne	FL		03/29/2019	4.500	163,057		225				365,000	12/09/2018
100031661		Lompoc	CA		03/29/2019	2.000	182,682		1,043				335,000	12/09/2018
100031662		Hemet	CA		03/29/2019	2.250	98,444		640				199,900	12/07/2018
100031663		Fairfield	CA		03/29/2019	4.480	287,679		191				475,000	12/10/2018
100031668		Hollister	CA		03/29/2019	5.375	383,954		(254)				500,000	12/10/2018
100031669		Orange	CA		03/29/2019	2.000	253,010		2,247				535,000	12/08/2018
100031670		Oxnard	CA		03/29/2019	3.375	191,341		545				349,000	12/08/2018
100031671		Palm Coast	FL		03/29/2019	3.000	195,515		695				332,000	12/09/2018
100031672		Tampa	FL		03/29/2019	4.180	59,953		288				185,000	12/07/2018
100031673		Palmdale	CA		03/29/2019	3.750	132,735		917				249,800	12/07/2018
100031676		Valley Stream	NY		03/29/2019	5.375	313,230		(303)				430,000	12/09/2018
100031677		Rialto	CA		03/29/2019	2.000	158,283		1,333				380,000	12/07/2018
100031678		Palm Bay	FL		03/29/2019	4.000	99,464		419				220,000	12/08/2018
100031682		El Centro	CA		03/29/2019	3.375	115,907		7				140,000	12/09/2018
100031683		Phoenix	AZ		03/29/2019	2.000	72,039		506				182,000	12/08/2018
100031684		American Canyon	CA		03/29/2019	3.500	353,256		1,154				619,000	12/09/2018
100031686		Port St Lucie	FL		03/29/2019	4.250	104,963		178				219,000	12/11/2018
100031688		Santa Rosa	CA		03/29/2019	3.000	502,804		2,031				750,000	12/08/2018
100031689		Bakersfield	CA		03/29/2019	3.375	62,106		901				170,000	12/08/2018
100031692		Fresno	CA		03/29/2019	3.375	104,688		494				160,000	12/11/2018
100031693		Ocala	FL		03/29/2019	4.220	64,044		827				125,000	12/07/2018
100031695		Fort Lauderdale	FL		03/29/2019	4.375	117,687		184				320,000	12/07/2018
100031698		Vallejo	CA		03/29/2019	4.750	136,407		52				280,000	12/08/2018
100031699		Vallejo	CA		03/29/2019	4.375	248,605		309				460,000	12/11/2018
100031700		North Port	FL		03/29/2019	4.310	135,774		405				258,000	12/07/2018
100031702		Katy	TX		03/29/2019	3.125	87,698		2,345				254,000	12/09/2018
100031703		Riverside	CA		03/29/2019	3.375	218,045		782				450,000	12/07/2018
100031705		Sacramento	CA		03/29/2019	3.125	114,950		1,231				260,000	12/07/2018
100031706		Lake Elsinore	CA		03/29/2019	4.375	60,771		412				291,000	12/07/2018
100031708		Concord	CA		03/29/2019	5.026	537,588		355				1,071,600	12/09/2018
100031710		Sun Valley	CA		03/29/2019	2.500	270,452		1,743				530,000	12/07/2018
100031711		Citrus Heights	CA		03/29/2019	4.375	148,421		152				355,000	12/08/2018
100031715		Glendale	AZ		03/29/2019	4.250	272,203		294				510,000	12/07/2018
100031718		San Francisco	CA		03/29/2019	3.000	402,654		2,158				799,000	12/10/2018
100031719		Port Saint Lucie	FL		03/29/2019	3.900	100,477		429				218,000	12/09/2018
100031720		Norwalk	CA		03/29/2019	4.750	265,172		(389)				525,000	12/09/2018
100031721		Union City	CA		03/29/2019	3.000	452,412		2,171				1,139,050	12/08/2018
100031722		Cypress	CA		03/29/2019	3.000	345,073		2,348				732,500	12/09/2018
100031724		Tinley Park	IL		03/29/2019	3.500	77,701		1,367				61,750	12/11/2018
100031725		Centennial	CO		03/29/2019	3.500	561,516		1,481				740,000	12/10/2018
100031728		Sacramento	CA		03/29/2019	2.000	211,608		1,295				390,000	12/07/2018
100031729		Modesto	CA		03/29/2019	2.375	163,245		448				246,000	12/08/2018
100031731		Baldwin Park	CA		03/29/2019	3.125	186,321		798				406,000	12/07/2018
100031735		Escondido	CA		03/29/2019	3.375	182,244		621				335,000	12/07/2018

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100031738		Rosedale	NY		03/29/2019	2.000	222,421		3,033				350,000	12/09/2018
100031739		Rancho Cucamonga	CA		03/29/2019	4.250	138,450		225				275,000	12/07/2018
100031742		San Pedro	CA		03/29/2019	2.750	320,299		1,832				559,900	12/07/2018
100031744		Bakersfield	CA		03/29/2019	4.000	96,265		262				190,000	12/10/2018
100031747		Thousand Oaks	CA		03/29/2019	4.000	413,834		794				680,000	12/09/2018
100031748		Gilbert	AZ		03/29/2019	4.250	184,211		228				320,000	12/11/2018
100031749		Mesa	AZ		03/29/2019	3.000	111,686		605				190,000	12/07/2018
100031750		Vallejo	CA		03/29/2019	5.125	168,746		(212)				305,000	12/12/2018
100031751		Vacaville	CA		03/29/2019	3.875	108,966		3,433				495,000	09/18/2018
100031752		Mesa	AZ		03/29/2019	4.250	91,971		177				175,000	12/07/2018
100031753		Clermont	FL		03/29/2019	4.000	352,545		259				396,300	12/08/2018
100031754		Colton	CA		03/29/2019	4.250	162,054		248				230,000	12/08/2018
100031757		Banning	CA		03/29/2019	4.375	136,489		153				310,000	12/08/2018
100031758		Ontario	CA		03/29/2019	3.500	211,062		1,023				404,000	12/07/2018
100031759		Reno	NV		03/29/2019	3.500	230,299		615				380,000	12/07/2018
100031760		Mc Farland	CA		03/29/2019	3.250	70,205		415				175,000	12/11/2018
100031762		Pomona	CA		03/29/2019	4.250	197,822		290				370,000	12/09/2018
100031763		Mesa	AZ		03/29/2019	4.000	109,879		33				195,000	12/07/2018
100031764		Riverside	CA		03/29/2019	3.125	171,971		1,432				347,000	12/08/2018
100031765		Highland	CA		03/29/2019	3.000	292,183		1,763				565,000	12/07/2018
100031766		Northridge	CA		03/29/2019	4.150	368,860		564				930,000	12/08/2018
100031768		Sacramento	CA		03/29/2019	4.500	197,745		86				333,000	12/09/2018
100031769		Escondido	CA		03/29/2019	3.125	275,134		1,176				480,000	12/08/2018
100031770		Phoenix	AZ		03/29/2019	3.750	103,157		257				205,000	12/08/2018
100031771		Sebastian	FL		03/29/2019	3.000	79,449		608				155,000	12/07/2018
100031774		Oroville	CA		03/29/2019	4.125	109,528		206				255,000	12/07/2018
100031775		Miami	FL		03/29/2019	4.000	149,757		448				344,000	12/07/2018
100031776		Fresno	CA		03/29/2019	3.625	95,197		486				239,980	12/07/2018
100031777		San Francisco	CA		03/29/2019	3.000	411,696		1,627				880,000	12/11/2018
100031778		Pomona	CA		03/29/2019	3.375	218,165		857				445,000	12/07/2018
100031779		West Covina	CA		03/29/2019	3.375	281,296		876				580,000	12/08/2018
100031782		Santa Ana	CA		03/29/2019	3.125	329,384		1,964				533,000	12/06/2018
100031783		Highland	CA		03/29/2019	4.250	202,415		396				445,000	09/17/2018
100031784		Los Angeles	CA		03/29/2019	3.000	225,703		1,066				492,500	12/08/2018
100031785		Plant City	FL		03/29/2019	4.175	100,312		1,294				250,000	12/07/2018
100031786		Clovis	CA		03/29/2019	4.375	109,472		155				220,000	12/09/2018
100031787		Miami	FL		03/29/2019	4.125	55,777		2,959				404,800	12/08/2018
100031789		San Diego	CA		03/29/2019	4.500	237,625		106				385,000	12/07/2018
100031792		Stockton	CA		03/29/2019	3.750	129,555		486				260,000	12/09/2018
100031793		Chicago	IL		03/29/2019	5.036	264,854		124				215,000	12/08/2018
100031794		Carson	CA		03/29/2019	2.000	145,400		808				237,000	12/07/2018
100031795		Encinitas	CA		03/29/2019	3.000	511,802		2,935				945,000	12/07/2018
100031797		San Ramon	CA		03/29/2019	3.875	337,845		935				940,000	12/08/2018
100031798		San Francisco	CA		03/29/2019	3.000	387,136		1,834				1,102,000	12/07/2018
100031799		Providence	RI		03/29/2019	2.892	130,827		614				190,000	12/07/2018
100031800		Orlando	FL		03/29/2019	3.375	197,173		719				309,000	12/07/2018
100031802		Pembroke Pines	FL		03/29/2019	4.400	170,416		596				455,000	12/07/2018
100031803		Port St Lucie	FL		03/29/2019	3.250	53,855		334				148,000	12/11/2018
100031805		Las Vegas	NV		03/29/2019	4.625	451,539		229				633,000	12/07/2018
100031808		Lomita	CA		03/29/2019	3.625	406,494		692				788,900	12/07/2018
100031809		Long Beach	CA		03/29/2019	4.220	299,329		757				690,000	12/09/2018
100031812		Fullerton	CA		03/29/2019	3.250	289,916		949				527,000	12/08/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100031813		Tampa	FL		03/29/2019	3.500	66,494		1,243				197,500	12/07/2018
100031814		Port St Lucie	FL		03/29/2019	3.250	127,561		535				249,000	12/10/2018
100031815		Santa Ana	CA		03/29/2019	3.125	256,422		1,170				417,280	12/06/2018
100031816		Fontana	CA		03/29/2019	3.000	167,743		(495)				325,000	12/09/2018
100031817		Norwalk	CA		03/29/2019	4.250	221,824		457				450,000	12/08/2018
100031818		Baldwin Park	CA		03/29/2019	3.875	167,493		415				390,000	12/07/2018
100031819		Oakley	CA		03/29/2019	3.000	210,359		1,002				445,000	12/10/2018
100031820		Mission Viejo	CA		03/29/2019	3.250	194,775		638				401,000	12/07/2018
100031821		Hayward	CA		03/29/2019	3.350	303,037		1,528				636,412	12/11/2018
100031824		Monterey	CA		03/29/2019	4.500	402,595		112				985,500	12/21/2018
100031825		Bakersfield	CA		03/29/2019	3.125	121,953		1,240				308,000	12/10/2018
100031826		Ontario	CA		03/29/2019	4.375	203,545		252				460,000	12/08/2018
100031827		Riverside	CA		03/29/2019	3.625	145,151		535				302,060	12/08/2018
100031828		Riverside	CA		03/29/2019	4.125	144,127		259				339,500	12/08/2018
100031829		Concord	CA		03/29/2019	3.000	263,559		1,291				705,500	12/10/2018
100031831		Pomona	CA		03/29/2019	4.375	158,239		273				300,000	12/08/2018
100031832		San Ysidro	CA		03/29/2019	4.375	227,717		225				340,000	12/09/2018
100031835		Colton	CA		03/29/2019	3.125	151,142		782				285,000	12/07/2018
100031836		Santa Paula	CA		03/29/2019	3.375	168,755		1,106				485,000	12/08/2018
100031838		Fort Lauderdale	FL		03/29/2019	4.375	153,146		228				319,000	12/08/2018
100031839		Stockton	CA		03/29/2019	4.750	183,542		83				260,000	09/17/2018
100031840		Los Banos	CA		03/29/2019	2.750	186,813		896				248,000	12/09/2018
100031841		South Bound Brook	NJ		03/29/2019	4.000	92,020		619				240,000	09/13/2018
100031842		Valley Center	CA		03/29/2019	4.875	263,806		273				313,500	12/10/2018
100031843		San Leandro	CA		03/29/2019	4.125	342,600		466				625,000	12/07/2018
100031844		Jupiter	FL		03/29/2019	4.375	79,667		202				235,000	12/07/2018
100031846		Montebello	CA		03/29/2019	4.801	380,682		(36)				620,000	12/10/2018
100031849		Cypress	CA		03/29/2019	3.500	271,945		572				613,000	12/09/2018
100031850		Hollywood	FL		03/29/2019	3.807	124,653		347				290,000	12/10/2018
100031852		American Canyon	CA		03/29/2019	4.345	349,891		500				612,750	12/08/2018
100031853		Culver City	CA		03/29/2019	4.500	244,918		275				633,000	09/14/2018
100031856		Rialto	CA		03/29/2019	3.125	198,311		1,083				385,000	12/07/2018
100031859		Oakland	CA		03/29/2019	3.625	282,826		912				550,000	12/08/2018
100031862		Compton	CA		03/29/2019	2.000	300,009		2,441				520,000	12/09/2018
100031863		Rowland Heights	CA		03/29/2019	4.375	210,875		254				485,000	12/07/2018
100031864		Modesto	CA		03/29/2019	4.750	142,346		27				260,000	12/10/2018
100031865		Escondido	CA		03/29/2019	3.875	226,578		320				617,000	12/07/2018
100031866		Colton	CA		03/29/2019	2.000	137,021		678				247,000	12/07/2018
100031867		Levittown	NY		03/29/2019	2.500	206,386		936				350,000	12/07/2018
100031870		Harbor City	CA		03/29/2019	3.500	353,298		1,181				680,000	12/08/2018
100031872		Sacramento	CA		03/29/2019	4.250	114,746		275				205,000	12/09/2018
100031874		Lodi	CA		03/29/2019	3.000	169,155		938				330,000	12/08/2018
100031876		Fort Myers	FL		03/29/2019	4.375	252,510		405				445,000	12/09/2018
100031877		Fontana	CA		03/29/2019	4.000	232,392		398				540,000	12/08/2018
100031880		Tolleson	AZ		03/29/2019	4.375	88,406		253				237,000	12/07/2018
100031882		Los Angeles	CA		03/29/2019	4.674	378,322		167				855,300	12/07/2018
100031884		Riverside	CA		03/29/2019	3.750	167,042		629				294,860	12/08/2018
100031885		Reno	NV		03/29/2019	3.500	538,904		1,639				833,000	12/07/2018
100031888		Oxnard	CA		03/29/2019	3.500	257,850		800				635,000	12/08/2018
100031889		Miami Lakes	FL		03/29/2019	4.500	200,642		(90)				365,000	12/08/2018
100031890		Cypress	CA		03/29/2019	3.375	256,650		549				609,000	12/08/2018
100031891		Greenacres	FL		03/29/2019	3.750	136,343		752				280,000	12/10/2018

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1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100031892		Vacaville	CA		03/29/2019	3.250	187,035		637				415,000	12/09/2018
100031893		Chisago City	MN		03/29/2019	3.500	255,408		765				430,000	12/07/2018
100031894		West Sacramento	CA		03/29/2019	3.250	189,778		1,034				475,000	12/08/2018
100031896		Oceanside	CA		03/29/2019	3.375	168,034		490				378,000	12/07/2018
100031898		Los Angeles	CA		03/29/2019	4.500	298,171		(144)				670,000	12/08/2018
100031899		Antioch	CA		03/29/2019	4.375	269,792		550				535,000	12/09/2018
100031900		Rancho Santa Margari	CA		03/29/2019	4.375	254,816		302				540,000	12/08/2018
100031901		Riverside	CA		03/29/2019	4.275	152,862		258				290,000	12/06/2018
100031903		Riverside	CA		03/29/2019	3.375	185,059		601				400,000	12/08/2018
100031905		Livermore	CA		03/29/2019	2.000	266,930		1,203				789,000	12/10/2018
100031907		Santa Rosa	CA		03/29/2019	4.750	259,471		(89)				445,000	12/08/2018
100031908		Cloverdale	CA		03/29/2019	4.000	262,992		(263)				515,000	12/10/2018
100031909		Dixon	CA		03/29/2019	4.375	157,728		201				417,500	12/07/2018
100031911		Rancho Cucamonga	CA		03/29/2019	3.000	178,692		696				440,000	12/09/2018
100031912		San Jose	CA		03/29/2019	3.875	487,465		1,357				1,130,500	12/09/2018
100031914		Sun Valley	CA		03/29/2019	4.000	318,058		631				800,000	12/07/2018
100031917		Thousand Oaks	CA		03/29/2019	3.375	247,282		934				560,000	12/11/2018
100031921		Chicago	IL		03/29/2019	2.000	111,376		999				220,000	12/09/2018
100031922		Glendale	AZ		03/29/2019	4.000	104,045		399				210,000	12/10/2018
100031923		Salinas	CA		03/29/2019	3.125	206,783		728				420,000	12/09/2018
100031924		Benicia	CA		03/29/2019	4.375	215,301		216				555,000	12/12/2018
100031925		Port St Lucie	FL		03/29/2019	3.250	161,186		689				269,000	12/10/2018
100031927		Lynbrook	NY		03/29/2019	4.770	301,258		165				510,000	12/07/2018
100031928		Paramount	CA		03/29/2019	3.000	212,620		915				520,000	12/07/2018
100031930		San Ramon	CA		03/29/2019	3.500	493,000		1,104				1,220,750	12/08/2018
100031932		Palm Bay	FL		03/29/2019	2.000	80,359		726				200,000	12/07/2018
100031935		Miramar	FL		03/29/2019	2.000	121,736		1,084				235,000	09/13/2018
100031938		East Orange	NJ		03/29/2019	2.875	111,616		980				135,000	12/08/2018
100031939		Cathedral City	CA		03/29/2019	4.125	91,365		153				225,000	12/07/2018
100031940		South Richmond Hill	NY		03/29/2019	3.625	260,902		859				675,000	12/08/2018
100031941		Escondido	CA		03/29/2019	4.375	177,013		182				400,000	12/07/2018
100031942		Pembroke Pines	FL		03/29/2019	2.000	95,469		781				285,000	12/08/2018
100031943		Aliso Viejo	CA		03/29/2019	3.375	272,040		1,107				710,000	12/07/2018
100031945		Modesto	CA		03/29/2019	4.375	166,295		170				420,000	12/07/2018
100031946		Carson	CA		03/29/2019	4.375	293,538		281				565,500	12/07/2018
100031949		West Covina	CA		03/29/2019	3.375	286,764		945				545,000	12/10/2018
100031950		San Jose	CA		03/29/2019	4.374	414,043		587				865,000	12/10/2018
100031951		San Diego	CA		03/29/2019	4.750	206,553		252				465,000	12/07/2018
100031952		South Ozone Park	NY		03/29/2019	4.500	221,275		219				425,000	12/08/2018
100031954		Winton	CA		03/29/2019	4.375	115,467		119				249,900	12/10/2018
100031956		San Diego	CA		03/29/2019	3.500	265,888		697				600,000	12/07/2018
100031958		Bellflower	CA		03/29/2019	3.375	222,272		1,043				500,000	12/08/2018
100031963		El Cajon	CA		03/29/2019	4.500	351,535		440				780,000	12/08/2018
100031964		Granada Hills	CA		03/29/2019	3.875	227,289		470				411,250	09/17/2018
100031965		Chula Vista	CA		03/29/2019	4.000	277,839		514				535,000	12/07/2018
100031967		Fairfield	CA		03/29/2019	4.125	143,075		551				325,000	12/08/2018
100031968		Rancho Santa Margarit	CA		03/29/2019	3.625	247,125		443				551,900	12/08/2018
100031970		San Diego	CA		03/29/2019	4.250	254,114		226				450,000	12/09/2018
100031971		Nevada City	CA		03/29/2019	4.375	123,217		338				275,000	12/07/2018
100031972		Miramar	FL		03/29/2019	3.875	159,841		782				420,000	12/07/2018
100031974		San Bernardino	CA		03/29/2019	4.250	133,740		529				245,000	12/07/2018
100031975		Cathedral City	CA		03/29/2019	4.175	106,088		342				229,960	12/07/2018

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100031976		Rialto	CA		03/29/2019	3.500	155,830		780				350,000	12/10/2018
100031977		Fallbrook	CA		03/29/2019	3.125	291,542		1,033				635,550	12/10/2018
100031978		Beaumont	CA		03/29/2019	3.000	118,195		611				310,000	12/07/2018
100031981		Yolo	CA		03/29/2019	3.250	250,134		968				460,000	12/09/2018
100031983		West Palm Beach	FL		03/29/2019	3.670	42,597		397				232,000	12/08/2018
100031984		Cicero	IL		03/29/2019	4.240	66,931		129				170,000	12/08/2018
100031986		Oakley	CA		03/29/2019	4.150	161,035		292				365,000	12/08/2018
100031987		Bakersfield	CA		03/29/2019	3.250	99,768		413				240,000	12/09/2018
100031990		Watsonville	CA		03/29/2019	3.500	245,236		752				399,000	12/09/2018
100031991		Cape Coral	FL		03/29/2019	4.250	119,287		112				190,000	12/07/2018
100031993		Artesia	CA		03/29/2019	3.250	245,500		979				547,000	12/08/2018
100031995		Chula Vista	CA		03/29/2019	3.125	135,355		542				370,000	12/07/2018
100031997		Las Vegas	NV		03/29/2019	4.375	54,175		127				187,000	12/07/2018
100031998		Nipomo	CA		03/29/2019	3.750	392,300		928				590,000	12/09/2018
100032000		La Puente	CA		03/29/2019	3.500	199,485		1,319				458,000	12/09/2018
100032001		Vista	CA		03/29/2019	4.375	137,941		244				370,000	12/07/2018
100032002		Auburn	CA		03/29/2019	4.350	222,126		299				550,000	12/08/2018
100032004		San Diego	CA		03/29/2019	3.250	178,472		601				420,000	12/09/2018
100032006		San Jose	CA		03/29/2019	4.868	408,825		(572)				847,000	12/07/2018
100032007		San Jose	CA		03/29/2019	3.500	444,860		1,449				900,000	12/10/2018
100032008		Riverview	FL		03/29/2019	4.000	55,188		472				165,000	12/07/2018
100032011		Tampa	FL		03/29/2019	4.375	59,626		116				115,000	12/09/2018
100032013		Port Saint Lucie	FL		03/29/2019	4.375	73,603		441				184,000	12/10/2018
100032016		Highland	CA		03/29/2019	3.875	144,439		463				350,000	12/07/2018
100032018		Miami	FL		03/29/2019	3.980	62,101		398				255,000	12/10/2018
100032022		Fairfield	CA		03/29/2019	3.000	121,522		784				449,900	12/09/2018
100032024		Reno	NV		03/29/2019	3.125	83,045		1,051				240,000	12/10/2018
100032025		West Covina	CA		03/29/2019	4.375	215,780		257				535,000	12/09/2018
100032027		St. Petersburg	FL		03/29/2019	4.460	87,024		172				489,000	12/10/2018
100032031		Cocoa	FL		03/29/2019	4.375	94,247		235				217,120	12/10/2018
100032033		Sparks	NV		03/29/2019	3.750	98,666		1,085				210,000	12/07/2018
100032034		Naples	FL		03/29/2019	3.125	303,118		1,670				673,000	12/08/2018
100032035		Colton	CA		03/29/2019	4.205	130,995		195				270,000	12/08/2018
100032036		Penngrove	CA		03/29/2019	4.375	332,413		451				1,007,000	12/11/2018
100032038		Daly City	CA		03/29/2019	3.625	388,057		2,567				1,000,000	12/08/2018
100032039		Arvada	CO		03/29/2019	4.375	163,014		190				382,500	12/07/2018
100032040		Deerfield Beach	FL		03/29/2019	4.000	62,204		253				180,000	12/08/2018
100032041		Sacramento	CA		03/29/2019	4.375	80,057		165				220,000	12/07/2018
100032042		Fresno	CA		03/29/2019	2.500	48,522		357				145,000	12/09/2018
100032043		Madera	CA		03/29/2019	4.500	65,072		433				217,000	12/09/2018
100032044		Sunrise	FL		03/29/2019	4.125	93,163		304				310,000	12/08/2018
100032045		Oakland	CA		03/29/2019	4.400	461,726		416				1,302,963	12/10/2018
100032046		Lakewood	CO		03/29/2019	3.125	141,197		796				481,500	12/07/2018
100032047		Fontana	CA		03/29/2019	4.250	246,082		292				544,000	06/18/2018
100032048		Inglewood	CA		03/29/2019	3.125	199,739		822				500,000	12/08/2018
100032050		Santa Ana	CA		03/29/2019	4.125	191,240		312				399,640	12/06/2018
100032052		San Francisco	CA		03/29/2019	2.750	366,457		1,432				1,035,500	12/09/2018
100032054		Las Vegas	NV		03/29/2019	4.180	80,044		417				205,000	12/08/2018
100032055		Inglewood	CA		03/29/2019	4.866	205,684		(222)				490,000	12/08/2018
100032056		Hayward	CA		03/29/2019	3.500	267,704		812				850,000	12/08/2018
100032057		Los Banos	CA		03/29/2019	3.000	210,508		1,395				345,000	12/09/2018
100032058		Oakland	CA		03/29/2019	4.375	232,387		232				415,000	12/08/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100032059		Hayward	CA		03/29/2019	3.875	381,696		523				679,000	12/12/2018
100032061		Hayward	CA		03/29/2019	3.500	215,384		617				660,000	12/12/2018
100032062		Boynton Beach	FL		03/29/2019	3.750	66,075		847				185,000	12/10/2018
100032063		Morgan Hill	CA		03/29/2019	3.375	337,968		1,046				850,000	12/09/2018
100032064		Santa Maria	CA		03/29/2019	3.500	127,552		380				320,000	12/08/2018
100032065		San Jose	CA		03/29/2019	3.875	341,135		817				737,500	12/10/2018
100032068		Los Angeles	CA		03/29/2019	3.000	137,186		2,053				480,000	12/08/2018
100032069		La Puente	CA		03/29/2019	4.375	198,481		197				470,000	12/11/2018
100032071		Los Angeles	CA		03/29/2019	3.625	186,083		728				450,000	12/07/2018
100032073		La Puente	CA		03/29/2019	4.500	162,961		182				460,000	12/11/2018
100032074		Roseville	CA		03/29/2019	4.375	199,362		359				603,000	12/07/2018
100032076		Mesa	AZ		03/29/2019	4.375	82,379		88				190,000	12/07/2018
100032077		San Bruno	CA		03/29/2019	3.625	328,099		1,135				840,000	12/09/2018
100032078		Union City	CA		03/29/2019	4.150	248,391		583				849,888	12/08/2018
100032079		Whittier	CA		03/29/2019	4.390	173,220		296				505,000	12/07/2018
100032082		Salinas	CA		03/29/2019	4.000	268,540		560				570,000	12/09/2018
100032083		Hayward	CA		03/29/2019	3.700	341,287		887				620,000	12/12/2018
100032084		San Jose	CA		03/29/2019	4.750	255,346		(165)				840,000	12/12/2018
100032085		Phoenix	AZ		03/29/2019	4.250	54,632		150				200,000	12/09/2018
100032086		Fremont	CA		03/29/2019	3.375	249,509		3,530				884,600	12/09/2018
100032087		Duarte	CA		03/29/2019	4.250	197,176		361				399,000	12/08/2018
100032088		Oceanside	CA		03/29/2019	3.500	110,023		318				345,000	12/07/2018
100032089		Naples	FL		03/29/2019	4.000	65,145		172				225,000	12/08/2018
100032091		Glendale Heights	IL		03/29/2019	2.000	62,132		1,176				198,000	12/08/2018
100032093		Irving	TX		03/29/2019	3.875	122,447		1,017				380,000	12/07/2018
100032094		San Jose	CA		03/29/2019	4.375	289,091		452				1,187,500	12/08/2018
100032095		Salinas	CA		03/29/2019	2.000	120,978		1,096				395,000	12/09/2018
100032096		Chicago	IL		03/29/2019	4.270	52,450		138				147,000	12/11/2018
100032098		Ocala	FL		03/29/2019	4.125	38,474		1,024				85,500	12/07/2018
100032100		Oakland	CA		03/29/2019	2.000	218,851		625				482,000	12/08/2018
100032101		Mesa	AZ		03/29/2019	3.125	150,197		1,156				280,000	12/07/2018
100032102		Merced	CA		03/29/2019	3.500	68,135		308				136,900	12/08/2018
100032103		Los Angeles	CA		03/29/2019	4.250	162,057		264				400,000	12/08/2018
100032104		El Mirage	AZ		03/29/2019	4.375	16,664		182				110,000	12/08/2018
100032105		Stockton	CA		03/29/2019	4.375	75,162		144				220,000	12/07/2018
100032106		Los Angeles	CA		03/29/2019	3.375	185,476		1,771				545,000	12/08/2018
100032108		Gilroy	CA		03/29/2019	3.750	343,903		932				865,000	12/09/2018
100032109		Hayward	CA		03/29/2019	4.375	180,618		241				575,000	12/10/2018
100032111		Seaside	CA		03/29/2019	4.050	192,968		312				443,000	12/07/2018
100032113		San Jose	CA		03/29/2019	4.125	367,343		488				941,648	12/09/2018
100032114		Pacifica	CA		03/29/2019	4.925	355,085		(256)				830,000	12/08/2018
100032116		Antioch	CA		03/29/2019	4.250	198,025		533				540,000	12/10/2018
100032117		Reno	NV		03/29/2019	4.375	139,769		118				409,400	12/09/2018
100032118		Riverside	CA		03/29/2019	4.625	100,558		80				280,695	12/08/2018
100032120		Antioch	CA		03/29/2019	3.790	141,187		500				490,000	12/12/2018
100032121		Fremont	CA		03/29/2019	4.000	263,412		513				900,000	12/08/2018
100032122		Oxnard	CA		03/29/2019	4.250	143,924		418				440,000	12/10/2018
100032123		Stockton	CA		03/29/2019	2.000	123,453		764				275,000	12/08/2018
100032126		Sonoma	CA		03/29/2019	4.375	177,650		118				570,000	12/09/2018
100032127		Sacramento	CA		03/29/2019	4.225	70,296		156				262,000	12/08/2018
100032129		Antioch	CA		03/29/2019	3.250	117,064		455				335,000	12/11/2018
100032130		Oxnard	CA		03/29/2019	3.875	156,373		437				449,000	12/08/2018

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100032131		Tracy	CA		03/29/2019	4.250	232,300		479				545,000	12/10/2018
100032133		Hollywood	FL		03/29/2019	4.330	59,222		320				245,000	12/07/2018
100032134		Corona	CA		03/29/2019	4.125	119,493		309				345,000	12/08/2018
100032135		Inglewood	CA		03/29/2019	3.500	219,088		4,176				1,225,500	12/08/2018
100032136		Pittsburg	CA		03/29/2019	3.575	112,268		759				435,750	12/09/2018
100032138		Los Angeles	CA		03/29/2019	3.500	111,313		569				355,000	12/08/2018
100032139		Aurora	CO		03/29/2019	4.865	84,750		(7)				315,000	12/07/2018
100032140		San Jose	CA		03/29/2019	3.000	310,334		1,253				750,000	12/09/2018
100032141		Denver	CO		03/29/2019	4.625	93,594		70				335,760	12/07/2018
100032144		Salinas	CA		03/29/2019	3.900	152,507		444				425,000	12/09/2018
100032146		La Puente	CA		03/29/2019	4.125	163,925		263				478,000	12/07/2018
100032147		Hollister	CA		03/29/2019	4.125	156,212		748				445,000	12/08/2018
100032148		Oakland	CA		03/29/2019	3.000	215,699		1,147				680,000	12/10/2018
100032149		Stockton	CA		03/29/2019	4.400	103,242		124				300,000	12/07/2018
100032152		San Jose	CA		03/29/2019	4.125	283,651		500				941,032	12/12/2018
100032154		Phoenix	AZ		03/29/2019	4.771	57,326						125,000	12/07/2018
100032158		North Miami Beach	FL		03/29/2019	4.375	75,567		85				122,000	12/08/2018
100032159		Manteca	CA		03/29/2019	4.175	107,789		282				380,000	12/08/2018
100032160		Los Angeles	CA		03/29/2019	4.375	176,203		190				447,000	12/08/2018
100032161		Port Saint Lucie	FL		03/29/2019	3.500	42,242		725				184,000	12/10/2018
100032162		Anaheim	CA		03/29/2019	2.000	135,695		1,418				599,000	12/08/2018
100032165		Stockton	CA		03/29/2019	3.000	68,303		1,382				227,000	12/08/2018
100032166		Stockton	CA		03/29/2019	4.375	71,709		150				280,000	12/10/2018
100032167		Los Angeles	CA		03/29/2019	5.387	289,022		(584)				969,950	12/07/2018
100032168		Chicago	IL		03/29/2019	4.355	60,499		487				265,000	12/09/2018
100032169		Phoenix	AZ		03/29/2019	4.375	60,064		105				159,000	12/09/2018
100032170		Chino	CA		03/29/2019	3.000	85,123		820				440,000	12/08/2018
100032171		Sacramento	CA		03/29/2019	3.125	25,821		984				240,000	12/07/2018
100032173		Salinas	CA		03/29/2019	4.375	132,106		145				375,000	12/08/2018
100032177		Coral Springs	FL		03/29/2019	4.000	53,877		225				170,000	12/08/2018
100032179		Kissimmee	FL		03/29/2019	3.375	39,571		348				215,000	12/08/2018
100032180		East Palo Alto	CA		03/29/2019	4.375	264,217		229				1,056,400	12/10/2018
100032181		Lake Worth	FL		03/29/2019	5.500	38,271		(107)				160,000	12/11/2018
100032182		Homestead	FL		03/29/2019	4.000	38,848		251				191,500	12/08/2018
100032183		Los Angeles	CA		03/29/2019	3.625	192,272		489				832,000	12/08/2018
100032184		Oakland	CA		03/29/2019	3.125	85,825		784				325,000	12/09/2018
100032187		Phoenix	AZ		03/29/2019	6.450	30,312		(143)				210,000	12/09/2018
100032188		Modesto	CA		03/29/2019	4.500	17,297		1,166				235,000	12/11/2018
100032189		Oakland	CA		03/29/2019	3.900	110,743		189				956,000	12/11/2018
100032190		San Bernardino	CA		03/29/2019	4.310	28,542		179				257,000	12/07/2018
100032194		San Mateo	CA		03/29/2019	2.000	38,115		487				1,852,500	12/10/2018
100032288		Dublin	IRL		06/21/2019	5.150	170,864		(1,152)			5,499	125,975	11/30/2018
100032311		Dublin	IRL		06/21/2019	5.750	208,675		2,470			6,150	228,499	11/30/2018
100032312		Dublin	IRL		06/21/2019	5.150	90,621		(555)			2,708	76,902	11/30/2018
100032372		Offaly	IRL		06/21/2019	5.150	29,277		(1,907)			2,586	184,810	11/30/2018
100032402		Donegal	IRL		06/21/2019	5.350	70,062		2,076			3,275	383,520	11/30/2018
100032408		Kildare	IRL		06/21/2019	5.150	407,537		(4,929)			12,735	248,229	11/30/2018
100032425		Dublin	IRL		06/21/2019	1.130	132,067		306			5,160	305,586	11/30/2018
100032448		Limerick	IRL		06/21/2019	5.150	145,200		(3,557)			6,719	144,855	11/30/2018
100032451		Dublin	IRL		06/21/2019	5.450	171,962		2,487			5,609	213,608	11/30/2018
100032464		Dublin	IRL		06/21/2019	5.450	482,465		4,580			15,071	540,134	11/30/2018
100032478		Dublin	IRL		06/21/2019	4.250	431,953		(1,488)			13,705	359,634	11/30/2018

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100032480		Limerick	IRL		06/21/2019	5.300	173,498		9,602			8,536	238,949	11/30/2018
100032541		Sligo	IRL		06/21/2019	4.250	197,991		(1,048)			6,807	255,701	11/30/2018
100032542		Sligo	IRL		06/21/2019	5.450	28,457		368			960	32,582	11/30/2018
100032566		Meath	IRL		06/21/2019	5.600	10,158		2,536			1,075	279,496	11/30/2018
100032607		Donegal	IRL		06/21/2019	5.450	60,246		279,989			55,619	644,511	11/30/2018
100032619		Meath	IRL		06/21/2019	5.150	54,081		(8,585)			9,083	141,523	11/30/2018
100032648		Galway	IRL		06/21/2019	5.150	112,031		(2,487)			4,212	262,002	11/30/2018
100032661		Dublin	IRL		06/21/2019	5.450	387,607		8,311			11,966	427,582	11/30/2018
100032727		Dublin	IRL		06/21/2019	5.150	93,967		(1,341)			3,806	135,996	11/30/2018
100032799		Dublin	IRL		06/21/2019	5.150	291,020		(3,838)			8,947	254,185	11/30/2018
100032800		Dublin	IRL		06/21/2019	5.150	22,382		(249)			852	37,410	11/30/2018
100032805		Dublin	IRL		06/21/2019	5.150	32,444		(511)			1,097	125,293	11/30/2018
100032814		Dublin	IRL		06/21/2019	5.250	124,364		1,953			4,133	150,928	11/30/2018
100032815		Dublin	IRL		06/21/2019	5.250	36,877		354			1,231	41,491	11/30/2018
100032816		Dublin	IRL		06/21/2019	5.150	50,959		(294)			1,699	45,014	11/30/2018
100032819		Louth	IRL		06/21/2019	5.350	98,220		2,187			3,632	244,334	11/30/2018
100032824		Meath	IRL		06/21/2019	5.450	49,269		2,205			3,171	389,780	11/30/2018
100032825		Cork	IRL		06/21/2019	5.450	15,939		457			989	113,865	11/30/2018
100032835		Laois	IRL		06/21/2019	5.750	257,929		5,186			8,935	308,810	11/30/2018
100032857		Dublin	IRL		06/21/2019	4.250	216,330		(652)			6,793	214,601	11/30/2018
100032858		Cork	IRL		06/21/2019	5.600	37,692		604			1,210	19,949	11/30/2018
100032919		Dublin	IRL		06/21/2019	5.750	186,427		1,495			5,917	176,715	11/30/2018
100032937		Clare	IRL		06/21/2019	5.850	137,425		2,035			4,582	162,003	11/30/2018
100032957		Dublin	IRL		06/21/2019	5.150	116,075		(1,763)			4,825	98,057	11/30/2018
100032958		Dublin	IRL		06/21/2019	5.750	202,016		982			6,277	237,110	11/30/2018
100032965		Wicklow	IRL		06/21/2019	5.750	1,016,390		974			28,319	794,533	11/30/2018
100032968		Dublin	IRL		06/21/2019	5.450	328,932		3,768			10,643	563,103	11/30/2018
100032982		Sligo	IRL		06/21/2019	5.750	237,659		9,118			9,586	200,459	11/30/2018
100032983		Sligo	IRL		06/21/2019	5.150	58,812		(12)			2,428	145,309	11/30/2018
100033000		Meath	IRL		06/21/2019	5.150	126,431		(3,088)			5,720	178,654	11/30/2018
100033003		Cavan	IRL		06/21/2019	5.150	135,716		(1,782)			4,910	149,677	11/30/2018
100033023		Dublin	IRL		06/21/2019	5.150	231,689		(1,947)			7,816	339,776	11/30/2018
100033024		Dublin	IRL		06/21/2019	5.150	143,454		(1,259)			4,841	275,832	11/30/2018
100033034		Galway	IRL		06/21/2019	4.250	154,803		(739)			5,018	100,415	11/30/2018
100033087		Galway	IRL		06/21/2019	5.250	2,202,412		39,658			67,142	2,395,611	11/30/2018
100033114		Offaly	IRL		06/21/2019	5.250	139,152		2,211			4,543	293,509	11/30/2018
100033130		Dublin	IRL		06/21/2019	5.450	176,572		4,117			6,301	471,134	11/30/2018
100033138		Wicklow	IRL		06/21/2019	5.250	80,262		9			2,714	123,370	11/30/2018
100033139		Wicklow	IRL		06/21/2019	5.250	50,410		6			1,705	76,624	11/30/2018
100033161		Dublin	IRL		06/21/2019	5.250	39,031					1,644	160,426	11/30/2018
100033162		Dublin	IRL		06/21/2019	5.250	44,751					1,885	294,089	11/30/2018
100033163		Galway	IRL		06/21/2019	5.250	60,364					2,543	354,576	11/30/2018
100033187		Dublin	IRL		06/21/2019	5.150	46,676		(3,438)			4,789	42,805	11/30/2018
100033198		Dublin	IRL		06/21/2019	5.750	69,759		1,120			2,457	168,228	11/30/2018
100033199		Cork	IRL		06/21/2019	5.600	38,277		516			1,353	75,648	11/30/2018
100033227		Mayo	IRL		06/21/2019	5.150	186,365		(2,446)			7,638	324,013	11/30/2018
100033228		Dublin	IRL		06/21/2019	4.250	34,879		(221)			1,391	56,551	11/30/2018
100033229		Mayo	IRL		06/21/2019	5.150	363,432		(11,018)			12,410	221,717	11/30/2018
100033230		Cork	IRL		06/21/2019	5.150	89,590		132			2,899	50,372	11/30/2018
100033277		Dublin	IRL		06/21/2019	5.250	132,578		4,493			5,205	306,888	11/30/2018
100033289		Roscommon	IRL		06/21/2019	5.150	90,304		(1,920)			3,436	151,012	11/30/2018
100033325		Dublin	IRL		06/21/2019	5.600	336,112		93,737			37,176	874,168	11/30/2018

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100033335		Dublin	IRL		06/21/2019	5.850	16,687		127			537	166,320	11/30/2018
100033360		Limerick	IRL		06/21/2019	5.850	191,096		4,171			7,003	268,601	11/30/2018
100033361		Dublin	IRL		06/21/2019	5.150	29,323		(308)			1,093	31,901	11/30/2018
100033398		Limerick	IRL		06/21/2019	5.600	23		2,637			3,537	171,796	11/30/2018
100033399		Galway	IRL		06/21/2019	5.600	26		2,209			3,402	90,186	11/30/2018
100033411		Meath	IRL		06/21/2019	5.600	222,880		8,403			7,674	134,632	11/30/2018
100033445		Dublin	IRL		06/21/2019	5.600	169,644		1,364			6,620	300,363	11/30/2018
100033450		Limerick	IRL		06/21/2019	5.600	166,533		1,970			5,446	189,119	11/30/2018
100033460		Galway	IRL		06/21/2019	5.600	212,236		1,760			6,773	233,888	11/30/2018
100033489		Waterford	IRL		06/21/2019	5.150	403		(26,185)			21,868	265,915	11/30/2018
100033494		Kildare	IRL		06/21/2019	5.600	148,906		400			5,354	97,677	11/30/2018
100033498		Laois	IRL		06/21/2019	5.150	565,880		(1,398)			16,456	391,596	11/30/2018
100033519		Dublin	IRL		06/21/2019	5.600	122,951		1,533			4,048	192,308	11/30/2018
100033530		Louth	IRL		06/21/2019	5.500	126,014		2,870			4,423	214,108	11/30/2018
100033531		Cavan	IRL		06/21/2019	5.950	6,635		4,048			(36)	245,405	11/30/2018
100033547		Longford	IRL		06/21/2019	5.750	132,697		1,459			4,334	213,114	11/30/2018
100033561		Kildare	IRL		06/21/2019	5.750	265,010		953			7,802	205,281	11/30/2018
100033601		Dublin	IRL		06/21/2019	5.150	6,094		(79)			389	20,671	11/30/2018
100033710		Dublin	IRL		06/21/2019	5.600	44,755		1,016			1,723	238,308	11/30/2018
100033743		Dublin	IRL		06/21/2019	5.350	206,987		4,050			6,882	255,514	11/30/2018
100033745		Galway	IRL		06/21/2019	5.600	134,484		1,714			4,475	180,259	11/30/2018
100033753		Donegal	IRL		06/21/2019	5.150	148,439		(1,587)			4,830	116,476	11/30/2018
100033754		Dublin	IRL		06/21/2019	5.150	37,794		(268)			1,222	28,918	11/30/2018
100033784		Dublin	IRL		06/21/2019	5.450	229,948		3,437			7,508	232,280	11/30/2018
100033785		Dublin	IRL		06/21/2019	5.150	218,108		(2,567)			7,275	225,582	11/30/2018
100033786		Dublin	IRL		06/21/2019	5.150	53,728		(512)			1,786	57,645	11/30/2018
100033821		Cork	IRL		06/21/2019	5.150	319,730		(5,036)			10,714	250,352	11/30/2018
100033828		Dublin	IRL		06/21/2019	5.500	582,113		16,462			21,111	822,868	11/30/2018
100033833		Donegal	IRL		06/21/2019	5.750	210,048		1,158			6,754	311,052	11/30/2018
100033857		Dublin	IRL		06/21/2019	5.350	11,328		319			480	34,281	11/30/2018
100033890		Cork	IRL		06/21/2019	5.750	57,726		2,165			3,145	253,935	11/30/2018
100033902		Dublin	IRL		06/21/2019	5.150	215,686		(2,630)			7,762	328,808	11/30/2018
100033907		Galway	IRL		06/21/2019	5.150	120,668		(1,015)			4,041	113,446	11/30/2018
100033916		Cork	IRL		06/21/2019	5.600	146,044		2,625			5,459	346,126	11/30/2018
100033931		Dublin	IRL		06/21/2019	5.750	149,297		2,369			5,437	352,927	11/30/2018
100033934		Dublin	IRL		06/21/2019	5.850	69,590		1,091			2,530	141,814	11/30/2018
100033967		Dublin	IRL		06/21/2019	5.150	628,949		(3,498)			18,512	433,865	11/30/2018
100033995		Galway	IRL		06/21/2019	5.750	204,931		4,973			7,283	285,955	11/30/2018
100034015		Wicklow	IRL		06/21/2019	4.250	298,773		(1,018)			9,714	292,310	11/30/2018
100034044		Louth	IRL		06/21/2019	5.750	232,779		2,765			7,692	343,217	11/30/2018
100034057		Dublin	IRL		06/21/2019	5.850	276,564		3,269			8,895	277,409	11/30/2018
100034059		Cork	IRL		06/21/2019	5.600	236,643		8,406			8,393	135,135	11/30/2018
100034063		Cork	IRL		06/21/2019	5.450	289,126		4,408			9,488	329,900	11/30/2018
100034124		Offaly	IRL		06/21/2019	5.150	207,832		(1,789)			6,614	193,670	11/30/2018
100034129		Kerry	IRL		06/21/2019	5.400	106,613		1,887			3,620	177,204	11/30/2018
100034134		Roscommon	IRL		06/21/2019	5.150	102,279		(2,489)			5,047	199,038	11/30/2018
100034159		Leitrim	IRL		06/21/2019	5.750	123,745		732			3,775	128,924	11/30/2018
100034177		Dublin	IRL		06/21/2019	5.150	208,639		(4,030)			7,818	324,424	11/30/2018
100034187		Dublin	IRL		06/21/2019	5.600	81,783		3,503			3,635	218,827	11/30/2018
100034188		Louth	IRL		06/21/2019	5.600	62,185		1,325			2,768	156,435	11/30/2018
100034190		Cork	IRL		06/21/2019	5.150	219,281		(2,139)			7,158	216,212	11/30/2018
100034230		Offaly	IRL		06/21/2019	5.150	153,035		(2,411)			5,610	174,053	11/30/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100034254		Limerick	IRL		06/21/2019	5.350	172,898		3,555			6,335	357,179	11/30/2018
100034286		Wexford	IRL		06/21/2019	5.150	17,734		(4,815)			15,962	101,489	11/30/2018
100034301		Galway	IRL		06/21/2019	5.600	151,546		3,398			6,309	339,527	11/30/2018
100034329		Cork	IRL		06/21/2019	5.850	6		17,889			14,281	307,821	11/30/2018
100034346		Limerick	IRL		06/21/2019	5.750	545,764		9,671			17,488	859,749	11/30/2018
100034352		Dublin	IRL		06/21/2019	5.150	278,448		(2,450)			8,872	268,184	11/30/2018
100034371		Dublin	IRL		06/21/2019	5.450	601,065		3,954			19,673	891,749	11/30/2018
100034381		Dublin	IRL		06/21/2019	5.150	325,378		(3,923)			10,811	334,206	11/30/2018
100034433		Dublin	IRL		06/21/2019	5.150	411,537		(596)			13,074	211,803	11/30/2018
100034443		Sligo	IRL		06/21/2019	5.750	235,798		2,664			7,156	361,005	11/30/2018
100034506		Kildare	IRL		06/21/2019	5.150	2,816		(13,984)			13,900	294,102	11/30/2018
100034507		Offaly	IRL		06/21/2019	5.250	28,654		1,400			759	151,981	11/30/2018
100034554		Limerick	IRL		06/21/2019	5.150	18,408		(185)			611	205,922	11/30/2018
100034561		Dublin	IRL		06/21/2019	5.750	179,644		2,467			5,891	262,277	11/30/2018
100034578		Louth	IRL		06/21/2019	5.490	404,514		6,334			13,225	438,812	11/30/2018
100034584		Sligo	IRL		06/21/2019	5.350	141,160		3,443			4,881	78,638	11/30/2018
100034589		Cork	IRL		06/21/2019	5.450	182,181		5,676			6,821	337,838	11/30/2018
100034591		Kildare	IRL		06/21/2019	5.490	140,715		3,203			6,251	178,768	11/30/2018
100034613		Cork	IRL		06/21/2019	5.450	196,088		2,673			6,406	218,014	11/30/2018
100034615		Dublin	IRL		06/21/2019	5.350	248,652		5,600			8,650	401,371	11/30/2018
100034624		Kildare	IRL		06/21/2019	5.750	123,046		936			3,735	156,123	11/30/2018
100034627		Galway	IRL		06/21/2019	5.600	10,545		72,782			11,041	168,702	11/30/2018
100034635		Dublin	IRL		06/21/2019	5.350	119,138		47,095			20,241	422,495	11/30/2018
100034698		Meath	IRL		06/21/2019	5.150	157,205		(1,283)			5,196	141,112	11/30/2018
100034699		Dublin	IRL		06/21/2019	5.150	73,027		(617)			2,396	64,804	11/30/2018
100034708		Cork	IRL		06/21/2019	5.250	277,735		3,143			9,319	532,682	11/30/2018
100034709		Dublin	IRL		06/21/2019	5.250	79,592		622			2,677	141,631	11/30/2018
100034716		Galway	IRL		06/21/2019	5.400	165,121		4,212			5,777	244,853	11/30/2018
100034727		Wicklow	IRL		06/21/2019	4.250	148,404		(853)			5,259	181,626	11/30/2018
100034728		Meath	IRL		06/21/2019	4.250	11,877		(40)			420	15,168	11/30/2018
100034774		Cork	IRL		06/21/2019	5.150	176,621		(1,318)			5,585	300,083	11/30/2018
100034800		Sligo	IRL		06/21/2019	5.150	37,401		(677)			1,532	297,817	11/30/2018
100034801		Sligo	IRL		06/21/2019	5.150	10,210		(177)			418	81,456	11/30/2018
100034891		Limerick	IRL		06/21/2019	5.150	150,453		(2,100)			6,121	541,862	11/30/2018
100034934		Dublin	IRL		06/21/2019	5.150	39,407		(799)			1,925	98,753	11/30/2018
100034940		Dublin	IRL		06/21/2019	5.250	161,671		5,329			5,940	324,594	11/30/2018
100034942		Wexford	IRL		06/21/2019	5.600	208,049		683			7,704	436,579	11/30/2018
100038440		Dublin	IRL		09/27/2019	1.500	386,584		12,334			12,027	790,617	11/30/2018
100038442		Meath	IRL		09/27/2019	5.600	194,932		4,028			6,017	156,399	11/30/2018
100038446		Kildare	IRL		09/27/2019	5.200	231,695		10,333			6,927	143,994	11/30/2018
100038452		Dublin	IRL		09/27/2019	5.750	651,475		(6,372)			19,147	788,355	11/30/2018
100038466		Dublin	IRL		09/27/2019	6.000	206,493		6,039			5,934	176,592	11/30/2018
100038471		Dublin	IRL		09/27/2019	6.000	394,387		4,871			11,866	433,564	11/30/2018
100038476		Dublin	IRL		09/27/2019	5.750	187,376		5,619			5,842	315,000	11/30/2018
100038478		Meath	IRL		09/27/2019	5.100	16,797		3,164			765	204,522	11/30/2018
100038480		Cork	IRL		09/27/2019	5.850	596,292		33,677			17,364	668,101	11/30/2018
100038484		Dublin	IRL		09/27/2019	5.750	221,480		4,850			6,482	289,064	11/30/2018
100038488		Kildare	IRL		09/27/2019	5.750	53,449		3,500			1,744	174,493	11/30/2018
100038495		Dublin	IRL		09/27/2019	5.400	276,753		12,156			8,136	299,575	11/30/2018
100038496		Dublin	IRL		09/27/2019	5.650	233,004		9,433			6,839	242,456	11/30/2018
100038504		Kildare	IRL		09/27/2019	5.750	105,440		(1,148)			3,106	132,338	11/30/2018
100038507		Dublin	IRL		09/27/2019	5.750	179,900		(693)			5,262	176,589	11/30/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100038508		Kildare	IRL		09/27/2019	5.750	335,915		5,498			10,077	392,792	11/30/2018
100038514		Dublin	IRL		09/27/2019	5.750	95,469		544			2,805	115,055	11/30/2018
100038516		Dublin	IRL		09/27/2019	5.750	395,951		932			11,620	477,616	11/30/2018
100038520		Meath	IRL		09/27/2019	5.600	234,269		4,344			7,217	222,282	11/30/2018
100038533		Wicklow	IRL		09/27/2019	1.500	136,065		1,804			4,205	159,240	11/30/2018
100038544		Dublin	IRL		09/27/2019	5.330	1,418,349		97,436			39,543	693,430	11/30/2018
100038547		Dublin	IRL		09/27/2019	5.500	871,414		43,693			24,624	439,943	11/30/2018
100038551		Cork	IRL		09/27/2019	5.200	926,010		20,358			27,682	161,637	11/30/2018
100038554		Dublin	IRL		09/27/2019	5.550	201,262		4,043			6,213	242,139	11/30/2018
100038564		Meath	IRL		09/27/2019	5.600	128,246		8,502			4,206	276,706	11/30/2018
100038571		Galway	IRL		09/27/2019	5.200	357,871		13,323			10,572	323,275	11/30/2018
100038573		Dublin	IRL		09/27/2019	6.200	20,026		2,989			744	134,749	11/30/2018
100038581		Meath	IRL		09/27/2019	5.500	123,571		6,390			3,925	226,292	11/30/2018
100038586		Tipperary	IRL		09/27/2019	5.750	95,874		3,068			2,993	145,000	11/30/2018
100038589		Meath	IRL		09/27/2019	5.750	465,331		13,999			13,560	350,972	11/30/2018
100038593		Dublin	IRL		09/27/2019	5.750	163,323		4,794			4,984	340,000	11/30/2018
100038597		Dublin	IRL		09/27/2019	5.200	1,352,026		46,379			39,781	218,276	11/30/2018
100038619		Dublin	IRL		09/27/2019	1.500	182,810		5,633			5,675	183,950	11/30/2018
100038622		Dublin	IRL		09/27/2019	5.750	38,039		771			1,138	49,823	11/30/2018
100038623		Dublin	IRL		09/27/2019	5.750	145,854		6,703			4,624	281,873	11/30/2018
100038624		Dublin	IRL		09/27/2019	5.750	156,589		3,399			4,679	203,883	11/30/2018
100038625		Dublin	IRL		09/27/2019	5.350	177,783		2,950			5,390	225,000	11/30/2018
100038626		Dublin	IRL		09/27/2019	5.750	158,368		5,776			4,966	166,354	11/30/2018
100038627		Dublin	IRL		09/27/2019	1.500	178,071		5,157			5,518	215,665	11/30/2018
100038629		Dublin	IRL		09/27/2019	6.000	94,701		3,402			2,963	98,605	11/30/2018
100038652		Dublin	IRL		09/27/2019	5.350	7,631		42,976			3,290	209,464	11/30/2018
100038666		Dublin	IRL		09/27/2019	1.500	1,100,360		16,801			33,030	683,241	11/30/2018
100038667		Kildare	IRL		09/27/2019	5.500	204,041		12,891			5,869	212,888	11/30/2018
100038668		Kildare	IRL		09/27/2019	5.500	93,520		5,265			2,724	101,789	11/30/2018
100038669		Kildare	IRL		09/27/2019	1.500	102,484		4,950			3,002	116,356	11/30/2018
100038673		Clare	IRL		09/27/2019	5.750	66,596		1,500			2,059	61,211	11/30/2018
100038692		Dublin	IRL		09/27/2019	6.000	310,663		10,532			9,160	399,433	11/30/2018
100038693		Kilkenny	IRL		09/27/2019	5.250	137,225		2,990			4,092	118,830	11/30/2018
100038694		Kilkenny	IRL		09/27/2019	1.500	5,717		270			167	12,766	11/30/2018
100038696		Westmeath	IRL		09/27/2019	5.750	73,646		4,555			2,393	120,027	11/30/2018
100038708		Clare	IRL		09/27/2019	5.350	34,458		2,971			1,167	81,614	11/30/2018
100038709		Clare	IRL		09/27/2019	5.350	34,238		2,952			1,159	75,753	11/30/2018
100038710		Westmeath	IRL		09/27/2019	5.550	137,572		2,685			4,245	54,532	11/30/2018
100038712		Clare	IRL		09/27/2019	5.350	34,606		2,984			1,172	81,614	11/30/2018
100038724		Dublin	IRL		09/27/2019	5.200	463,561		17,077			13,699	274,784	11/30/2018
100038729		Dublin	IRL		09/27/2019	1.500	983,727		17,001			29,492	884,732	11/30/2018
100038731		Dublin	IRL		09/27/2019	5.350	57,912		1,723			1,805	68,332	11/30/2018
100038737		Dublin	IRL		09/27/2019	5.850	170,305		10,507			5,225	346,876	11/30/2018
100038739		Galway	IRL		09/27/2019	5.750	175,283		1,712			5,276	96,982	11/30/2018
100038740		Meath	IRL		09/27/2019	1.500	154,224		3,687			4,765	152,088	11/30/2018
100038744		Meath	IRL		09/27/2019	1.500	147,207		4,466			4,568	157,938	11/30/2018
100038747		Dublin	IRL		09/27/2019	5.550	363,412		20,359			10,564	394,178	11/30/2018
100038749		Dublin	IRL		09/27/2019	5.850	356,345		18,969			10,402	399,433	11/30/2018
100038751		Dublin	IRL		09/27/2019	5.850	356,426		18,973			10,405	399,134	11/30/2018
100038755		Dublin	IRL		09/27/2019	5.850	356,342		18,969			10,402	420,456	11/30/2018
100038777		Meath	IRL		09/27/2019	5.750	135,462		5,702			4,276	257,380	11/30/2018
100038779		Carlow	IRL		09/27/2019	5.750	130,588		2,240			4,021	87,361	11/30/2018

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100038785		Laois	IRL		09/27/2019	5.950	82		26,638			2,851	46,967	11/30/2018
100038786		Dublin	IRL		09/27/2019	5.300	251,623		13,277			7,302	128,012	11/30/2018
100038788		Dublin	IRL		09/27/2019	5.300	451,012		21,738			13,130	323,275	11/30/2018
100038789		Dublin	IRL		09/27/2019	5.300	455,876		22,027			13,270	323,275	11/30/2018
100038795		Dublin	IRL		09/27/2019	1.500	172,745		6,699			5,417	166,492	11/30/2018
100038797		Dublin	IRL		09/27/2019	5.750	252,857		6,369			7,818	299,575	11/30/2018
100038803		Clare	IRL		09/27/2019	1.500	73,329		4,102			2,343	145,000	11/30/2018
100038810		Clare	IRL		09/27/2019	1.500	35,765		2,416			1,160	61,211	11/30/2018
100038815		Wicklow	IRL		09/27/2019	5.200	281,779		(1,115)			8,262	226,292	11/30/2018
100038818		Wicklow	IRL		09/27/2019	5.200	232,890		1,378			6,781	204,741	11/30/2018
100038820		Wicklow	IRL		09/27/2019	5.200	234,834		(165)			6,870	204,741	11/30/2018
100038821		Dublin	IRL		09/27/2019	5.200	163,380		(647)			4,790	120,881	11/30/2018
100038823		Dublin	IRL		09/27/2019	5.200	200,612		1,187			5,841	120,881	11/30/2018
100038824		Dublin	IRL		09/27/2019	5.200	200,142		1,120			5,829	120,881	11/30/2018
100038830		Dublin	IRL		09/27/2019	5.200	240,599		2,933			6,979	416,283	11/30/2018
100038833		Wicklow	IRL		09/27/2019	5.200	368,497		2,073			10,731	323,275	11/30/2018
100038835		Dublin	IRL		09/27/2019	5.200	217,868		541			6,359	125,063	11/30/2018
100038836		Dublin	IRL		09/27/2019	5.200	385,006		14,967			11,285	268,168	11/30/2018
100038838		Dublin	IRL		09/27/2019	5.200	359,391		6,596			10,650	315,342	11/30/2018
100038887		Wicklow	IRL		09/27/2019	5.850	295,349		8,380			8,544	257,380	11/30/2018
100038892		Dublin	IRL		09/27/2019	1.500	348,378		10,256			10,801	456,784	11/30/2018
100038893		Dublin	IRL		09/27/2019	5.200	910,129		4,289			26,898	943,639	11/30/2018
100038899		Dublin	IRL		09/27/2019	6.300	274,728		1,479			8,077	280,171	11/30/2018
100038904		Dublin	IRL		09/27/2019	5.200	276,630		2,951			8,035	166,513	11/30/2018
100038905		Meath	IRL		09/27/2019	5.200	244,937		3,110			7,209	144,369	11/30/2018
100038907		Dublin	IRL		09/27/2019	5.750	172,941		3,774			5,344	166,370	11/30/2018
100038908		Galway	IRL		09/27/2019	5.250	198,588		8,202			5,849	145,474	11/30/2018
100038910		Dublin	IRL		09/27/2019	1.400	182,327		4,349			5,633	273,050	11/30/2018
100038916		Offaly	IRL		09/27/2019	5.650	23,347		2,090			796	89,968	11/30/2018
100038924		Kilkenny	IRL		09/27/2019	5.600	226,195		3,316			6,794	163,597	11/30/2018
100038935		Dublin	IRL		09/27/2019	1.500	214,091		9,649			6,725	357,388	11/30/2018
100038937		Wexford	IRL		09/27/2019	5.750	129,151		2,901			3,991	93,934	11/30/2018
100038956		Dublin	IRL		09/27/2019	5.350	242,302		11,718			7,095	226,292	11/30/2018
100038961		Kildare	IRL		09/27/2019	5.750	484,305		9,732			14,196	301,723	11/30/2018
100038963		Kildare	IRL		09/27/2019	1.400	65,133		6,110			2,210	296,335	11/30/2018
100038966		Dublin	IRL		09/27/2019	5.450	551,930		19,098			16,286	510,000	11/30/2018
100038971		Wexford	IRL		09/27/2019	5.750	44,692		4,721			1,523	95,000	11/30/2018
100038976		Dublin	IRL		09/27/2019	5.750	200,309		4,973			6,213	204,913	11/30/2018
100038987		Meath	IRL		09/27/2019	5.250	385,714		2,334			11,415	339,273	11/30/2018
100038996		Meath	IRL		09/27/2019	5.600	165,323		2,313			5,077	168,430	11/30/2018
100038998		Kildare	IRL		09/27/2019	5.750	150,149		2,779			4,600	114,292	11/30/2018
100039000		Dublin	IRL		09/27/2019	6.000	114,698		5,013			3,629	143,439	11/30/2018
100039006		Dublin	IRL		09/27/2019	5.750	51,445		1,473			1,597	75,761	11/30/2018
100039007		Dublin	IRL		09/27/2019	5.750	140,473		1,628			4,262	150,076	11/30/2018
100039008		Dublin	IRL		09/27/2019	5.750	340,468		9,816			10,569	502,366	11/30/2018
100039013		Kilkenny	IRL		09/27/2019	1.500	143,445		3,989			4,442	199,930	11/30/2018
100039014		Dublin	IRL		09/27/2019	5.750	376,617		7,866			11,608	399,134	11/30/2018
100039015		Dublin	IRL		09/27/2019	5.200	651,004		4,716			19,045	618,068	11/30/2018
100039016		Dublin	IRL		09/27/2019	5.200	129,173		773			3,781	121,541	11/30/2018
100039024		Dublin	IRL		09/27/2019	5.500	24,336		1,195			713	23,555	11/30/2018
100039025		Dublin	IRL		09/27/2019	5.500	286		8,320			907	42,506	11/30/2018
100039026		Dublin	IRL		09/27/2019	5.500	224,869		11,029			6,586	217,595	11/30/2018

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1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100039041		Kildare	IRL		09/27/2019	5.550	113,598		5,302			3,350	102,261	11/30/2018
100039043		Dublin	IRL		09/27/2019	1.400	97,840		4,854			3,101	168,182	11/30/2018
100039059		Dublin	IRL		09/27/2019	5.500	149,316		2,834			4,593	310,086	11/30/2018
100039061		Dublin	IRL		09/27/2019	5.250	131,325		4,400			4,104	260,000	11/30/2018
100039065		Wicklow	IRL		09/27/2019	5.600	3,985		165			126	8,558	11/30/2018
100039066		Wicklow	IRL		09/27/2019	5.600	227,551		10,125			7,210	498,680	11/30/2018
100039077		Dublin	IRL		09/27/2019	5.930	20,811		3,640			828	349,429	11/30/2018
100039085		Carlow	IRL		09/27/2019	4.500	28,789		2,394			957	156,650	11/30/2018
100039094		Clare	IRL		09/27/2019	5.750	7,270		1,315			316	277,291	11/30/2018
100039109		Cork	IRL		09/27/2019	4.500	138,757		3,482			4,277	174,608	11/30/2018
100039112		Dublin	IRL		09/27/2019	6.250	81,790		7,440			2,790	472,094	11/30/2018
100039116		Dublin	IRL		09/27/2019	5.600	47,922		8,680			2,004	265,000	11/30/2018
100039119		Westmeath	IRL		09/27/2019	7.000	16,934		1,946			600	63,308	11/30/2018
100039123		Dublin	IRL		09/27/2019	5.550	156		1			4	4,291	11/30/2018
100039150		Dublin	IRL		09/27/2019	5.700	372,843		11,369			11,637	420,000	11/30/2018
100039157		Dublin	IRL		09/27/2019	6.550	364,928		16,248			11,548	566,218	11/30/2018
100039162		Dublin	IRL		09/27/2019	5.250	1,019,477		30,567			30,398	1,041,352	11/30/2018
100039169		Wicklow	IRL		09/27/2019	5.600	87,478		4,675			2,804	231,758	11/30/2018
100039173		Dublin	IRL		09/27/2019	5.250	532,234		25,729			16,951	827,717	11/30/2018
100039177		Dublin	IRL		09/27/2019	5.750	60,221		4,346			1,986	137,638	11/30/2018
100039180		Dublin	IRL		09/27/2019	5.750	126,905		6,536			4,051	132,102	11/30/2018
100039183		Cork	IRL		09/27/2019	5.600	104,309		8,980			3,526	320,000	11/30/2018
100039186		Limerick	IRL		09/27/2019	6.700	134,436		6,861			4,247	428,188	11/30/2018
100039193		Dublin	IRL		09/27/2019	4.360	13,179		1,163			441	54,049	11/30/2018
100039195		Dublin	IRL		09/27/2019	2.500	69,744		5,492			2,304	270,957	11/30/2018
100039197		Dublin	IRL		09/27/2019	5.300	136,429		9,614			4,491	541,516	11/30/2018
100039198		Dublin	IRL		09/27/2019	6.500	200,595		17,586			6,798	1,144,360	11/30/2018
100039209		Dublin	IRL		09/27/2019	6.180	60,058		4,330			1,954	557,130	11/30/2018
100039214		Westmeath	IRL		09/27/2019	5.600	46,135		6,323			1,771	562,492	11/30/2018
100039225		Dublin	IRL		09/27/2019	4.500	18,374		1,127			590	85,368	11/30/2018
100039226		Dublin	IRL		09/27/2019	5.750	72,782		3,578			2,320	103,126	11/30/2018
100039228		Cork	IRL		09/27/2019	5.300	52,638		722			1,553	51,762	11/30/2018
100039233		Wicklow	IRL		09/27/2019	4.500	14,952		1,806			540	153,413	11/30/2018
100039236		Longford	IRL		09/27/2019	7.450	19,702		3,910			906	142,031	11/30/2018
100039240		Dublin	IRL		09/27/2019	6.550	7,059		2,146			470	140,971	11/30/2018
100039244		Clare	IRL		09/27/2019	4.660	73,519		(1,033)			2,151	48,724	11/30/2018
100039251		Dublin	IRL		09/27/2019	6.180	39,175		3,535			1,334	267,595	11/30/2018
100039277		Galway	IRL		09/27/2019	4.500	27,728		695			856	156,804	11/30/2018
100039280		Dublin	IRL		09/27/2019	5.600	295,946		9,196			8,999	350,502	11/30/2018
100039281		Dublin	IRL		09/27/2019	5.900	689,958		27,666			20,412	583,858	11/30/2018
100039282		Dublin	IRL		09/27/2019	5.400	327,702		10,112			9,973	389,559	11/30/2018
100039296		Dublin	IRL		09/27/2019	5.350	573,040		13,833			17,764	450,000	11/30/2018
100039298		Dublin	IRL		09/27/2019	5.300	32,031		4,952			1,285	589,510	11/30/2018
100039316		Dublin	IRL		09/27/2019	4.500	22,577					663	765,482	11/30/2018
100039323		Dublin	IRL		09/27/2019	5.300	84,590		4,276			2,700	231,155	11/30/2018
100039324		Dublin	IRL		09/27/2019	4.660	243,224		12,498			7,716	596,314	11/30/2018
100042941		Eagle Mountain	UT		05/28/2020	6.250	124,373		(760)				605,000	10/11/2019
100042946		Moreno Valley	CA		05/28/2020	3.640	188,602		873				342,000	03/29/2020
100042951		Front Royal	VA		05/28/2020	4.125	68,870		336				275,000	03/29/2020
100042954		Austin	TX		05/28/2020	3.000	68,257		324				570,000	10/13/2019
100042956		Zolfo Springs	FL		05/28/2020	6.000	163,930		(318)				248,000	02/10/2020
100042967		Streamwood	IL		05/28/2020	2.875	33,084		749				288,000	10/11/2019

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1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100042991		Hillsboro	OR		05/28/2020	3.375	23,876		439				315,000	04/22/2020
100043023		Hicksville	NY		05/28/2020	4.625	272,783		267				505,000	04/22/2020
100043036		Galloway	OH		05/28/2020	5.625	21,925		(203)				210,000	03/30/2020
100043046		Wahpeton	ND		05/28/2020	3.000	17,736		408				151,000	02/28/2020
100043065		Dover Township	NJ		05/28/2020	4.250	162,129		506				490,000	03/31/2020
100043079		Rocklin	CA		05/28/2020	3.250	12,684		332				555,000	01/29/2020
100043098		Brentwood	CA		05/28/2020	4.750	471,224		68				695,000	03/28/2020
100043125		Englewood	CO		05/28/2020	4.750	144,098		(160)				380,000	04/15/2020
100043126		Rialto	CA		05/28/2020	4.625	86,662		201				201,000	10/30/2019
100043131		Alamosa	CO		05/28/2020	5.785	23,667		(75)				80,750	03/05/2020
100043206		Brooklyn	NY		08/13/2020	12.125	123,310		(874)				1,353,750	05/30/2004
100043223		Tarzana	CA		08/13/2020	5.000	845,536		(1,046)				3,620,000	12/03/2019
100043226		Sylva	NC		08/13/2020	5.000	92,648		(577)				403,750	03/01/2007
100043227		Drexel	NC		08/13/2020	4.750	44,073		(189)				104,500	07/01/2004
100043253		Queens Village	NY		08/13/2020	3.625	136,855		3,220				563,350	12/04/2019
100043259		Cheshire	CT		08/13/2020	5.875	14,511		(177)				265,221	11/01/2004
100043262		Fort Lauderdale	FL		08/13/2020	6.600	72,662		(707)				249,457	11/01/2004
100043268		Fairfax	VA		08/13/2020	7.230	72,309		(416)				380,000	10/21/2003
100043270		Palmyra	NE		08/13/2020	6.750	112,661		(220)				441,750	04/01/2002
100043292		Toms River	NJ		08/13/2020	6.125	269,867		456				380,000	04/16/2006
100043293		Marengo	OH		08/13/2020	7.000	63,377		(140)				209,000	02/01/2001
100043299		North Wales	PA		08/13/2020	6.000	231,531		(596)				790,000	05/31/2020
100043301		South Orange	NJ		08/13/2020	6.772	217,292		(518)				546,998	01/27/2008
100043349		Manchester	NH		08/13/2020	6.630	54,393		76				223,250	02/14/2003
100043364		Los Angeles	CA		08/13/2020	7.000	47,159		(1,413)				579,500	03/01/2001
100043368		Philadelphia	PA		08/13/2020	9.250	101,421		(816)				551,306	07/01/2007
100043372		Providence	RI		08/13/2020	5.125	137,742		977				293,550	01/01/2007
100043374		Haines City	FL		08/13/2020	6.750	138,327		663				237,500	06/01/2006
100043379		Walnut	CA		08/13/2020	3.375	529,245		2,335				565,250	08/01/2007
100043384		Randallstown	MD		08/13/2020	4.500	230,475		1,105				270,750	06/01/2007
100043387		Summerville	SC		08/13/2020	4.000	223,032		444				228,095	11/01/2006
100043405		Fairview Heights	IL		08/13/2020	4.000	68,955		849				79,041	07/01/2008
100043408		Milwaukee	WI		08/13/2020	4.000	104,933		258				152,000	10/01/2006
100043411		Rock Springs	WY		08/13/2020	6.000	214,681		(631)				237,500	03/01/2008
100043415		Camden	NJ		08/13/2020	4.000	31,865		472				53,577	05/31/2020
100043434		Lake Odessa	MI		08/13/2020	2.000	263,936		6,527				258,400	12/01/2005
100043446		New Iberia	LA		08/13/2020	7.750	67,745		71				121,600	04/01/2000
100043449		Brooklyn	NY		08/13/2020	2.400	706,353		30,310				949,050	11/01/2006
100043450		Patterson	NY		08/13/2020	5.500	93,393		(186)				228,855	06/01/2005
100043462		Olympia	WA		08/13/2020	5.500	52,687		(430)				221,350	04/01/2008
100043463		Galway	NY		08/13/2020	2.125	283,595		11,751				299,250	06/01/2005
100043473		Putnam Valley	NY		08/13/2020	2.500	278,730		8,163				323,000	02/01/2003
100043477		Saint Charles	IL		08/13/2020	4.500	138,359		151				211,850	03/01/2007
100043480		Tallahassee	FL		08/13/2020	2.500	248,015		9,016				256,500	09/01/2003
100043481		Tampa	FL		08/13/2020	1.500	199,775		410				237,500	05/01/2007
100043505		Pearland	TX		08/13/2020	6.875	51,236		(690)				209,000	09/01/2001
100043506		Gilbert	AZ		08/13/2020	6.500	48,725		(766)				294,500	09/01/2002
100043510		East Brunswick	NJ		08/13/2020	5.000	71,250		(34)				380,475	03/01/2004
100043514		Claremont	CA		08/13/2020	5.625	155,129		(822)				712,500	04/01/2005
100043523		Torrance	CA		08/13/2020	6.990	72,512		(789)				636,500	01/01/2001
100043530		Pittsburgh	PA		08/13/2020	7.000	49,234		(345)				161,500	03/01/2008
100043533		Chino	CA		08/13/2020	4.500	136,356		(212)				408,500	08/01/2007

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100043543		Cheshire	CT		08/13/2020	5.500	68,379		(217)				247,000	07/01/2011
100043544		North Bergen	NJ		08/13/2020	5.000	94,692		(233)				247,000	06/01/2011
100043552		Ravenna	OH		08/13/2020	5.000	203,557		(184)				275,500	05/01/2006
100043560		West Palm Beach	FL		08/13/2020	6.750	58,038		(165)				175,750	07/01/2006
100043564		Miami	FL		08/13/2020	7.000	65,394		(764)				243,200	07/01/2003
100043565		Palmdale	CA		08/13/2020	5.500	97,808		(226)				378,100	02/01/2004
100043583		Los Angeles	CA		08/13/2020	5.875	250,086		(719)				774,250	10/01/2003
100043604		Staten Island	NY		08/13/2020	5.500	141,297		(331)				555,750	08/01/2008
100043621		Mastic Beach	NY		08/13/2020	5.750	2,792		(90)				228,000	08/01/2004
100043627		Philadelphia	PA		08/13/2020	6.500	74,249		(493)				299,250	03/01/2006
100043646		Lansing	MI		08/13/2020	4.375	46,581		(58)				109,250	08/01/2003
100043671		San Bernardino	CA		08/13/2020	5.750	67,938		(185)				275,500	07/01/2004
100043705		Roanoke	IL		08/13/2020	5.000	65,049		228				156,750	11/05/2006
100043711		Hesperia	CA		08/13/2020	4.000	105,253		7				255,550	08/01/2006
100043718		Lake Grove	NY		08/13/2020	5.500	400,558		8,376				527,250	04/15/2003
100043720		Atlanta	GA		08/13/2020	3.000	64,557		1,971				149,150	02/01/2001
100043726		Levittown	NY		08/13/2020	4.000	409,796		1,545				407,550	02/01/2006
100043728		Sarasota	FL		08/13/2020	6.000	171,380		(366)				169,100	08/01/2003
100043730		Clifton Park	NY		08/13/2020	5.500	218,503		850				213,750	08/01/2010
100043734		Miami	FL		08/13/2020	5.250	69,858		(215)				192,850	08/01/2003
100043752		Gardnerville	NV		08/13/2020	5.000	294,674		(489)				489,250	04/01/2005
100043755		Suwanee	GA		08/13/2020	4.000	202,527		501				218,500	05/13/2008
100043760		Brazil	IN		08/13/2020	5.000	44,400		36				224,845	02/01/1998
100043774		Richmond	CA		08/13/2020	5.410	61,509		(333)				479,750	07/01/2005
100043778		Turlock	CA		08/13/2020	6.750	104,830		914				284,916	03/01/2006
100043779		Vallejo	CA		08/13/2020	7.650	99,687		(700)				394,250	05/01/2007
100043785		Pittsburgh	PA		08/13/2020	6.500	7,547		761				102,600	07/01/2003
100043791		Freeport	NY		08/13/2020	4.250	325,471		556				369,550	02/01/2006
100043801		Valley Stream	NY		08/13/2020	4.000	372,695		3,459				427,500	05/01/2007
100043804		Hamden	CT		08/13/2020	4.625	201,807		872				218,500	03/01/2006
100043816		Hayward	CA		08/13/2020	8.625	85,171		(8)				489,379	09/01/2004
100043824		Oradell	NJ		08/13/2020	8.500	203,193		(2,241)				512,410	03/06/2002
100043829		El Paso	TX		08/19/2020	7.350	5,224		(130)				119,700	12/01/1995
100043844		Menlo Park	CA		08/19/2020	7.750	371,909		1,239				969,000	11/15/2006
100043849		Staten Island	NY		08/19/2020	5.750	353,889		174				356,250	06/01/2007
100043851		E Palo Alto	CA		08/19/2020	4.500	299,347		(591)				1,063,145	11/15/2005
100043852		Norco	CA		08/19/2020	3.000	54,769		554				551,000	08/01/1998
100043853		Richmond	CA		08/19/2020	5.250	123,273		(673)				455,050	07/15/2005
100043874		Mission	TX		08/19/2020	4.000	18,284		65				90,250	03/20/1999
100043876		Galesburg	IL		08/19/2020	6.500	38,419		721				61,370	02/28/2005
100043878		Woodridge	IL		08/19/2020	4.015	149,666		1,105				157,700	06/01/2008
100043890		Weston	FL		08/19/2020	5.500	488,501		38				427,500	07/01/2007
100043891		St. Louis	MO		08/19/2020	5.250	48,856		178				285,000	08/13/2005
100043892		Palm Harbor	FL		08/19/2020	5.500	261,134		350				251,750	12/01/2006
100043895		Mesa	AZ		08/19/2020	5.250	79,864		(454)				213,750	10/15/2007
100043900		Daly City	CA		08/19/2020	5.200	417,931		505				855,000	12/01/2007
100043903		Gardena	CA		08/19/2020	7.205	180,275		(1,723)				522,500	11/01/2005
100043904		Marion Station	MD		08/19/2020	7.290	64,326		(747)				213,655	12/05/2019
100043913		Birmingham	AL		08/19/2020	7.000	60,737		(461)				72,200	06/01/2007
100043914		Wyoming	IL		08/19/2020	7.250	90,822		(168)				70,395	05/01/2001
100043916		Ellenwood	GA		08/19/2020	6.930	77,114		(587)				225,150	12/04/2019
100043921		Temple City	CA		08/19/2020	6.750	31,946		(484)				774,250	02/01/2005

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		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100043930		Brick Township	NJ		08/19/2020	6.500	82,040		(289)				228,000	03/29/2000
100043932		San Diego	CA		08/19/2020	6.500	142,016		(566)				342,000	03/01/2007
100043934		Bethlehem	PA		08/19/2020	6.500	146,842		(454)				228,000	12/04/2019
100043941		Dyke	VA		08/19/2020	6.500	82,061		(620)				204,250	01/01/2008
100043942		Plantation	FL		08/19/2020	6.375	41,806		(313)				130,150	12/01/2007
100043956		Newman	CA		08/19/2020	6.000	143,207		(504)				361,000	07/01/2007
100043962		Hastings	NE		08/19/2020	6.000	13,442		373				92,958	02/05/2002
100043963		Columbus	OH		08/19/2020	6.000	52,629		(328)				190,000	06/01/2001
100043967		San Rafael	CA		08/19/2020	5.991	403,120		(1,002)				1,063,145	02/07/2003
100043968		Indianapolis	IN		08/19/2020	6.000	23,654		(1)				29,783	12/04/2019
100043975		Ellwood City	PA		08/19/2020	6.000	130,243		274				114,000	03/01/2002
100043983		Omaha	NE		08/19/2020	6.730	14,907		638				51,894	11/17/2004
100043986		Imperial Beach	CA		08/19/2020	4.250	97,320		(1,159)				532,000	05/01/2004
100043988		Rancho Cucamonga	CA		08/19/2020	8.250	206,368		(634)				864,500	10/15/2002
100044004		Los Angeles	CA		08/19/2020	5.125	217,627		(479)				446,500	06/01/2007
100044026		Severn	MD		08/19/2020	5.000	121,144		(410)				551,000	10/01/2003
100044028		Shillington	PA		08/19/2020	5.000	45,249		(143)				137,750	05/01/1993
100044032		Ontario	CA		08/19/2020	5.000	48,407		(272)				441,750	06/01/2010
100044038		Danville	CA		08/19/2020	6.500	171,957		649				957,600	06/18/2019
100044041		Osprey	FL		08/19/2020	5.000	414,979		1,088				574,750	03/06/2019
100044047		Roberts	WI		08/19/2020	5.000	269,559		1,811				246,050	07/01/2007
100044050		Houma	LA		08/19/2020	5.000	110,121		387				126,350	07/01/2007
100044091		Clark Township	NJ		08/19/2020	4.625	219,177		57				313,500	07/01/2006
100044100		Greenville	GA		08/19/2020	4.375	40,355		(40)				76,713	06/01/2010
100044101		Beaver Dam	WI		08/19/2020	6.875	35,536		161				94,763	09/01/2003
100044104		Las Vegas	NV		08/19/2020	4.500	44,163		48				180,500	04/01/2002
100044109		Los Angeles	CA		08/19/2020	4.250	113,167		(155)				380,000	05/15/2005
100044132		Indio	CA		08/19/2020	4.000	88,085		(12)				300,200	03/15/2006
100044135		Los Angeles	CA		08/19/2020	4.250	258,954		(156)				969,000	12/01/2006
100044157		Greenville	SC		08/19/2020	3.750	30,032		44				190,950	12/04/2019
100044159		Chattanooga	TN		08/19/2020	3.730	11,334		81				175,750	11/10/2018
100044169		Victorville	CA		08/19/2020	4.000	88,965		(13)				275,500	07/01/2006
100044181		Ukiah	CA		08/19/2020	3.500	140,806		172				475,000	12/15/2006
100044209		Plainfield	NJ		08/19/2020	4.875	311,350		(405)				350,550	07/01/2005
100044210		Sterling Heights	MI		08/19/2020	3.625	8,062		103				221,255	04/01/2003
100044219		Chicago	IL		08/19/2020	3.500	169,310		834				170,050	04/01/2006
100044220		San Francisco	CA		08/19/2020	3.500	219,110		528				1,064,950	09/01/2007
100044230		Boca Raton	FL		08/19/2020	4.750	48,915		433				270,750	09/06/2008
100044235		Calexico	CA		08/19/2020	4.500	74,559		(60)				255,550	11/01/2005
100044245		Madera	CA		08/19/2020	3.250	244,651		840				323,000	01/01/2006
100044248		Lithonia	GA		08/19/2020	4.000	36,574		15				125,400	03/01/2004
100044265		Roanoke	VA		08/19/2020	3.500	137,767		2,358				166,250	04/27/2019
100044268		Richmond	VA		08/19/2020	3.500	199,082		4,561				213,750	12/26/2006
100044273		Coral Springs	FL		08/19/2020	4.125	304,561		968				421,135	11/30/2004
100044282		Miramar	FL		08/19/2020	2.000	46,314		1,113				223,250	05/01/2007
100044292		Venice	FL		08/19/2020	6.000	168,397		(351)				171,000	11/15/2019
100044295		Saint Louis	MO		08/19/2020	6.000	193,382		(406)				106,875	09/15/2004
100044297		East Windsor	NJ		08/19/2020	3.875	32,505		96				118,750	12/26/2019
100044353		St Louis	MO		11/19/2020	6.625	838		114				112,000	02/01/1994
100044354		Fayetteville	AR		11/19/2020	4.875	11,187		23				140,000	06/01/1997
100044356		Gates	NC		11/19/2020	5.000	63,319		(555)				170,000	11/14/2019
100044359		Clinton	AR		11/19/2020	4.500	23,029		(88)				52,844	08/01/2001

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		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100044367		Boston	MA		11/19/2020	2.000	248,971		1,795				655,000	04/01/2007
100044370		Longmont	CO		11/19/2020	3.500	125,032		20				470,250	04/01/2003
100044377		Flint	MI		11/19/2020	7.750	1,643		(96)				13,775	03/08/2019
100044379		Lake Worth	FL		11/19/2020	5.000	66,652		(297)				154,850	04/01/2005
100044400		Kingston	PA		11/19/2020	6.000	132,951		1,826				94,763	10/01/2005
100044401		Valrico	FL		11/19/2020	5.000	251,896		(234)				206,150	05/01/2006
100044407		Chicago	IL		11/19/2020	4.750	216,546		4,861				161,500	06/01/2006
100044408		Ozone Park	NY		11/19/2020	5.000	616,398		12,563				812,250	08/01/2007
100044409		Baltimore	MD		11/19/2020	6.375	103,920		(458)				54,150	12/01/2006
100044415		North Charleston	SC		11/19/2020	3.000	42,859		240				180,500	04/01/2006
100044418		Oakland	CA		11/19/2020	5.000	155,864		(411)				568,100	03/01/2002
100044426		Newtown	CT		11/19/2020	4.750	88,312		(21)				327,750	12/01/2004
100044433		Valrico	FL		11/19/2020	4.125	246,503		(240)				290,700	05/01/2006
100044448		Carson	WA		11/19/2020	4.500	64,603		(248)				285,000	04/01/2003
100044454		Miami	FL		11/19/2020	4.375	79,745		(216)				370,500	12/01/2005
100044461		Atlanta	GA		11/19/2020	4.000	22,039		(53)				103,550	07/22/2019
100044464		Chicago	IL		11/19/2020	2.000	27,845		412				94,763	06/01/2008
100044467		Miami	FL		11/19/2020	3.500	135,034		582				138,463	12/01/2006
100044469		Livermore	CA		11/19/2020	3.500	153,153		(53)				726,750	03/01/2007
100044472		Bridgeport	CT		11/19/2020	4.125	114,770		(116)				218,500	07/23/2019
100044481		Newark	CA		11/19/2020	3.375	237,546		243				709,650	10/01/2005
100044484		Williams	CA		11/19/2020	5.000	18,491		(106)				175,750	07/24/2019
100044490		San Jose	CA		11/19/2020	4.125	219,030		(304)				731,500	07/21/2019
100044496		Mobile	AL		11/19/2020	5.000	6,659		(5)				34,295	07/19/1997
100044503		Union City	CA		11/19/2020	6.250	140,759		393				668,200	09/25/2019
100044508		San Diego	CA		11/19/2020	3.000	89,007		99				422,750	01/20/2020
100044515		Los Angeles	CA		11/19/2020	3.875	332,379		(587)				636,500	03/01/2007
100044520		San Diego	CA		11/19/2020	4.000	5,460		(30)				532,000	06/01/2000
100044527		Trappe	PA		11/19/2020	5.490	47,520		(109)				427,500	12/04/2019
100044533		Chicago	IL		11/19/2020	5.625	1,037		200				160,000	12/04/2019
100044534		Colorado Springs	CO		11/19/2020	7.750	19,596		(148)				171,000	11/01/1997
100044543		Orem	UT		11/19/2020	4.625	199,491		(903)				560,500	04/01/2003
100044544		Las Vegas	NV		11/19/2020	3.500	40,221		679				247,000	10/01/2000
100044545		Aurora	CO		11/19/2020	8.000	28,690		133				175,750	03/15/2002
100044558		Tamarac	FL		11/19/2020	4.000	73,923		(7)				156,750	12/01/2007
100044562		Leominster	MA		11/19/2020	8.500	11,049		119				82,650	07/23/2002
100044576		Houston	TX		11/19/2020	8.000	24,227		66				113,875	05/15/2002
100044582		Houston	TX		11/19/2020	3.375	19,294		13				130,000	09/01/1992
100044583		Forest Grove	OR		11/19/2020	7.750	60,506		(190)				175,000	07/01/2004
100044590		Los Angeles	CA		11/19/2020	4.500	162,916		(461)				410,000	02/01/2007
100044604		Hayward	CA		11/19/2020	3.850	178,117		(276)				541,500	03/01/2007
100044623		San Diego	CA		11/19/2020	3.875	273,377		(477)				541,500	09/01/2007
100044628		Tujunga	CA		11/19/2020	4.000	102,935		(114)				522,500	10/01/2003
100044639		Naperville	IL		11/19/2020	3.375	267,284		973				872,550	01/01/2005
100044641		Van Nuys	CA		11/19/2020	4.918	319,695		(907)				485,000	03/11/2004
100044648		Montclair	CA		11/19/2020	6.375	123,521		424				327,600	05/01/2005
100044649		Bothell	WA		11/19/2020	6.500	132,530		303				517,500	10/01/2004
100044653		Fremont	CA		11/19/2020	6.500	362,944		808				1,533,870	12/01/2003
100044660		Milpitas	CA		11/19/2020	2.000	232,683		1,098				660,000	02/11/2005
100044662		Springville	UT		11/19/2020	4.000	72,108		179				206,000	03/12/2004
100044675		Schaumburg	IL		11/19/2020	5.000	149,415		876				145,000	05/01/2009
100044684		Maple Shade	NJ		11/19/2020	6.000	175,766		(333)				175,000	02/01/2010

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100044685		Gloucester Twp	NJ		11/19/2020	2.000	128,550		3,722				165,000	04/01/2010
100044701		Franklin	MA		11/19/2020	5.000	691,157		(1,130)				615,000	01/01/2011
100044706		Scotch Plains	NJ		11/19/2020	6.500	451,521		(667)				338,000	09/01/2009
100044712		Plainfield	IL		11/19/2020	5.000	143,155		98				155,000	07/25/2007
100044716		West Park	FL		11/19/2020	6.250	111,445		729				223,875	05/01/2007
100044733		Brooklyn	NY		11/19/2020	5.000	224,640		(314)				565,000	07/01/2003
100044752		Philadelphia	PA		11/19/2020	3.750	32,024		117				81,225	11/01/2004
100044765		Brooksville	FL		11/19/2020	5.500	218,828		(897)				299,000	03/01/2006
100044768		Kapolei	HI		11/19/2020	6.500	31,222		(385)				630,000	11/01/2004
100044772		Bridgeport	CT		11/19/2020	6.000	374,701		199				340,000	03/01/2006
100044782		Apopka	FL		11/19/2020	5.000	110,585		(4,757)				260,000	12/01/2006
100044783		Miami	FL		11/19/2020	5.500	395,244		(1,020)				378,000	09/01/2006
100044794		Fairfield	OH		11/19/2020	5.500	177,699		(341)				170,000	08/01/2003
100044810		Miami	FL		11/19/2020	2.000	164,608		1,476				484,500	04/10/2020
100044816		Miami	FL		11/19/2020	6.000	92,950		168				68,400	04/01/2005
100044820		Phoenix	AZ		11/19/2020	4.750	19,076		(435)				115,784	08/01/2003
100044822		Bakersfield	CA		11/19/2020	6.500	336,742		(799)				261,500	03/15/2020
100044827		Brooklyn	NY		11/19/2020	4.040	217,143		(333)				760,000	10/01/2003
100044830		Leesburg	TX		11/19/2020	6.625	60,376		(619)				90,250	02/01/2005
100044838		Fayetteville	GA		11/19/2020	3.000	69,944		1,031				293,958	07/01/2001
100044842		Newnan	GA		11/19/2020	2.000	53,732		494				157,700	05/01/2002
100044851		Sebring	FL		11/19/2020	5.750	77,298		(324)				159,600	06/09/2020
100044861		Amite	LA		11/19/2020	4.750	51,979		(381)				122,550	04/10/2020
100044863		Casselberry	FL		11/19/2020	2.000	70,400		582				235,600	04/10/2020
100044892		Savannah	GA		11/19/2020	3.875	87,694		625				269,958	04/10/2020
100044896		Effort	PA		11/19/2020	2.750	96,757		367				204,250	04/01/2005
100044901		Lehigh Acres	FL		11/19/2020	5.070	45,564		(401)				104,500	04/13/2020
100044906		Staten Island	NY		11/19/2020	3.650	302,587		(227)				939,804	11/01/2004
100044907		San Lorenzo	CA		11/19/2020	4.375	224,283		(690)				684,000	12/01/2003
100044926		Katy	TX		11/19/2020	2.000	81,003		771				265,304	03/01/2004
100044945		Fort Worth	TX		11/19/2020	2.450	122,526		824				261,250	06/01/2002
100044954		Honolulu	HI		11/19/2020	2.000	164,507		2,120				1,014,410	12/01/2002
100044959		Grosse Pointe	MI		11/19/2020	6.500	79,614		30				208,050	04/10/2020
100044964		Fort Lauderdale	FL		11/19/2020	3.875	56,058		(95)				228,492	07/31/2020
100044968		Marietta	GA		11/19/2020	4.875	72,656		(594)				218,405	04/13/2020
100044987		Ludington	MI		11/19/2020	4.125	282,665		(647)				380,000	10/01/2003
100045008		Macomb	MI		11/19/2020	3.430	52,655						156,750	10/01/2003
100045015		Crowley	TX		11/19/2020	4.375	76,803		650				211,850	11/01/2003
100045017		Washington	DC		11/19/2020	5.750	55,828		135				331,695	07/01/2002
100045019		Meridian	ID		11/19/2020	4.000	112,606		(293)				274,550	03/04/2020
100045050		Smyrna	DE		11/19/2020	2.000	59,415		668				154,043	03/01/2004
100045055		Pompano Beach	FL		11/19/2020	4.570	142,024		1,161				223,250	04/09/2020
100045063		Valdosta	GA		11/19/2020	3.500	47,718		(32)				226,158	05/01/2001
100045065		Edgewood	NM		11/19/2020	6.500	43,498		63				183,585	07/31/2020
100045069		Aurora	CO		11/19/2020	4.125	63,716		(759)				390,138	07/31/2020
100045076		Saint Cloud	FL		11/19/2020	2.000	59,852		634				233,700	03/01/2005
100045082		Kelso	WA		11/19/2020	3.900	145,796		12				332,500	11/01/2005
100045089		Perris	CA		11/19/2020	3.375	98,391		85				361,000	06/01/2016
100045111		Lauderhill	FL		11/19/2020	2.000	46,604		522				237,500	06/01/2002
100045112		Burlington	MA		11/19/2020	2.011	136,621		1,245				408,500	09/01/2003
100045116		El Paso	TX		11/19/2020	3.000	44,049		100				190,000	09/01/2003
100045123		Richmond	VA		11/25/2020	7.750	81,871		23				216,600	08/31/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100045126		Gainesville	FL		11/25/2020	10.750	211,932		2,809		26,337		415,000	06/01/2007
100045132		Bloomfield	NJ		11/25/2020	3.750	39,368		(96)				438,900	05/01/1987
100045137		Emeryville	CA		11/25/2020	7.375	1,177		155				342,000	02/10/2020
100045138		Henderson	NV		11/25/2020	6.125	214,128		(642)				354,350	09/01/2004
100045161		Puyallup	WA		11/25/2020	4.625	263,100		(513)				572,109	06/01/2007
100045181		Tornillo	TX		11/25/2020	2.016	5,309		136				83,716	04/30/2008
100045206		Orlando	FL		11/25/2020	4.125	145,258		(221)				221,350	10/01/2007
100045208		Ewa Beach	HI		11/25/2020	4.625	84,048		(350)				617,500	11/01/2003
100045230		Saginaw	MI		11/25/2020	5.875	48,143		(452)				61,370	11/01/2005
100045236		Skillman	NJ		11/25/2020	4.375	194,706		(634)				384,750	08/01/2014
100045237		Ilion	NY		11/25/2020	3.250	30,092		783				63,175	04/07/2003
100045245		Orlando	FL		11/25/2020	3.500	103,234		30				194,750	11/01/2013
100045249		West Chester	PA		11/25/2020	4.250	270,014		(502)				508,250	12/01/2014
100045264		Forest Hill	MD		11/25/2020	5.375	102,342		(458)				484,500	04/01/2003
100045265		Parker	AZ		11/25/2020	5.000	199,517		(445)				190,000	08/01/2007
100045275		San Bruno	CA		11/25/2020	7.750	341,751		462				850,250	04/01/2007
100045283		Rockledge	GA		11/25/2020	4.000	13,423		2				49,638	10/01/2012
100045284		Elk City	OK		11/25/2020	4.000	83,437		532				104,500	09/26/2004
100045289		Camden	SC		11/25/2020	4.715	71,508		3,208				104,500	02/01/1997
100045292		Baltimore	MD		11/25/2020	4.375	24,659		(5)				54,150	09/01/1997
100045296		Grant	AL		11/25/2020	3.500	71,866		96				114,000	02/01/2008
100045300		West Hills	CA		11/25/2020	4.625	429,269		(1,361)				684,000	04/01/2008
100045302		Clifton	NJ		11/25/2020	3.500	226,055		163				285,000	04/01/2008
100045303		Naples	FL		11/25/2020	4.625	298,505		(570)				394,250	06/01/2005
100045307		Greentown	PA		11/25/2020	5.250	56,470		(466)				107,350	04/01/2005
100045308		Summitville	NY		11/25/2020	5.875	119,318		(1,341)				247,000	10/01/2004
100045316		Chicago	IL		11/25/2020	4.500	82,970		(146)				118,750	07/01/2005
100045319		Virginia Beach	VA		11/25/2020	4.000	257,314		(337)				356,250	04/01/2005
100045324		Burlington	NC		11/25/2020	8.350	90,441		(1,096)				107,350	09/01/2006
100045330		Toledo	OH		11/25/2020	9.499	16,124		231				17,328	06/15/2007
100045336		Friant	CA		11/25/2020	5.000	239,263		(498)				351,500	10/01/2013
100045338		Salvo	NC		11/25/2020	6.125	181,185		(1,679)				247,950	05/01/2007
100045339		Antelope	CA		11/25/2020	4.125	222,341		(279)				247,000	06/01/2013
100045350		Minneapolis	MN		11/25/2020	4.625	128,121		(5,415)				275,500	04/01/2007
100045356		Minneapolis	MN		11/25/2020	3.875	120,677		(115)				273,600	06/01/2003
100045360		Kellyton	AL		11/25/2020	8.836	24,946		1,248				26,263	08/31/2020
100045365		St Louis	MO		11/25/2020	3.500	34,583		192				40,613	08/31/2020
100045383		Milledgeville	GA		11/25/2020	3.125	91,037		679				361,000	01/01/2012
100045391		Easton	PA		11/25/2020	3.875	37,966		(103)				330,600	12/01/2011
100045392		Pikesville	MD		11/25/2020	5.500	8,479		38				285,000	03/01/1995
100045402		Williston	SC		11/25/2020	6.875	37,546		366				36,929	10/01/2003
100045404		Huntington Beach	CA		11/25/2020	4.250	553,832		(1,135)				812,250	06/01/2007
100045412		Austin	TX		11/25/2020	3.875	14,074		44				199,500	02/24/2004
100045421		Georgetown	SC		11/25/2020	3.375	74,747		415				76,713	03/30/2003
100045424		Murrieta	CA		11/25/2020	3.875	274,151		(632)				453,150	08/01/2004
100045438		Ocala	FL		11/25/2020	4.250	187,872		(369)				239,210	12/01/2007
100045452		Danielson	CT		11/25/2020	4.250	166,840		97				180,500	12/01/2007
100045456		West Hartford	CT		11/25/2020	3.875	177,528		653				240,000	09/01/2013
100045461		Sacramento	CA		11/25/2020	4.875	132,404		(418)				333,450	08/01/2009
100045464		Wonder Lake	IL		11/25/2020	9.170	140,022		142				133,000	09/16/2007
100045466		Cincinnati	OH		11/25/2020	7.000	111,104		(133)				117,500	04/07/2007
100045470		Amherst	OH		11/25/2020	3.250	350,581		446				403,750	08/31/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100045493		East Orange	NJ		11/25/2020	7.000	218,559		(2,721)				351,500	12/01/2006
100045497		Norristown	PA		11/25/2020	8.150	188,871		249				164,350	06/01/2007
100045498		Bay City	MI		11/25/2020	4.125	45,814		608				60,468	08/31/2020
100045504		Baltimore	MD		11/25/2020	6.750	13,686		58				80,323	05/25/1999
100045512		Sunland	CA		11/25/2020	3.000	254,105		262				646,000	08/01/2004
100045517		Stockton	CA		11/25/2020	4.875	120,022		(618)				337,250	04/01/2008
100045521		Hampton	VA		11/25/2020	4.999	146,847		5,744				109,250	02/01/2007
100045522		Carneys Point	NJ		11/25/2020	10.141	42,215		(349)				114,000	11/01/2009
100045536		Easton	PA		11/25/2020	4.250	105,416		(30)				475,000	06/01/2004
100045541		Waycross	GA		11/25/2020	9.818	14,993		(358)				18,953	02/05/2008
100045559		Philadelphia	PA		11/25/2020	8.990	209,971		(2,516)				407,940	12/01/2006
100045563		Stockton	CA		11/25/2020	4.375	98,089		(333)				261,250	08/31/2020
100045566		Stuttgart	AR		11/25/2020	6.875	32,846		(388)				44,223	02/01/2007
100045568		Pittsfield	MA		11/25/2020	5.000	31,041		(120)				72,200	08/31/2020
100045572		Milford	CT		11/25/2020	5.000	133,555		760				168,150	01/01/2009
100045582		Pittsford	NY		11/25/2020	4.500	265,457		(411)				396,150	06/01/2012
100045587		Easley	SC		11/25/2020	4.500	36,580		(240)				223,250	11/01/2001
100045593		Linthicum Heights	MD		11/25/2020	4.000	280,865		279				275,500	06/01/2012
100045595		Pahoa	HI		11/25/2020	7.750	83,786		(239)				220,875	12/01/2000
100045612		Chugiak	AK		11/25/2020	3.375	306,736		74				679,250	08/01/2005
100045616		Frierson	LA		11/25/2020	4.625	48,403		50				72,200	02/01/2002
100045617		Quakertown	PA		11/25/2020	4.750	147,562		(475)				335,350	08/10/2020
100045619		Poughkeepsie	NY		11/25/2020	3.625	159,157		460				185,250	07/01/2008
100045631		Riverdale	GA		11/25/2020	7.500	80,779		(216)				133,000	05/01/1999
100045648		West Palm Beach	FL		11/25/2020	4.000	190,611		(228)				363,850	10/01/2004
100045649		Birmingham	AL		11/25/2020	4.625	38,177		(139)				67,597	03/01/2005
100045659		Baltimore	MD		11/25/2020	8.000	37,852		271				44,223	04/19/2006
100045668		Evergreen	CO		11/25/2020	4.375	138,612		(306)				579,500	12/01/2002
100045671		Pico Rivera	CA		11/25/2020	2.625	239,344		670				468,350	12/01/2005
100045676		Wilmington	DE		11/25/2020	5.500	192,009		(1,039)				194,750	03/01/2011
100045683		Hamilton	OH		11/25/2020	6.000	65,097		150				72,200	04/01/2005
100045692		Saint Cloud	FL		11/25/2020	7.500	112,202		(170)				295,000	05/01/2006
100045703		Miami	FL		11/25/2020	4.500	31,687		(96)				161,500	06/01/2007
100045720		Detroit	MI		11/25/2020	4.250	47,938		(146)				74,005	02/01/2006
100045729		Columbia	SC		11/25/2020	3.875	128,614		(99)				209,000	10/01/2011
100045732		Pleasantville	NY		11/25/2020	4.250	80,451		863				806,550	03/01/2011
100045733		Plainfield	IL		11/25/2020	3.500	185,945		1,491				237,500	09/01/2007
100045742		Indianapolis	IN		11/25/2020	7.250	95,905		(1,187)				156,750	08/01/2006
100045746		Salem	MA		11/25/2020	4.625	46,536		(125)				361,000	04/01/2003
100045750		Orange	CA		11/25/2020	6.000	101,756		(1,205)				584,250	11/01/2002
100045751		Hazelwood	MO		11/25/2020	4.250	87,012		9				120,650	07/01/2006
100045756		Brooklyn	NY		11/25/2020	3.375	129,914		102				667,850	12/01/2002
100045762		Philadelphia	PA		11/25/2020	4.625	44,080		25				113,050	10/01/2006
100045775		Livermore	CA		11/25/2020	3.000	459,283		476				1,408,712	12/01/2007
100045779		Sylacauga	AL		11/25/2020	4.040	82,024		638				118,750	08/01/2007
100045788		Sheridan	CA		11/25/2020	4.875	297,682		(1,029)				432,250	09/01/2014
100045792		Mount Pleasant	SC		11/25/2020	4.625	75,534		(225)				365,750	04/01/2009
100045797		Atlanta	GA		11/25/2020	4.000	361,569		129				485,450	12/01/2007
100045801		Elkton	MD		11/25/2020	3.250	158,553		159				209,000	12/01/2004
100045808		Benton Harbor	MI		11/25/2020	9.896	32,372		(500)				44,132	08/01/2006
100045818		Baltimore	MD		11/25/2020	4.000	34,147		134				45,125	08/31/2020
100045822		St. Louis	MO		11/25/2020	6.625	7,971		53				35,107	02/10/2020

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100045830		Rolling Meadows	IL		11/25/2020	3.000	61,308		713				86,640	01/10/2008
100045832		Mahwah	NJ		11/25/2020	3.875	164,288		(68)				322,050	07/01/2011
100045835		Woodland	CA		11/25/2020	5.250	279,240		(687)				613,605	02/01/2011
100045838		Warrenton	VA		11/25/2020	5.000	132,585		(502)				356,250	03/01/2011
100045841		Dallas	TX		11/25/2020	4.875	372,892		(1,087)				498,750	03/01/2010
100045846		Akron	OH		11/25/2020	4.375	41,883		47				63,175	08/01/2005
100045850		Keavy	KY		11/25/2020	9.880	93,047		(46)				120,346	12/03/2007
100045857		Houghton Lake	MI		11/25/2020	6.250	49,183		(717)				71,298	02/01/2003
100045859		Bluefield	WV		11/25/2020	4.999	9,583		20				55,053	03/12/2004
100045865		Lakeland	FL		11/25/2020	3.875	139,529		(10)				242,250	03/01/2007
100045869		Redwood City	CA		11/25/2020	4.875	401,952		(916)				1,678,650	06/01/2010
100045872		Palatine	IL		11/25/2020	3.625	174,360		354				210,900	02/01/2007
100045874		Fresh Meadows	NY		11/25/2020	4.875	153,860		(934)				717,250	05/01/2004
100045880		Wilmington	DE		11/25/2020	4.250	35,232		(175)				194,750	02/01/2004
100045882		Holmdel	NJ		11/25/2020	5.875	117,097		(1,220)				603,250	02/01/2004
100045885		Temecula	CA		11/25/2020	6.500	610,283		1,166				1,240,938	10/01/2004
100045889		Mogadore	OH		11/25/2020	4.625	79,320		(173)				123,500	04/01/2004
100045893		Danville	VA		11/25/2020	10.560	6,485		(554)				53,843	10/12/2009
100045896		Chicago	IL		11/25/2020	4.800	86,995		(370)				137,750	08/31/2020
100045904		Cerritos	CA		11/25/2020	2.000	500,022		3,513				653,600	01/01/2008
100045913		Westminster	MD		11/25/2020	5.000	295,280		229				266,000	12/01/2005
100045915		Orlando	FL		11/25/2020	4.125	178,626		(396)				309,700	01/01/2007
100045936		Mims	FL		11/25/2020	6.712	185,912		(991)				148,200	10/27/2006
100045937		Fenton	MO		11/25/2020	8.000	171,449		50				133,000	12/04/2006
100045942		Hillsboro	OR		11/25/2020	9.162	69,042		(831)				337,250	08/01/2008
100045947		Shakopee	MN		11/25/2020	4.750	218,156		(518)				275,500	05/01/2006
100045948		Philadelphia	PA		11/25/2020	7.792	132,286		(596)				156,750	05/01/2006
100045973		Woodruff	SC		11/25/2020	11.600	45,928		(1,599)				77,615	05/12/2000
100045987		Brookhaven	PA		11/25/2020	8.250	107,197		(2,257)				198,550	10/01/2005
100045990		Kansas City	MO		11/25/2020	8.000	53,440		(281)				46,930	07/11/2005
100045994		Rocky Mount	VA		11/25/2020	8.000	59,536		(82)				54,150	12/01/2005
100045998		Bristol	CT		11/25/2020	2.000	102,373		1,047				156,750	05/01/2007
100045999		Aransas Pass	TX		11/25/2020	9.560	17,108		(179)				45,125	03/20/2008
100046000		Claremont	NC		11/25/2020	5.000	75,726		(213)				92,055	09/22/2007
100046001		Sanford	FL		11/25/2020	2.000	167,273		1,032				232,750	03/01/2006
100046025		Philadelphia	PA		11/25/2020	4.000	85,545		(33)				114,000	12/01/2007
100046026		Chicago Heights	IL		11/25/2020	3.625	61,528		288				104,500	11/01/2009
100046057		Topock	AZ		11/25/2020	4.250	44,330		(122)				109,250	07/01/2007
100046072		Sharpsville	IN		11/25/2020	4.000	61,721		144				112,955	08/01/2003
100046074		Clinton	MD		11/25/2020	2.000	194,710		824				342,000	05/01/2007
100046077		Chicago	IL		11/25/2020	10.125	148,422		(1,535)				142,500	04/01/2007
100046081		Steubenville	OH		11/25/2020	4.070	39,820		481				50,540	09/10/2005
100046082		Crystal	MN		11/25/2020	4.375	262,542		832				266,000	08/31/2020
100046095		San Diego	CA		11/25/2020	3.375	177,636		37				380,000	08/01/2016
100046096		Maple Valley	WA		11/25/2020	4.875	71,469		(470)				689,605	06/01/2003
100046098		Round Rock	TX		11/25/2020	3.875	107,131		(115)				236,550	02/01/2016
100046101		Washington Crossing	PA		11/25/2020	4.750	352,020		(575)				474,050	08/01/2007
100046105		San Diego	CA		11/25/2020	5.500	125,623		(984)				456,000	09/01/2003
100046106		Topeka	KS		11/25/2020	11.210	27,546		333				39,891	08/31/2020
100046108		Amissville	VA		11/25/2020	4.000	345,190		(288)				380,000	08/01/2007
100046133		Portland	OR		11/25/2020	4.500	216,784		(433)				950,000	01/01/2010
100046138		Louisville	KY		11/25/2020	4.750	43,672		(72)				92,958	01/01/1999

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1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100046142		Carol Stream	IL		11/25/2020	4.125	130,376		(333)				232,750	03/01/2005
100046145		Cleveland	OH		11/25/2020	4.125	127,552		(131)				185,250	02/01/2005
100046147		Huntington Station	NY		11/25/2020	7.375	241,074		(1,782)				296,400	08/31/2020
100046153		Oakland Park	FL		11/25/2020	4.000	175,802		(223)				269,000	04/19/2005
100046158		Street	MD		11/25/2020	5.500	232,446		(767)				251,750	08/31/2020
100046174		Larksville	PA		11/25/2020	5.000	49,138		619				72,200	02/20/2007
100046179		Randleman	NC		11/25/2020	4.375	36,561		(153)				166,250	08/31/2020
100046184		Willingboro	NJ		11/25/2020	3.939	146,441		1,586				156,750	10/01/2004
100046190		Greenville	RI		11/25/2020	4.500	237,587		(483)				375,250	07/01/2005
100046194		Henderson	NV		11/25/2020	4.625	187,885		(536)				265,050	05/01/2005
100046205		Tinley Park	IL		11/25/2020	8.000	294,484		1,431				201,400	11/21/2007
100046208		Omaha	NE		11/25/2020	4.750	22,501		(105)				86,640	08/31/2020
100046221		Inglewood	CA		11/25/2020	3.375	213,377		17				570,000	03/01/2005
100046225		New Boston	OH		11/25/2020	8.341	27,678		264				37,905	01/05/2007
100046254		Georgetown	KY		11/25/2020	5.250	49,814		(237)				204,250	01/01/2003
100046270		El Paso	TX		11/25/2020	6.000	84,413		(310)				118,180	11/01/2007
100046283		Los Angeles	CA		11/25/2020	4.000	301,186		(578)				1,335,700	03/01/2012
100046288		Ruther Glen	VA		11/25/2020	4.125	197,858		(552)				565,250	05/01/2012
100046298		Redmond	OR		11/25/2020	4.000	172,856		(280)				305,397	01/01/2005
100046303		Salt Lake City	UT		11/25/2020	4.000	104,476		(288)				334,001	06/01/2003
100046304		Port Saint Lucie	FL		11/25/2020	4.375	249,456		482				271,225	02/01/2007
100046312		Brooklyn	NY		11/25/2020	5.250	147,841		(457)				593,750	04/01/2003
100046313		Indian Orchard	MA		11/25/2020	3.000	103,863		235				204,250	01/01/2004
100046334		Philadelphia	PA		11/25/2020	6.750	6,268		43				204,250	10/04/2019
100046337		Ventura	CA		11/25/2020	5.375	212,482		(1,136)				698,250	03/01/2010
100046340		Albion	PA		11/25/2020	4.999	93,637		(114)				165,000	11/05/2007
100046343		Roanoke	VA		11/25/2020	2.000	40,532		491				114,000	08/31/2020
100046346		Hagerstown	MD		11/25/2020	4.750	244,384		(1,041)				308,750	11/01/2007
100046359		Blooming Prairie	MN		11/25/2020	6.000	77,933		(318)				81,135	08/31/2020
100046361		Harpursville	NY		11/25/2020	4.625	84,732		122				171,000	12/01/2007
100046365		Pinnacle	NC		11/25/2020	5.000	121,112		(421)				133,000	06/01/2004
100046367		Bedford	KY		11/25/2020	11.620	80,471		(288)				155,800	09/20/2007
100046369		Mahnomen	MN		11/25/2020	4.000	59,804		(13)				106,400	09/01/2004
100046377		Sharon Hill	PA		11/25/2020	8.000	130,613		(429)				123,500	03/01/2007
100046382		Minerva	OH		11/25/2020	7.500	50,947		(182)				83,481	01/23/2000
100046408		Grovetown	GA		11/25/2020	5.250	120,254		(533)				154,850	09/01/2006
100046425		Anaheim	CA		11/25/2020	3.750	157,355		23				859,750	12/01/2003
100046440		Hoschton	GA		11/25/2020	4.000	302,351		(330)				376,105	09/01/2016
100046453		Woodward	OK		11/25/2020	7.375	66,675		(284)				118,750	05/01/2002
100046468		Natchitoches	LA		11/25/2020	4.000	38,713		(57)				104,500	08/05/2005
100046477		Palatka	FL		11/25/2020	5.210	38,864		(85)				64,980	07/01/2005
100046479		Danbury	CT		11/25/2020	3.250	174,550		1,558				228,000	03/01/2007
100046497		Dorchester	MA		11/25/2020	4.750	161,283		(485)				643,150	10/01/2008
100046507		Chesterfield	VA		11/25/2020	8.500	455,596		(1,957)				366,225	08/19/2007
100046509		Tahlequah	OK		11/25/2020	10.060	21,412		(549)				43,320	08/31/2020
100046515		Fort Worth	TX		11/25/2020	10.600	73,998		(847)				180,500	01/01/2008
100046523		Lima	OH		11/25/2020	7.630	61,186		(4)				55,955	06/22/2005
100046524		San Jose	CA		11/25/2020	4.375	329,660		(398)				983,725	10/01/2011
100046527		Deerfield Beach	FL		11/25/2020	2.985	194,000		4,104				236,550	03/01/2008
100046532		Hamilton	OH		11/25/2020	12.200	47,329		(162)				55,053	08/01/2007
100046533		Houston	TX		11/25/2020	6.750	191,693		(1,604)				262,200	08/01/2006
100046535		Wilmington	DE		11/25/2020	3.875	148,720		(97)				283,100	11/01/2011

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100046537		Newburg	NY		11/25/2020	7.500	329,082		(930)				247,000	08/31/2020
100046538		Jeffersonville	IN		11/25/2020	4.875	49,700		(156)				142,500	10/01/2011
100046540		Rochelle	IL		11/25/2020	4.999	102,300		231				121,600	02/13/2007
100046549		Houston	TX		11/25/2020	4.625	110,382		(373)				142,500	08/01/2006
100046572		El Cajon	CA		11/25/2020	5.375	99,058		(719)				574,750	12/01/1999
100046573		Phila	PA		11/25/2020	10.440	9,619		(378)				140,182	12/18/2004
100046577		Philadelphia	PA		11/25/2020	4.500	73,733		192				118,750	09/01/2006
100046581		Arlington	TX		11/25/2020	3.875	4,892		(16)				118,750	10/01/2011
100046585		Bloomfield	CT		11/25/2020	2.375	145,087		2,419				191,900	07/01/2006
100046586		Gloucester City	NJ		11/25/2020	5.068	122,712		1,654				132,050	02/01/2008
100046588		Cherryville	MO		11/25/2020	4.250	40,164		(79)				118,750	07/01/2011
100046594		Staten Island	NY		11/25/2020	4.875	261,638		(1,214)				664,050	10/01/2010
100046598		Long Beach	NY		11/25/2020	7.075	90,438		(1,739)				627,000	12/01/1994
100046605		Bethlehem	PA		11/25/2020	3.875	315,361		(72)				474,050	03/01/2006
100046623		Hardeeville	SC		11/25/2020	4.000	284,347		(89)				308,750	02/01/2008
100046630		Gaithersburg	MD		11/25/2020	4.000	330,254		(221)				377,150	02/01/2008
100046637		Saint Louis	MO		11/25/2020	4.990	48,651		583				85,738	09/18/2000
100046638		Marfa	TX		11/25/2020	9.990	7,059		(139)				238,000	09/10/2009
100046642		Roseville	MI		11/25/2020	11.500	120,257		(2,012)				104,500	03/22/2003
100046656		Bayshore	NY		11/25/2020	4.375	321,454		(3,805)				555,000	07/01/2005
100046660		Worcester	MA		11/25/2020	4.000	76,840		(223)				302,100	06/01/2009
100046667		Quakertown	PA		11/25/2020	2.000	145,452		2,907				171,000	06/01/2009
100046668		North Miami	FL		11/25/2020	4.000	121,418		(162)				312,550	06/01/2006
100046674		Chardon	OH		11/25/2020	6.250	104,500		(1,063)				226,100	05/01/2007
100046679		Dallas	TX		11/25/2020	8.000	3,393		(151)				103,550	06/01/1995
100046685		Wenonah	NJ		11/25/2020	4.000	130,019		172				152,000	08/31/2020
100046686		Henrico	VA		11/25/2020	3.875	179,711		257				210,900	05/01/2007
100046714		Bronx	NY		11/20/2020	8.750	3,869		(339)				470,250	07/31/2020
100046717		Camden	OH		11/20/2020	8.125	3,491		(192)				199,500	07/31/2020
100046721		Canton	TX		11/20/2020	8.500	3,393		(118)				209,000	07/31/2020
100046722		San Jose	CA		11/20/2020	8.250	4,112		(230)				532,000	07/31/2020
100046724		Metairie	LA		11/20/2020	10.375	19,214		(597)				551,000	07/31/2020
100046731		Amityville	NY		11/20/2020	9.000	20,587		(752)				284,050	07/31/2020
100046732		Lanham	MD		11/20/2020	4.875	1,694		(66)				294,500	07/31/2020
100046733		Mansfield	TX		11/20/2020	6.750	67,913		(1,730)				254,600	07/31/2020
100046740		Collegeville	PA		11/20/2020	3.875	95,525		(190)				394,250	07/31/2020
100046746		Florham Park	NJ		11/20/2020	4.750	63,384		(506)				380,000	07/31/2020
100046749		Duluth	GA		11/20/2020	8.500	37,389		(543)				171,000	07/31/2020
100046750		San Jose	CA		11/20/2020	10.250	97,288		(969)				1,019,825	07/31/2020
100046752		Carnation	WA		11/20/2020	7.875	102,071		(1,127)				703,000	07/31/2020
100046753		New City	NY		11/20/2020	10.250	34,573		(274)				190,000	07/31/2020
100046754		Montgomery	PA		11/20/2020	4.125	32,493		(136)				223,250	07/31/2020
100046757		Indianapolis	IN		11/20/2020	8.250	60,558		(538)				213,608	07/31/2020
100046759		Gretna	LA		11/20/2020	8.500	22,696		(687)				168,150	07/31/2020
100046761		Warfield	VA		11/20/2020	8.750	34,541		(673)				109,250	07/31/2020
100046762		Bakersfield	CA		11/20/2020	7.000	111,507		(641)				323,000	07/31/2020
100046763		Compton	CA		11/20/2020	7.875	32,508		(1,017)				380,000	07/31/2020
100046764		Montrose	CO		11/20/2020	3.625	17,991		(28)				156,275	07/31/2020
100046770		North Hills	CA		11/20/2020	4.875	22,381		(235)				665,000	07/31/2020
100046778		Johnston	RI		11/20/2020	9.000	69,831		(725)				265,050	07/31/2020
100046779		North Port	FL		11/20/2020	4.500	27,264		(256)				161,500	07/31/2020
100046781		Webster	NY		11/20/2020	7.375	1,787		(97)				137,750	07/31/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100046782		Browns Mills	NJ		11/20/2020	8.625	63,907		(657)				152,855	07/31/2020
100046783		Chesapeake	VA		11/20/2020	7.750	36,454		(343)				137,964	07/31/2020
100046791		Syracuse	NY		11/20/2020	7.500	569						109,155	07/31/2020
100046793		Laguna Niguel	CA		11/20/2020	5.125	2,916		34				760,000	07/31/2020
100046794		Wauconda	IL		11/20/2020	7.875	2,903		(193)				175,750	07/31/2020
100046795		Sparks	NV		11/20/2020	7.000	26,504		(464)				304,000	07/31/2020
100046797		Mobile	AL		11/20/2020	8.000	4,937		(300)				228,000	07/31/2020
100046798		Clayton	NJ		11/20/2020	8.750	1,810		(34)				123,500	07/31/2020
100046800		Levittown	NY		11/20/2020	7.625	91,753		(857)				427,500	07/31/2020
100046802		Houston	TX		11/20/2020	8.000	955		(86)				118,750	07/31/2020
100046803		Amesbury	MA		11/20/2020	7.375	86,013		(2,112)				365,750	07/31/2020
100046804		Lexington	KY		11/20/2020	7.125	4,398		(10)				223,250	07/31/2020
100046805		Piscataway	NJ		11/20/2020	7.750	1,547		(216)				270,750	07/31/2020
100046811		Oklahoma City	OK		11/20/2020	9.625	1,430		(54)				58,663	07/31/2020
100046812		Monroe	LA		11/20/2020	5.000	14,715		(151)				49,638	07/31/2020
100046813		El Paso	TX		11/20/2020	8.500	4,460		(291)				196,650	07/31/2020
100046815		Marietta	GA		11/20/2020	8.375	109,069		(2,387)				322,050	07/31/2020
100046816		Concord	CA		11/20/2020	2.875	1,720		10				261,250	07/31/2020
100046818		Utica	OH		11/20/2020	9.375	1,850		(147)				88,445	07/31/2020
100046819		Oaklyn	NJ		11/20/2020	7.750	68,048		(597)				209,000	07/31/2020
100046821		Dayton	OH		11/20/2020	9.500	7,281		(557)				38,808	07/31/2020
100046824		Brooklyn	NY		11/20/2020	9.875	21,564		(1,348)				589,000	07/31/2020
100046825		Waverly	IA		11/20/2020	4.750	17,571		(149)				111,150	07/31/2020
100046826		Chicago	IL		11/20/2020	9.625	1,505		(212)				171,000	07/31/2020
100046828		Hilton Head Island	SC		11/20/2020	8.500	102,248		(885)				275,500	07/31/2020
100046829		Kingston	GA		11/20/2020	9.125	3,448		(228)				161,500	07/31/2020
100046833		Swartz Creek	MI		11/20/2020	8.000	25,870		(914)				147,250	07/31/2020
100046834		Newton	NC		11/20/2020	8.500	4,685		(147)				125,281	07/31/2020
100046837		Pulaski	NY		11/20/2020	8.500	67,846		(1,808)				212,088	07/31/2020
100046840		Yonkers	NY		11/20/2020	9.750	186,507		(1,838)				584,250	07/31/2020
100046841		Redwood City	CA		11/20/2020	8.500	58,725		(1,376)				755,250	07/31/2020
100046842		Show Low	AZ		11/20/2020	8.375	6,362		(214)				81,225	07/31/2020
100046844		Orlando	FL		11/20/2020	7.500	11,328		(444)				228,000	07/31/2020
100046847		El Paso	TX		11/20/2020	8.500	21,078		(717)				94,763	07/31/2020
100046850		Sandy	UT		11/20/2020	7.875	19,947		(758)				413,250	07/31/2020
100046851		Plantation	FL		11/20/2020	7.250	53,007		(906)				356,250	07/31/2020
100046852		Albuquerque	NM		11/20/2020	7.500	10,611		(346)				327,750	07/31/2020
100046856		Ellettsville	IN		11/20/2020	9.125	9,815		(676)				177,650	07/31/2020
100046857		Grand Island	NY		11/20/2020	8.750	61,328		(2,116)				346,750	07/31/2020
100046860		Mount Upton	NY		11/20/2020	8.875	19,139		(957)				76,713	07/31/2020
100046861		Decatur	GA		11/20/2020	7.875	10,631		(411)				168,150	07/31/2020
100046863		Morton Grove	IL		11/20/2020	7.125	7,569		(449)				318,250	07/31/2020
100046866		Birmingham	AL		11/20/2020	9.000	15,359		(739)				76,713	07/31/2020
100046869		Cedartown	GA		11/20/2020	7.250	38,498		666				161,500	07/31/2020
100046870		Shreveport	LA		11/20/2020	8.375	18,915		(807)				182,400	07/31/2020
100046873		Houston	TX		11/20/2020	7.000	126,259		(660)				299,250	07/31/2020
100046876		East Windsor	NJ		11/20/2020	8.000	133,463		(628)				465,500	07/31/2020
100046878		Incline Village	NV		11/20/2020	7.875	34,501		(745)				460,750	07/31/2020
100046879		Elkhart	IN		11/20/2020	8.750	2,158		(172)				72,200	07/31/2020
100046880		Locust Grove	GA		11/20/2020	8.250	15,751		(632)				199,500	07/31/2020
100046881		Harrisonville	MO		11/20/2020	8.125	18,983		(659)				228,000	07/31/2020
100046882		Columbus	OH		11/20/2020	7.750	51,059		(1,088)				118,750	07/31/2020

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100046884		New Castle	DE		11/20/2020	8.125	35,273		(940)				251,750	07/31/2020
100046885		Indianapolis	IN		11/20/2020	7.750	52,556		(585)				111,150	07/31/2020
100046886		Nashville	TN		11/20/2020	8.000	78,168		(2,976)				270,750	07/31/2020
100046887		Houston	TX		11/20/2020	8.375	19,455		(757)				123,500	07/31/2020
100046888		Coraopolis	PA		11/20/2020	6.875	33,295		38				304,000	07/31/2020
100046889		York	PA		11/20/2020	5.000	25,143		(282)				199,500	07/31/2020
100046891		Palm Bay	FL		11/20/2020	3.875	36,219		(181)				172,900	07/31/2020
100046892		Indianapolis	IN		11/20/2020	9.000	7,083		(371)				57,760	07/31/2020
100046895		Phoenix	AZ		11/20/2020	7.875	51,922		(1,021)				342,000	07/31/2020
100046896		Decatur	GA		11/20/2020	8.000	7,880		(502)				135,850	07/31/2020
100046902		Tampa	FL		11/20/2020	8.125	61,102		(1,516)				346,750	07/31/2020
100046904		Missouri City	TX		11/20/2020	7.000	8,864		(178)				207,100	07/31/2020
100046907		Winston Salem	NC		11/20/2020	7.375	36,681		(1,178)				171,000	07/31/2020
100046910		Houston	TX		11/20/2020	7.750	15,423		(501)				142,500	07/31/2020
100046911		Redford	MI		11/20/2020	7.500	21,785		(585)				101,650	07/31/2020
100046912		Bradenton	FL		11/20/2020	8.125	27,730		(1,011)				140,125	07/31/2020
100046913		Tampa	FL		11/20/2020	7.750	35,395		(1,249)				361,000	07/31/2020
100046916		Albuquerque	NM		11/20/2020	7.500	22,644		(645)				147,250	07/31/2020
100046918		San Diego	CA		11/20/2020	4.875	10,820		85				627,000	07/31/2020
100046919		Payson	AZ		11/20/2020	8.625	41,946		(466)				251,750	07/31/2020
100046920		Newnan	GA		11/20/2020	7.000	24,402		(475)				185,250	07/31/2020
100046923		Levittown	NY		11/20/2020	7.125	130,836		(898)				413,250	07/31/2020
100046924		Cranberry Twp	PA		11/20/2020	7.125	62,030		(1,023)				380,000	07/31/2020
100046926		Boca Raton	FL		11/20/2020	7.375	18,257		(479)				171,000	07/31/2020
100046928		Reedley	CA		11/20/2020	7.000	29,139		(689)				258,400	07/31/2020
100046931		Albuquerque	NM		11/20/2020	5.000	18,735		(293)				185,250	07/31/2020
100046932		Brooklyn	NY		11/20/2020	4.250	129,282		(571)				793,250	07/31/2020
100046933		Paterson	NJ		11/20/2020	7.750	107,059		(791)				408,500	07/31/2020
100046934		Ephrata	PA		11/20/2020	7.000	9,242		(643)				218,500	07/31/2020
100046935		Lapeer	MI		11/20/2020	7.750	25,934		(904)				137,750	07/31/2020
100046936		Fruitland	ID		11/20/2020	6.875	54,067		(567)				251,750	07/31/2020
100046937		Grand Rapids	MI		11/20/2020	7.375	70,163		(543)				125,068	07/31/2020
100046938		Charlotte	NC		11/20/2020	4.500	44,014		(2,062)				218,500	07/31/2020
100046939		Palo Alto	CA		11/20/2020	8.000	67,651		(457)				774,250	07/31/2020
100046943		New Park	PA		11/20/2020	7.000	73,791		(1,023)				177,650	07/31/2020
100046944		Clearwater	FL		11/20/2020	7.500	22,901		(410)				207,100	07/31/2020
100046947		Deer Park	NY		11/20/2020	6.750	91,381		(498)				418,000	07/31/2020
100046948		Oak Park	MI		11/20/2020	6.000	55,595		(512)				144,400	07/31/2020
100046949		Detroit	MI		11/20/2020	3.000	22,277		16				90,250	07/31/2020
100046950		Rochester	NY		11/20/2020	7.750	60,447		(1,103)				199,500	07/31/2020
100046951		El Paso	TX		11/20/2020	7.375	21,795		(494)				121,600	07/31/2020
100046952		Nashville	TN		11/20/2020	7.500	47,419		(489)				185,250	07/30/2020
100046953		West Milford	NJ		11/20/2020	7.375	45,826		(1,243)				215,650	07/31/2020
100046954		San Gabriel	CA		11/20/2020	6.875	12,066		(264)				874,000	07/31/2020
100046961		Eden	NY		11/20/2020	7.750	49,116		(459)				175,750	07/31/2020
100046965		Opa Locka	FL		11/20/2020	7.500	52,475		(492)				251,750	07/31/2020
100046970		Roann	IN		11/20/2020	7.750	5,732		(756)				130,150	07/31/2020
100046973		Brooklyn	NY		11/20/2020	6.750	169,960		(3,619)				1,444,000	07/31/2020
100046975		Tuckahoe	NY		11/20/2020	6.625	109,693		(560)				617,500	07/31/2020
100046977		Milner	GA		11/20/2020	8.500	47,163		(1,447)				137,275	07/31/2020
100046981		Avenel	NJ		11/20/2020	7.625	65,919		(1,089)				246,050	07/31/2020
100046982		Parkman	OH		11/20/2020	8.875	58,163		(1,838)				156,750	07/31/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100046984		Bountiful	UT		11/20/2020	4.500	123,247		(604)				444,125	07/31/2020
100046985		San Antonio	TX		11/20/2020	7.125	30,747		(828)				143,450	07/31/2020
100046987		Bethlehem	GA		11/20/2020	6.375	56,676		(2,086)				185,250	07/31/2020
100046988		Newport News	VA		11/20/2020	7.875	82,463		(735)				195,700	07/31/2020
100046991		Chicago	IL		11/20/2020	7.250	29,898		47				177,650	07/31/2020
100046993		Yuma	AZ		11/20/2020	7.500	14,909		(603)				131,955	07/31/2020
100046994		San Francisco	CA		11/20/2020	3.000	54,923		32				902,500	07/31/2020
100046995		Marietta	GA		11/20/2020	7.750	50,914		(1,258)				237,500	07/31/2020
100046999		Wichita Falls	TX		11/20/2020	8.000	13,055		(480)				76,352	07/31/2020
100047001		Culver City	CA		11/20/2020	8.750	64,424		(1,281)				731,500	07/31/2020
100047003		Felton	CA		11/20/2020	7.250	45,511		(3)				551,000	07/30/2020
100047010		Jacksonville	FL		11/20/2020	6.625	25,689		(691)				142,500	07/31/2020
100047012		Derby	KS		11/20/2020	7.000	19,451		(872)				116,850	07/31/2020
100047014		Lodi	CA		11/20/2020	8.000	78,904		(665)				280,250	07/31/2020
100047020		Yuma	AZ		11/20/2020	7.875	62,769		(433)				131,243	07/31/2020
100047022		Lawrenceville	GA		11/20/2020	4.625	60,483		(483)				239,400	07/31/2020
100047024		Plainfield	IL		11/20/2020	7.125	64,651		(1,272)				218,500	07/31/2020
100047025		Wayne	MI		11/20/2020	6.500	51,179		(1,003)				112,100	07/31/2020
100047030		Phoenix	AZ		11/20/2020	7.625	52,028		(1,090)				185,250	07/31/2020
100047031		Libertyville	IL		11/20/2020	7.125	42,199		(822)				294,500	07/31/2020
100047034		Franklin	MI		11/20/2020	4.750	177,399		(882)				475,000	07/31/2020
100047039		Clear Lake	MN		11/20/2020	7.000	113,641		(1,018)				285,000	07/31/2020
100047046		Oakland	CA		11/20/2020	7.125	122,152		(646)				494,000	07/31/2020
100047048		Edinburgh	IN		11/20/2020	7.500	36,715		(856)				117,800	07/31/2020
100047049		Richmond	MI		11/20/2020	7.875	105,606		(1,667)				199,500	07/31/2020
100047053		Fort Worth	TX		11/20/2020	7.000	41,310		(795)				194,750	07/31/2020
100047054		Pittsburgh	PA		11/20/2020	7.750	23,613		(726)				72,200	07/31/2020
100047058		Greenville	SC		11/20/2020	6.750	17,583		(406)				123,025	07/31/2020
100047059		North Andover	MA		11/20/2020	8.250	43,449		(1,098)				156,750	07/31/2020
100047061		Knoxville	TN		11/20/2020	6.750	82,412		(495)				158,650	07/31/2020
100047062		Houston	TX		11/20/2020	8.250	14,559		(1,018)				137,750	07/31/2020
100047063		Center City	MN		11/20/2020	7.250	59,008		(341)				313,500	07/31/2020
100047066		Celina	OH		11/20/2020	4.500	11,951		(123)				128,250	07/31/2020
100047068		Bartlett	IL		11/20/2020	5.750	86,997		(104)				270,750	07/31/2020
100047071		Spokane	WA		11/20/2020	6.750	47,577		(905)				242,250	07/31/2020
100047074		Madison	TN		11/20/2020	7.000	38,863		(256)				266,000	07/31/2020
100047075		Staten Island	NY		11/20/2020	7.250	54,654		(1,158)				363,850	07/31/2020
100047079		Partlow	VA		11/20/2020	7.125	111,483		(1,099)				194,750	07/31/2020
100047086		Aztec	NM		11/20/2020	7.875	101,685		(899)				118,750	07/31/2020
100047090		Fulton	NY		11/20/2020	7.250	34,333		(772)				104,405	07/31/2020
100047095		Citrus Heights	CA		11/20/2020	2.875	4,116		92				400,000	07/31/2020
100047105		Chicago	IL		11/20/2020	2.000	96,414		944				104,500	07/31/2020
100047106		Chatham	VA		11/20/2020	9.375	7,285		(331)				63,626	07/31/2020
100047110		Marion	IN		11/20/2020	7.500	22,134		(612)				27,075	07/31/2020
100047111		Olmsted Falls	OH		11/20/2020	8.000	17,642		(496)				144,875	07/31/2020
100047115		Eaton Rapids	MI		11/20/2020	6.750	64,320		(1,250)				205,105	07/31/2020
100047116		Conyers	GA		11/20/2020	6.500	36,638		(1,256)				140,600	07/31/2020
100047120		South Bend	IN		11/20/2020	6.375	16,749		(189)				147,250	07/31/2020
100047125		Hialeah	FL		11/20/2020	4.125	101,345		(399)				381,900	07/31/2020
100047127		Bronx	NY		11/20/2020	6.625	108,590		(2,186)				465,500	07/31/2020
100047130		Smyrna	DE		11/20/2020	7.375	48,608		(1,182)				218,500	07/31/2020
100047131		Riverdale	GA		11/20/2020	3.500	64,576		171				134,425	07/31/2020

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1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100047137		Marengo	IL		11/20/2020	4.250	92,893		(146)				122,431	07/31/2020
100047138		Big Lake	AK		11/20/2020	4.875	67,804		(515)				299,250	07/31/2020
100047140		Waxhaw	NC		11/20/2020	3.875	238,726		295				323,000	07/31/2020
100047155		Skokie	IL		11/20/2020	4.125	47,923		(156)				354,113	07/31/2020
100047157		Texarkana	AR		11/20/2020	7.125	41,168		(850)				88,445	07/31/2020
100047160		Brooklyn	NY		11/20/2020	6.750	199,481		(1,660)				992,750	07/31/2020
100047164		Arcadia	FL		11/20/2020	3.500	151,820		(164)				308,750	07/31/2020
100047167		Radcliff	KY		11/20/2020	4.000	129,786		(311)				175,750	07/31/2020
100047171		Kalkaska	MI		11/20/2020	3.750	24,874		(161)				62,160	07/31/2020
100047173		Miami Beach	FL		11/20/2020	7.000	26,674		(447)				175,750	07/31/2020
100047174		Arroyo Seco	NM		11/20/2020	6.625	82,908		(1,512)				497,800	07/03/2020
100047184		Mint Hill	NC		11/20/2020	5.000	38,818		(489)				194,750	07/31/2020
100047188		Miami	FL		11/20/2020	4.000	83,823		(715)				346,750	07/31/2020
100047190		Loveland	CO		11/20/2020	6.500	109,785		(570)				299,250	07/31/2020
100047194		Eugene	OR		11/20/2020	7.375	120,467		(66)				603,250	07/31/2020
100047195		Brooklyn	NY		11/20/2020	7.500	119,222		(1,908)				724,138	07/31/2020
100047197		Disputanta	VA		11/20/2020	6.000	60,367		(579)				304,000	07/31/2020
100047201		Conyers	GA		11/20/2020	3.625	133,683		(229)				229,900	07/31/2020
100047203		Metairie	LA		11/20/2020	7.125	89,531		(1,510)				228,000	07/31/2020
100047206		Conway	AR		11/20/2020	5.925	30,492		(579)				122,550	07/31/2020
100047208		La Grange Park	IL		11/20/2020	6.500	125,553		(1,128)				424,650	07/31/2020
100047210		Acworth	GA		11/20/2020	4.000	111,728		(411)				213,750	07/31/2020
100047211		Newtown	PA		11/20/2020	4.375	37,482		(234)				375,250	07/31/2020
100047212		Chicago	IL		11/20/2020	4.000	76,155		(171)				140,600	07/31/2020
100047219		Clinton Township	MI		11/20/2020	3.500	57,515		(96)				114,000	07/31/2020
100047221		Wesley Chapel	FL		11/20/2020	5.250	62,307		(709)				213,750	07/31/2020
100047222		Austin	TX		11/20/2020	6.375	34,598		(182)				212,325	07/31/2020
100047230		Santa Clarita	CA		11/20/2020	4.125	225,894		(652)				665,000	07/30/2020
100047231		Perris	CA		11/20/2020	4.625	112,510		(707)				370,500	07/31/2020
100047232		Reno	NV		11/20/2020	3.500	93,223		(105)				342,000	07/31/2020
100047234		Woodruff	WI		11/20/2020	6.000	99,295		(613)				189,050	07/31/2020
100047236		Columbia	SC		11/20/2020	5.500	63,897		(643)				164,350	07/31/2020
100047237		Oklahoma City	OK		11/20/2020	6.500	51,838		(279)				76,713	07/31/2020
100047239		Brighton	MI		11/20/2020	5.000	221,051		892				299,250	07/31/2020
100047240		Madera	CA		11/20/2020	4.500	91,758		(613)				327,750	07/31/2020
100047246		Newhall	CA		11/20/2020	5.375	20,542		(782)				555,750	07/31/2020
100047250		Birmingham	AL		11/20/2020	4.375	130,371		(461)				356,155	07/31/2020
100047257		Aurora	CO		11/20/2020	6.750	162,121		(651)				308,750	07/31/2020
100047260		Miami	FL		11/20/2020	6.875	25,325		(981)				175,750	07/31/2020
100047261		Forest Park	IL		11/20/2020	6.625	34,022		(343)				72,200	07/31/2020
100047262		Lake Worth	FL		11/20/2020	3.625	253,359		(433)				384,750	07/31/2020
100047267		Dover	NH		11/20/2020	3.750	56,656		(218)				251,750	07/31/2020
100047268		Lynn	MA		11/20/2020	6.375	61,109		(444)				380,000	07/31/2020
100047269		Campo	CA		11/20/2020	5.000	206,344		(968)				342,000	07/31/2020
100047270		Portland	OR		11/20/2020	6.875	47,621		(1,006)				427,500	07/31/2020
100047271		Dolores	CO		11/20/2020	6.250	165,646		(668)				356,250	07/31/2020
100047275		La Pine	OR		11/20/2020	6.625	94,128		(1,093)				294,500	07/31/2020
100047277		Santa Rosa	CA		11/20/2020	6.125	64,165		(564)				513,000	07/31/2020
100047278		Plano	TX		11/20/2020	4.875	63,988		(623)				331,550	07/31/2020
100047279		Far Rockaway	NY		11/20/2020	5.625	35,042		(5,372)				750,500	07/31/2020
100047283		Houston	TX		11/20/2020	4.125	54,809		(346)				156,750	07/31/2020
100047287		Brookhaven	GA		11/20/2020	6.750	96,295		(7,352)				508,250	07/31/2020

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100047288		North Las Vegas	NV		11/20/2020	5.250	76,274		(436)				261,250	07/31/2020
100047295		Leavenworth	KS		11/20/2020	6.375	100,445		(646)				155,681	07/31/2020
100047299		Cypress	TX		11/20/2020	4.625	117,447		(355)				209,000	07/31/2020
100047305		Richmond	CA		11/20/2020	8.125	112,100		108				623,960	07/31/2020
100047306		Huntsville	AL		11/20/2020	5.875	31,980		(1,322)				85,738	07/31/2020
100047308		Worcester	MA		11/20/2020	5.000	150,315		(496)				231,444	07/31/2020
100047309		Carson	CA		11/20/2020	6.250	112,120		(1,144)				631,750	07/31/2020
100047310		Monroe	MI		11/20/2020	5.375	68,766		(779)				123,500	07/31/2020
100047312		Saint Louis	MO		11/20/2020	4.250	142,229		(404)				313,500	07/31/2020
100047314		Baldwin	NY		11/20/2020	3.500	180,535		(214)				507,300	07/31/2020
100047319		Colorado Springs	CO		11/20/2020	6.375	144,140		(1,550)				332,500	07/31/2020
100047322		Yonkers	NY		11/20/2020	5.375	76,582		(409)				503,500	07/31/2020
100047323		Wingate	NC		11/20/2020	4.375	5,413		(2,435)				242,250	07/31/2020
100047324		Arvada	CO		11/20/2020	5.500	9,800		(2,637)				494,000	07/30/2020
100047326		Munster	IN		11/20/2020	6.000	54,585		(822)				184,775	07/31/2020
100047328		Los Angeles	CA		11/20/2020	5.000	43,034		(528)				418,000	07/31/2020
100047334		Houston	TX		11/20/2020	6.000	38,514		(763)				152,000	07/31/2020
100047335		Waco	TX		11/20/2020	7.125	63,359		(1,292)				230,565	07/31/2020
100047337		Clearwater	FL		11/20/2020	4.500	75,365		(780)				361,000	07/31/2020
100047340		Far Rockaway	NY		11/20/2020	6.750	215,488		(1,227)				589,000	07/31/2020
100047347		Hermantown	MN		11/20/2020	5.750	51,824		(1,007)				346,750	07/31/2020
100047348		Jacksonville	FL		11/20/2020	5.750	17,146		(247)				121,600	07/31/2020
100047350		Marietta	GA		11/20/2020	4.875	67,692		(310)				264,100	07/31/2020
100047351		Indianapolis	IN		11/20/2020	7.000	61,554		(357)				61,370	07/31/2020
100047352		Saint Cloud	FL		11/20/2020	4.750	84,799		(529)				209,000	07/31/2020
100047356		Albuquerque	NM		11/20/2020	6.000	45,662		(754)				147,250	07/30/2020
100047359		Hazlet	NJ		11/20/2020	6.000	57,539		(690)				341,050	07/31/2020
100047360		Lincoln City	OR		11/20/2020	7.250	103,280		(466)				223,250	07/31/2020
100047361		Arlington	WA		11/20/2020	6.250	62,366		(340)				351,500	07/31/2020
100047363		Phillips	WI		11/20/2020	6.250	56,305		(846)				106,400	07/31/2020
100047370		Harwich	MA		11/20/2020	3.375	184,404		(193)				532,000	07/31/2020
100047371		Maryville	TN		11/20/2020	3.875	90,217		(280)				164,540	07/31/2020
100047373		Taylor	MI		11/20/2020	4.750	68,994		(573)				166,250	07/31/2020
100047379		Durham	NC		11/20/2020	5.000	58,766		(467)				213,750	07/31/2020
100047381		Southfield	MI		11/20/2020	5.625	76,962		(1,285)				233,605	07/31/2020
100047382		Maple Heights	OH		11/20/2020	4.375	49,810		459				46,930	07/31/2020
100047398		San Diego	CA		11/20/2020	4.500	93,520		(312)				375,250	07/31/2020
100047403		Springfield Gardens	NY		11/20/2020	7.500	10,889		(849)				527,250	07/31/2020
100047404		North Hills	CA		11/20/2020	4.375	160,408		(806)				900,000	07/31/2020
100047408		Rosedale	NY		11/20/2020	5.250	40,233		(250)				570,000	07/31/2020
100047411		Woonsocket	RI		11/20/2020	4.000	67,230		(259)				294,500	07/31/2020
100047418		Jamaica	NY		11/20/2020	6.000	244,105		(1,154)				646,000	07/31/2020
100047425		Nashville	TN		11/20/2020	5.750	91,694		(419)				261,250	07/31/2020
100047426		Philadelphia	PA		11/20/2020	4.375	28,391		(217)				261,250	07/31/2020
100047428		Jacksonville	FL		11/20/2020	5.500	30,532		(409)				107,350	07/31/2020
100047429		Avondale	AZ		11/20/2020	5.625	142,639		(487)				289,750	07/31/2020
100047430		Roselle	IL		11/20/2020	4.000	135,529		(385)				234,650	07/31/2020
100047434		Duvall	WA		11/20/2020	4.375	196,986		(715)				551,000	07/31/2020
100047435		New Hudson	MI		11/20/2020	3.375	222,193		(418)				308,750	07/31/2020
100047438		Aurora	CO		11/20/2020	3.875	38,651		(374)				251,750	07/31/2020
100047441		Miami	FL		11/20/2020	4.375	132,428		(730)				228,000	07/31/2020
100047448		San Francisco	CA		11/20/2020	4.375	246,216		(1,152)				1,218,375	07/31/2020

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100047453		Bristol	NH		11/20/2020	4.250	130,237		(673)				332,500	07/31/2020
100047454		Huntsville	TX		11/20/2020	5.875	82,358		(1,050)				254,600	07/31/2020
100047456		La Mirada	CA		11/20/2020	5.250	151,481		(515)				570,000	07/31/2020
100047463		Peachtree City	GA		11/20/2020	3.375	93,174		(135)				299,250	07/31/2020
100047468		Lesage	WV		11/20/2020	5.625	39,781		(590)				88,445	07/31/2020
100047472		Sacramento	CA		11/20/2020	4.500	124,815		(795)				399,000	07/31/2020
100047473		Sunnyside	WA		11/20/2020	6.250	81,819		(1,034)				142,025	07/31/2020
100047474		Plattsburgh	NY		11/20/2020	4.000	192,765		(22)				204,250	07/31/2020
100047475		Spokane	WA		11/20/2020	7.375	76,070		(1,292)				263,150	07/31/2020
100047479		Shirley	MA		11/20/2020	4.625	204,568		(893)				323,000	07/31/2020
100047480		Riverdale	GA		11/20/2020	4.625	108,085		(384)				140,600	07/31/2020
100047498		Las Vegas	NV		11/20/2020	4.625	122,151		(483)				337,250	07/31/2020
100047505		Brooksville	FL		11/20/2020	4.500	49,741		(263)				108,300	07/31/2020
100047509		Naples	FL		11/20/2020	4.000	150,246		(312)				470,000	07/31/2020
100047510		Hayward	CA		11/20/2020	3.375	104,603		(193)				655,500	07/31/2020
100047519		Daly City	CA		11/20/2020	6.375	148,450		(1,052)				712,500	07/31/2020
100047523		Newburyport	MA		11/20/2020	3.375	245,081		(229)				361,000	07/31/2020
100047529		Los Angeles	CA		11/20/2020	3.375	280,163		(318)				1,110,075	07/31/2020
100047535		Campbell	CA		11/20/2020	8.000	134,628		107				978,500	07/31/2020
100047538		Brooklyn	NY		11/20/2020	4.125	321,156		(1,077)				807,500	07/31/2020
100047541		Stone Mountain	GA		11/20/2020	4.250	120,833		(484)				202,350	07/31/2020
100047545		Wellesley	MA		11/20/2020	5.875	127,266		(697)				802,750	07/31/2020
100047549		Shingle Springs	CA		11/20/2020	4.125	165,554		(830)				494,000	07/31/2020
100047551		Selinsgrove	PA		11/20/2020	5.250	79,841		(396)				156,750	07/31/2020
100047556		Hesperia	CA		11/20/2020	6.500	33,266		(16)				247,000	07/31/2020
100047561		Plainview	NY		11/20/2020	6.750	166,633		(3,025)				494,000	07/31/2020
100047563		Astoria	NY		11/20/2020	4.500	43,250		(395)				1,308,625	07/31/2020
100047565		West Park	FL		11/20/2020	6.500	55,637		(84)				256,500	07/31/2020
100047571		Seymour	IN		11/20/2020	6.500	52,186		(770)				161,500	07/31/2020
100047573		Jacksonville	FL		11/20/2020	3.750	39,911		(167)				118,750	07/31/2020
100047579		Miami	FL		11/20/2020	3.000	110,741		15				474,050	07/31/2020
100047582		Riverside	CA		11/20/2020	3.375	132,379		(345)				418,000	07/31/2020
100047583		Bridgeport	CT		11/20/2020	3.625	90,786		(225)				194,750	07/31/2020
100047584		North Brunswick	NJ		11/20/2020	5.375	67,399		(853)				266,000	07/31/2020
100047588		Seattle	WA		11/20/2020	4.375	139,519		(639)				584,250	07/31/2020
100047591		Anaheim	CA		11/20/2020	8.125	153,465		65				698,250	07/31/2020
100047593		Sanford	FL		11/20/2020	4.625	90,258		(618)				213,750	07/31/2020
100047596		Port Orange	FL		11/20/2020	4.375	149,713		(641)				312,550	07/31/2020
100047602		Atlantic City	NJ		11/20/2020	3.625	137,831		(62)				105,355	07/31/2020
100047610		Greenville	SC		11/20/2020	6.250	34,928		(675)				183,666	07/31/2020
100047612		Plymouth	MI		11/20/2020	4.625	154,196		(920)				308,750	07/31/2020
100047615		Clearwater	FL		11/20/2020	3.500	131,506		536				173,850	07/31/2020
100047616		North Las Vegas	NV		11/20/2020	4.625	104,351		(472)				283,575	07/31/2020
100047624		San Tan Valley	AZ		11/20/2020	5.500	29,246		(599)				237,500	07/31/2020
100047625		Stockton	CA		11/20/2020	3.000	115,621		(18)				451,250	07/31/2020
100047634		Inkster	MI		11/20/2020	4.000	52,132		270				45,125	07/31/2020
100047636		Denver	CO		11/20/2020	5.375	76,513		(731)				330,600	07/31/2020
100047640		Saint Paul	MN		11/20/2020	5.875	86,331		(1,021)				285,000	07/31/2020
100047647		Tomkins Cove	NY		11/20/2020	4.375	106,950		(9,342)				379,050	07/31/2020
100047652		Elgin	IL		11/20/2020	3.500	131,230		383				171,000	07/31/2020
100047654		Norwalk	CT		11/20/2020	6.750	161,837		(3,590)				464,550	07/31/2020
100047655		Salinas	CA		11/20/2020	6.875	191,291		(2,890)				403,750	07/31/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100047666		Philadelphia	PA		11/20/2020	6.625	110,697		(1,298)				246,050	07/31/2020
100047667		Clinton Township	MI		11/20/2020	4.250	78,478		(352)				245,100	07/31/2020
100047676		La Vergne	TN		11/20/2020	4.375	35,432		(430)				204,250	07/31/2020
100047678		Bayville	NY		11/20/2020	4.125	229,411		(710)				361,000	07/30/2020
100047680		Grand Rapids	MI		11/20/2020	3.500	63,866		(183)				342,000	07/31/2020
100047688		Soddy Daisy	TN		11/20/2020	3.500	23,407		(97)				169,100	07/31/2020
100047693		Aurora	CO		11/20/2020	4.250	95,724		(292)				313,500	07/31/2020
100047694		Chicago	IL		11/20/2020	4.625	217,746		(799)				351,500	07/31/2020
100047706		Springfield	OH		11/20/2020	3.875	39,056		569				40,613	07/31/2020
100047707		Grand Rapids	MI		11/20/2020	4.250	197,940		(578)				246,050	07/31/2020
100047715		Claremont	NC		11/20/2020	5.875	106,889		(625)				137,750	07/31/2020
100047716		Las Vegas	NV		11/20/2020	6.000	43,776		(958)				104,500	07/31/2020
100047717		Eugene	OR		11/20/2020	4.000	120,773		(239)				370,500	07/31/2020
100047719		Orange	CA		11/20/2020	5.750	185,653		(903)				1,204,838	07/31/2020
100047723		Denver	CO		11/20/2020	5.875	77,682		(1,209)				275,500	07/31/2020
100047733		Winder	GA		11/20/2020	5.500	48,570		(113)				180,500	07/31/2020
100047734		Hickory	NC		11/20/2020	4.625	133,780		(546)				119,605	07/31/2020
100047746		San Leandro	CA		11/20/2020	5.375	140,285		(947)				670,605	07/31/2020
100047757		Farmington	MN		11/20/2020	5.750	85,413		(1,061)				311,600	07/31/2020
100047760		Kailua	HI		11/20/2020	6.375	44,084		(491)				902,500	07/31/2020
100047763		Aberdeen	MD		11/20/2020	5.875	42,002		(538)				218,500	07/31/2020
100047766		Aurora	CO		11/20/2020	4.625	135,414		(431)				380,000	07/31/2020
100047771		Everett	MA		11/20/2020	3.875	177,462		(395)				441,750	07/31/2020
100047773		Round Lake	IL		11/20/2020	3.375	43,640		(28)				152,000	07/31/2020
100047774		Round Rock	TX		11/20/2020	4.875	68,103		(606)				249,850	07/31/2020
100047781		Port Saint Lucie	FL		11/20/2020	4.250	118,402		(476)				210,900	07/31/2020
100047786		Sacramento	CA		11/20/2020	4.750	74,893		(346)				350,550	07/31/2020
100047790		Sandy Hook	CT		11/20/2020	5.625	129,188		(2,896)				230,000	07/31/2020
100047794		Alpharetta	GA		11/20/2020	4.125	88,182		(380)				204,250	07/31/2020
100047796		Philadelphia	PA		11/20/2020	6.375	5,453		(515)				79,420	07/31/2020
100047800		Lewisville	TX		11/20/2020	6.250	30,062		(829)				313,500	07/31/2020
100047811		Glendale	AZ		11/20/2020	5.250	56,439		(652)				242,250	07/31/2020
100047817		Albertson	NY		11/20/2020	4.250	240,598		(869)				745,750	07/31/2020
100047821		Rancho Cucamonga	CA		11/20/2020	4.500	92,247		(519)				691,600	07/31/2020
100047830		Bronx	NY		11/20/2020	3.875	210,544		(541)				796,100	07/31/2020
100047831		Camarillo	CA		11/20/2020	2.750	96,787		48				603,250	07/31/2020
100047832		Asheboro	NC		11/20/2020	7.000	1,833		(1,138)				128,250	07/31/2020
100047833		San Diego	CA		11/20/2020	4.250	177,096		(795)				318,250	07/31/2020
100047836		Ocala	FL		11/20/2020	5.375	63,054		(1,136)				180,500	07/31/2020
100047840		Denver	CO		11/20/2020	3.701	84,391		(183)				289,750	07/30/2020
100047847		Ferndale	MI		11/20/2020	5.250	33,261		(493)				118,750	07/31/2020
100047849		East Stroudsburg	PA		11/20/2020	6.750	111,400		(1,552)				194,750	07/31/2020
100047853		Sherrills Ford	NC		11/20/2020	4.000	158,503		(484)				194,750	07/31/2020
100047859		Malden	MA		11/20/2020	4.125	88,751		(382)				289,750	07/31/2020
100047866		Byron Center	MI		11/20/2020	5.875	95,108		(561)				209,000	07/31/2020
100047868		Holt	MI		11/20/2020	4.500	139,195		(422)				213,750	07/31/2020
100047869		Fresno	CA		11/20/2020	4.250	213,437		(699)				356,250	07/31/2020
100047870		Mastic Beach	NY		11/20/2020	4.625	348,689		(1,128)				294,500	07/31/2020
100047874		Lynn	MA		11/20/2020	7.000	94,323		(1,868)				270,750	07/31/2020
100047876		Newburgh	NY		11/20/2020	4.125	160,958		359				147,250	07/31/2020
100047883		Randolph	MA		11/20/2020	4.125	257,931		(819)				484,500	07/31/2020
100047899		Saint Paul	MN		11/20/2020	4.375	76,040		(432)				194,750	07/31/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100047902		Delray Beach	FL		11/20/2020	4.750	183,303		(1,043)				408,500	07/31/2020
100047904		Prescott	WI		11/20/2020	4.875	111,241		(329)				213,750	07/31/2020
100047907		South Gate	CA		11/20/2020	5.500	57,069		(822)				570,000	07/31/2020
100047918		Las Vegas	NV		11/20/2020	4.250	176,527		(588)				330,125	07/31/2020
100047922		Orlando	FL		11/20/2020	3.375	215,025		(256)				365,750	07/31/2020
100047928		Pomona	CA		11/20/2020	3.375	99,246		(151)				399,000	07/31/2020
100047936		Dacula	GA		11/20/2020	5.000	156,577		(1,034)				394,250	07/31/2020
100047940		Bolingbrook	IL		11/20/2020	6.500	51,164		(60)				209,000	07/31/2020
100047943		Lemon Grove	CA		11/20/2020	4.250	128,789		(575)				508,250	07/31/2020
100047945		Tulsa	OK		11/20/2020	5.625	433,073		(1,783)				522,500	07/31/2020
100047957		Loxahatchee	FL		11/20/2020	4.625	134,396		(908)				361,000	07/31/2020
100047958		Salida	CA		11/20/2020	4.500	124,195		(580)				398,050	07/31/2020
100047960		Mundelein	IL		11/20/2020	3.625	164,732		(407)				270,750	07/31/2020
100047962		Lunenburg	MA		11/20/2020	3.500	164,373		(225)				274,550	07/31/2020
100047968		Des Plaines	IL		11/20/2020	2.000	155,495		1,535				218,500	07/31/2020
100047971		Orlando	FL		11/20/2020	4.250	53,740		(497)				275,500	07/31/2020
100047973		Cicero	IL		11/20/2020	4.375	36,293		(1,707)				218,500	07/31/2020
100047975		Indio	CA		11/20/2020	5.000	68,901		(668)				760,000	07/31/2020
100047982		Naples	FL		11/20/2020	6.500	49,324		(696)				425,600	07/31/2020
100047983		Merritt Island	FL		11/20/2020	3.875	117,888		(265)				190,000	07/31/2020
100047984		Los Angeles	CA		11/20/2020	4.125	176,903		(522)				712,500	07/31/2020
100047993		Salt Lake City	UT		11/20/2020	3.500	37,110		(78)				369,550	07/31/2020
100047996		Riverhead	NY		11/20/2020	4.500	124,351		(500)				337,250	07/31/2020
100048000		Las Vegas	NV		11/20/2020	4.000	154,806		(301)				234,175	07/31/2020
100048002		Portland	OR		11/20/2020	4.375	113,980		(569)				457,900	07/31/2020
100048006		Riverside	CA		11/20/2020	7.000	165,111		(2,810)				489,250	07/31/2020
100048008		Hickory Hills	IL		11/20/2020	2.000	251,560		2,272				300,200	07/31/2020
100048010		Sylmar	CA		11/20/2020	4.500	280,871		(848)				501,600	07/31/2020
100048014		Chicago	IL		11/20/2020	4.000	256,726		(890)				384,750	07/31/2020
100048019		Riverside	CA		11/20/2020	3.375	168,486		(138)				522,500	07/31/2020
100048036		Canton	NC		11/20/2020	3.375	100,652		(188)				222,300	07/31/2020
100048040		Richmond	CA		11/20/2020	3.250	227,910		(214)				499,605	07/31/2020
100048041		Oxnard	CA		11/20/2020	4.125	237,999		(1,023)				502,550	07/31/2020
100048045		Waukegan	IL		11/20/2020	4.875	30,448		(456)				179,550	07/31/2020
100048047		Staten Island	NY		11/20/2020	4.500	213,627		(950)				408,500	07/31/2020
100048052		West Bloomfield	MI		11/20/2020	4.375	132,953		(535)				171,000	07/31/2020
100048055		Walland	TN		11/20/2020	6.875	24,581		(621)				180,500	07/31/2020
100048058		Las Vegas	NV		11/20/2020	4.625	119,582		(474)				190,000	07/31/2020
100048065		Chino Hills	CA		11/20/2020	3.625	130,606		(300)				432,250	07/31/2020
100048067		Las Vegas	NV		11/20/2020	5.375	136,083		(1,092)				217,550	07/31/2020
100048076		Phoenix	AZ		11/20/2020	4.125	183,756		(659)				427,500	07/31/2020
100048082		Tallahassee	FL		11/20/2020	4.125	314,298		(1,011)				280,250	07/31/2020
100048087		San Francisco	CA		11/20/2020	3.375	74,093		(146)				1,262,598	07/31/2020
100048089		San Diego	CA		11/20/2020	2.625	8,406		65				726,750	07/31/2020
100048103		Huntersville	NC		11/20/2020	4.250	250,782		(924)				432,250	07/31/2020
100048108		Greensboro	NC		11/20/2020	4.375	15,732		(150)				56,858	07/31/2020
100048131		Seminole	FL		11/20/2020	5.000	115,331		(1,085)				243,200	07/31/2020
100048135		Oregon City	OR		11/20/2020	5.875	146,148		(1,356)				494,000	07/31/2020
100048144		Trenton	NC		11/20/2020	6.500	6,550		(221)				72,200	07/31/2020
100048149		Medford	NY		11/20/2020	6.750	163,873		(1,207)				299,250	07/31/2020
100048152		Imperial	MO		11/20/2020	4.250	75,108		(444)				176,700	07/31/2020
100048186		Warrenville	IL		11/20/2020	4.625	79,954		(681)				118,750	07/31/2020

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100048193		Miami	FL		11/20/2020	4.250	197,773		(721)				441,750	07/31/2020
100048195		Wisconsin Rapids	WI		11/20/2020	4.625	93,552		(288)				118,275	07/31/2020
100048197		Glendale	AZ		11/20/2020	4.000	70,429		(166)				230,850	07/31/2020
100048201		Boca Raton	FL		11/20/2020	4.625	205,731		(633)				351,500	07/31/2020
100048205		Elizabethport	NJ		11/20/2020	4.125	267,611		(568)				285,000	07/31/2020
100048213		Soddy Daisy	TN		11/20/2020	7.875	109,762		(880)				190,000	07/31/2020
100048218		Brooklyn	NY		11/20/2020	4.500	559,425		(1,737)				1,311,333	07/31/2020
100048221		Springfield	MA		11/20/2020	4.625	96,186		(869)				142,500	07/31/2020
100048228		Hialeah	FL		11/20/2020	4.500	70,522		(633)				389,500	07/31/2020
100048229		Tampa	FL		11/20/2020	3.625	286,321		(358)				399,000	07/31/2020
100048234		West Covina	CA		11/20/2020	4.250	258,339		(1,029)				461,106	07/31/2020
100048235		Anchorage	AK		11/20/2020	5.750	36,056		(538)				133,500	07/31/2020
100048248		Columbia	MD		11/20/2020	5.000	245,144		2,375				342,000	07/31/2020
100048263		Dallas	TX		11/20/2020	5.625	82,458		(594)				285,000	07/31/2020
100048276		Beaverton	OR		11/20/2020	4.375	238,604		(862)				408,500	07/31/2020
100048277		Union City	NJ		11/20/2020	4.250	230,543		(800)				410,400	07/30/2020
100048278		Modesto	CA		11/20/2020	5.375	93,415		(857)				237,405	07/31/2020
100048283		Houma	LA		11/20/2020	5.625	75,350		(1,006)				142,500	07/31/2020
100048285		Hewitt	NJ		11/20/2020	3.500	77,003		(811)				247,000	07/31/2020
100048290		Cleveland	OH		11/20/2020	3.625	150,351		(200)				147,250	07/31/2020
100048299		Eugene	OR		11/20/2020	4.000	123,763		(250)				218,500	07/31/2020
100048303		Douglasville	GA		11/20/2020	4.000	83,887		(201)				146,538	07/31/2020
100048304		Lodi	CA		11/20/2020	5.000	190,222		(1,175)				346,750	07/31/2020
100048305		Upland	CA		11/20/2020	4.250	264,980		(1,502)				712,500	07/31/2020
100048309		Saint Louis	MO		11/20/2020	3.500	55,784		(40)				104,500	07/31/2020
100048312		Orlando	FL		11/20/2020	4.125	211,512		(1,047)				275,500	07/31/2020
100048316		Jacksonville	FL		11/20/2020	5.000	80,689		(550)				104,500	07/31/2020
100048326		Patchogue	NY		11/20/2020	4.375	359,659		(1,526)				353,400	07/31/2020
100048331		Chelsea	MA		11/20/2020	3.500	149,018		(286)				342,000	07/31/2020
100048334		Flushing	NY		11/20/2020	4.625	362,678		(3,230)				1,037,875	07/31/2020
100048337		Cicero	IL		11/20/2020	5.500	97,746		(1,587)				175,750	07/31/2020
100048343		Trenton	NJ		11/20/2020	4.250	87,661		684				66,785	07/31/2020
100048348		Secaucus	NJ		11/20/2020	4.500	376,832		(747)				418,000	07/31/2020
100048349		Phoenix	AZ		11/20/2020	4.625	98,469		(649)				224,200	07/31/2020
100048355		North Las Vegas	NV		11/20/2020	4.000	237,579		(470)				313,500	07/31/2020
100048360		Los Angeles	CA		11/20/2020	4.500	300,494		(861)				422,750	07/31/2020
100048366		Somerton	AZ		11/20/2020	5.000	270,830		(864)				223,250	07/31/2020
100048367		Miami	FL		11/20/2020	4.000	73,039		(137)				104,500	07/31/2020
100048369		Palm Coast	FL		11/20/2020	5.000	159,159		100				204,250	07/31/2020
100048371		Freehold	NJ		11/20/2020	4.000	311,682		(899)				289,750	07/31/2020
100048374		Glenwood	NJ		11/20/2020	4.625	224,933		(758)				237,405	07/31/2020
100048381		Bakersfield	CA		11/20/2020	3.500	299,017		26				270,750	07/31/2020
100048383		Whitesboro	NY		11/20/2020	5.875	32,821		(493)				147,250	07/31/2020
100048390		Lake Oswego	OR		11/20/2020	3.875	132,828		(201)				536,750	07/31/2020
100048401		Napa	CA		11/20/2020	4.500	275,202		(917)				995,719	07/31/2020
100048409		Fairburn	GA		11/20/2020	4.250	118,671		(533)				199,405	07/31/2020
100048410		Bergenfield	NJ		11/20/2020	3.500	276,601		(29)				379,050	07/31/2020
100048415		Antioch	CA		11/20/2020	4.625	353,471		(1,470)				389,500	07/31/2020
100048424		Los Lunas	NM		11/20/2020	6.500	200,109		(863)				301,150	07/31/2020
100048426		Liberal	KS		11/20/2020	6.750	74,709		(819)				123,500	07/31/2020
100048431		Virginia Beach	VA		11/20/2020	5.250	242,688		(2,112)				484,500	07/31/2020
100048432		Mangham	LA		11/20/2020	5.750	17,405		(430)				175,750	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100048433		Deltona	FL		11/20/2020	4.625	117,624		(658)				175,750	07/31/2020
100048439		Santa Rosa	CA		11/20/2020	5.000	261,166		(1,653)				441,750	07/31/2020
100048440		New Baltimore	MI		11/20/2020	3.875	93,021		(241)				142,500	07/31/2020
100048441		Atlanta	GA		11/20/2020	4.250	44,473		(112)				64,980	07/31/2020
100048442		Reno	NV		11/20/2020	4.750	262,065		(1,249)				456,000	07/31/2020
100048450		Clover	SC		11/20/2020	5.875	142,658		(1,016)				260,300	07/31/2020
100048451		Jonesboro	GA		11/20/2020	4.625	129,636		(476)				166,250	07/31/2020
100048458		Lodi	CA		11/20/2020	4.250	139,887		(834)				332,500	07/31/2020
100048460		Santa Ana	CA		11/20/2020	3.250	352,621		(439)				427,500	07/31/2020
100048470		Pekin	IN		11/20/2020	7.125	81,127		(1,445)				208,050	07/31/2020
100048472		Baltimore	MD		11/20/2020	4.625	143,487		(462)				185,250	07/31/2020
100048476		Detroit	MI		11/20/2020	4.625	140,241		(466)				137,750	07/31/2020
100048479		Lake Villa	IL		11/20/2020	5.000	151,377		1,403				271,700	07/31/2020
100048481		North Bergen	NJ		11/20/2020	4.125	375,291		(1,527)				522,500	07/31/2020
100048483		Rancho Cordova	CA		11/20/2020	5.375	187,731		(1,124)				323,000	07/31/2020
100048487		Inglewood	CA		11/20/2020	3.500	153,602		(286)				850,250	07/31/2020
100048494		Tampa	FL		11/20/2020	4.000	109,444		3				94,763	07/31/2020
100048495		Woodbridge	VA		11/20/2020	5.000	319,764		(1,658)				313,500	07/31/2020
100048496		Tucson	AZ		11/20/2020	4.625	114,981		(384)				465,000	07/31/2020
100048497		Los Angeles	CA		11/20/2020	3.500	583,754		(896)				1,128,125	07/31/2020
100048516		Modesto	CA		11/20/2020	3.375	317,536		(161)				380,000	07/31/2020
100048523		Banning	CA		11/20/2020	4.875	218,908		(918)				257,450	07/31/2020
100048527		Dearborn Heights	MI		11/20/2020	6.375	21,243		(393)				109,250	07/31/2020
100048530		Surprise	AZ		11/20/2020	3.875	53,111		(219)				408,500	07/31/2020
100048531		Carmel	NY		11/20/2020	4.000	312,279		(986)				370,500	07/31/2020
100048551		Lemont	IL		11/20/2020	4.375	255,353		(1,012)				294,500	07/31/2020
100048559		Jacksonville	FL		11/20/2020	4.500	265,183		(1,059)				280,250	07/31/2020
100048560		Des Plaines	IL		11/20/2020	2.000	162,464		1,390				177,650	07/31/2020
100048569		Huntington	IN		11/20/2020	6.875	55,495		(498)				58,663	07/31/2020
100048572		Medford	OR		11/20/2020	4.625	113,210		(534)				156,750	07/31/2020
100048573		Fontana	CA		11/20/2020	5.000	110,620		(596)				256,500	07/31/2020
100048586		Bethel	MN		11/20/2020	3.500	186,830		(191)				285,000	07/31/2020
100048589		Brooklyn	NY		11/20/2020	6.750	247,283		(1,490)				693,500	07/31/2020
100048599		Chicago	IL		11/20/2020	4.500	114,776		327				136,800	07/31/2020
100048608		Oak Park	MI		11/20/2020	6.750	99,923		(605)				150,100	07/31/2020
100048622		Lowell	MA		11/20/2020	4.500	491,129		(1,807)				413,250	07/31/2020
100048627		Upper Marlboro	MD		11/20/2020	4.250	381,536		(1,273)				394,250	07/31/2020
100048630		Crete	IL		11/20/2020	7.875	75,278		(2,159)				147,250	07/31/2020
100048634		Hollywood	FL		11/20/2020	4.750	324,275		(2,118)				475,000	07/31/2020
100048636		San Pablo	CA		11/20/2020	3.500	125,556		(1,128)				465,500	07/31/2020
100048643		Daly City	CA		11/20/2020	2.750	248,938		254				970,188	07/31/2020
100048647		Cobbs Creek	VA		11/20/2020	5.000	159,266		(1,179)				114,000	07/31/2020
100048649		Winterville	GA		11/20/2020	4.375	79,236		(322)				133,000	07/31/2020
100048650		Massillon	OH		11/20/2020	7.000	13,705		(432)				113,050	07/31/2020
100048654		Margate	FL		11/20/2020	4.375	345,796		698				326,800	07/31/2020
100048661		Fort Lauderdale	FL		11/20/2020	4.375	154,539		(641)				208,050	07/31/2020
100048663		San Bruno	CA		11/20/2020	4.000	205,107		(636)				760,000	07/31/2020
100048665		Elk Grove	CA		11/20/2020	5.000	209,900		(1,398)				422,750	07/31/2020
100048667		Pomona	CA		11/20/2020	3.375	319,685		(608)				475,000	07/31/2020
100048675		Chicago	IL		11/20/2020	5.000	394,513		(1,717)				401,850	07/31/2020
100048676		La Habra	CA		11/20/2020	4.000	317,726		(748)				598,500	07/31/2020
100048680		San Bernardino	CA		11/20/2020	3.000	246,057		329				280,250	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100048686		Opa Locka	FL		11/20/2020	3.375	52,525		(127)				175,750	07/31/2020
100048687		Coral Springs	FL		11/20/2020	3.875	216,519		147				199,500	07/31/2020
100048690		Lakeland	FL		11/20/2020	4.250	82,729		570				50,540	07/31/2020
100048691		Elk Grove	CA		11/20/2020	5.500	326,881		(1,652)				420,850	07/31/2020
100048693		Trenton	NJ		11/20/2020	4.250	77,865		1,571				72,200	07/31/2020
100048700		West End	NC		11/20/2020	6.500	74,332		(855)				166,250	07/31/2020
100048704		Ghent	NY		11/20/2020	4.375	123,773		(922)				327,750	07/31/2020
100048705		Compton	CA		11/20/2020	4.125	233,319		(593)				494,000	07/31/2020
100048708		Kissimmee	FL		11/20/2020	5.250	185,088		(895)				235,600	07/31/2020
100048715		Miami	FL		11/20/2020	4.375	388,367		(1,196)				323,000	07/31/2020
100048720		Miami	FL		11/20/2020	4.125	336,341		(868)				398,050	07/31/2020
100048721		Elizabeth	NJ		11/20/2020	3.750	401,001		1,342				427,500	07/31/2020
100048724		Patchogue	NY		11/20/2020	4.375	247,149		(601)				304,000	07/31/2020
100048726		South Elgin	IL		11/20/2020	5.000	18,876		(2,851)				147,250	07/31/2020
100048733		Miami	FL		11/20/2020	4.000	314,516		(717)				379,050	07/31/2020
100048748		West Palm Beach	FL		11/20/2020	3.500	224,598		273				251,750	07/31/2020
100048756		Staten Island	NY		11/20/2020	5.000	399,968		(1,438)				703,000	07/31/2020
100048760		Oak Creek	WI		11/20/2020	3.750	136,231		(348)				213,750	07/31/2020
100048761		Henderson	NV		11/20/2020	4.625	201,162						264,100	07/31/2020
100048764		Tucson	AZ		11/20/2020	4.625	198,610		(937)				231,800	07/31/2020
100048769		Mobile	AL		11/20/2020	4.375	241,736		(1,017)				239,728	07/31/2020
100048771		Bethlehem	PA		11/20/2020	3.625	41,642		(425)				90,250	07/31/2020
100048776		Jersey City	NJ		11/20/2020	4.375	300,055		(1,453)				418,000	07/31/2020
100048777		South Lyon	MI		11/20/2020	6.875	86,226		(75)				247,000	07/31/2020
100048794		Carmel	NY		11/20/2020	5.000	232,058		(1,419)				346,750	07/31/2020
100048797		Joliet	IL		11/20/2020	5.000	180,719		(387)				168,150	07/31/2020
100048799		Homestead	FL		11/20/2020	4.250	430,262		784				408,500	07/31/2020
100048800		Germantown	MD		11/20/2020	4.625	200,318		(801)				270,750	07/31/2020
100048801		Corona	CA		11/20/2020	4.000	372,894		(993)				451,250	07/31/2020
100048802		Tampa	FL		11/20/2020	4.500	166,868		(551)				203,300	07/31/2020
100048807		Plainfield	NJ		11/20/2020	3.500	171,699		(311)				247,000	07/31/2020
100048808		Whittier	CA		11/20/2020	4.125	422,454		(957)				522,500	07/31/2020
100048814		Westerville	OH		11/20/2020	4.375	35,377		(1,386)				259,350	07/31/2020
100048819		Bedminster	NJ		11/20/2020	3.500	271,607		(331)				513,000	07/31/2020
100048824		Reno	NV		11/20/2020	4.750	167,493		(748)				287,850	07/31/2020
100048828		Miami	FL		11/20/2020	4.625	171,560		(532)				332,500	07/31/2020
100048830		Lanham	MD		11/20/2020	3.500	247,472		834				301,625	07/31/2020
100048841		Panorama City	CA		11/20/2020	4.375	335,908		(1,120)				641,250	07/31/2020
100048844		Douglasville	GA		11/20/2020	3.750	300,159		(587)				323,000	07/31/2020
100048847		Machesney Park	IL		11/20/2020	4.625	249,614		(350)				161,500	07/31/2020
100048852		Fort Lauderdale	FL		11/20/2020	4.625	132,081		(383)				223,250	07/31/2020
100048853		Manchester Township	NJ		11/20/2020	4.000	78,619		(63)				77,525	07/31/2020
100048858		Fredericksburg	VA		11/20/2020	3.750	326,365		(1,004)				388,550	07/31/2020
100048860		Chicago	IL		11/20/2020	4.250	394,506		(1,231)				331,550	07/31/2020
100048861		Garfield	NJ		11/20/2020	3.750	261,387		(693)				322,050	07/31/2020
100048863		Kissimmee	FL		11/20/2020	4.250	174,466		(621)				118,750	07/31/2020
100048864		East Northport	NY		11/20/2020	4.250	440,337		(1,034)				398,050	07/31/2020
100048868		Covington	GA		11/20/2020	4.500	134,471		(731)				190,950	07/31/2020
100048877		Cayce	SC		11/20/2020	4.625	144,352		(693)				159,600	07/31/2020
100048879		Las Vegas	NV		11/20/2020	4.625	222,483		(741)				204,155	07/31/2020
100048881		Tampa	FL		11/20/2020	5.250	28,133		(573)				118,750	07/31/2020
100048883		Las Vegas	NV		11/20/2020	4.000	237,538		(530)				283,005	07/31/2020

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100048884		Rancho Cucamonga	CA		11/20/2020	4.250	265,199		(1,207)				893,000	07/31/2020
100048887		Miami	FL		11/20/2020	4.250	303,026		(906)				374,300	07/31/2020
100048889		Chicago	IL		11/20/2020	4.250	314,580		(1,033)				209,000	07/31/2020
100048890		Newark	NJ		11/20/2020	4.125	219,968		(931)				266,000	07/31/2020
100048892		Mesa	AZ		11/20/2020	4.875	83,610		(802)				237,500	07/31/2020
100048893		Lakeland	FL		11/20/2020	4.500	214,030		(763)				174,800	07/31/2020
100048895		Calexico	CA		11/20/2020	6.875	15,622		(2,786)				185,155	07/31/2020
100048899		Saint Petersburg	FL		11/20/2020	4.625	231,691		(890)				441,750	07/31/2020
100048906		West New York	NJ		11/20/2020	4.875	217,299		(3,154)				650,750	07/31/2020
100048907		Brooklyn	NY		11/20/2020	4.375	338,617		(2,285)				712,500	07/31/2020
100048916		Bayville	NJ		11/20/2020	3.750	163,778		(23)				209,000	07/31/2020
100048917		Baltimore	MD		11/20/2020	4.000	90,948		6				56,858	07/31/2020
100048927		Trumbull	CT		11/20/2020	3.625	384,316		778				399,000	07/31/2020
100048930		Hollywood	FL		11/20/2020	4.125	200,042		(577)				368,600	07/31/2020
100048939		Land O Lakes	FL		11/20/2020	3.875	170,030		(542)				266,000	07/31/2020
100048940		Bogota	NJ		11/20/2020	4.500	388,248		(826)				408,500	07/31/2020
100048944		Nogales	AZ		11/20/2020	4.250	121,124		(586)				256,500	07/31/2020
100048947		Orlando	FL		11/20/2020	3.500	258,723		402				285,950	07/31/2020
100048957		Waterford	MI		11/20/2020	3.750	82,644		(333)				199,500	07/31/2020
100048961		Miami	FL		11/20/2020	5.250	234,285		(1,627)				289,750	07/31/2020
100048962		Fort Washington	MD		11/20/2020	4.625	204,822		(575)				292,600	07/31/2020
100048966		Long Beach	CA		11/20/2020	5.375	212,392		(1,835)				655,500	07/31/2020
100048968		Oceanside	CA		11/20/2020	5.500	196,841		(254)				854,050	07/31/2020
100048972		Patchogue	NY		11/20/2020	4.250	277,192		(849)				311,600	07/31/2020
100048973		South Ozone Park	NY		11/20/2020	4.750	237,833		(1,808)				437,000	07/31/2020
100048984		Saint Louis	MO		11/20/2020	3.000	28,561		71				51,443	07/31/2020
100048991		Bronx	NY		11/20/2020	4.125	333,206		(985)				536,750	07/31/2020
100049000		Miami	FL		11/20/2020	4.250	155,749		(752)				209,000	07/31/2020
100049001		Lake Forest	CA		11/20/2020	4.500	318,005		(1,594)				669,750	07/31/2020
100049004		Haskell	NJ		11/20/2020	3.750	190,346		(517)				361,000	07/31/2020
100049010		Sparks	NV		11/20/2020	4.375	266,074		(787)				434,150	07/31/2020
100049012		Creve Coeur	IL		11/20/2020	6.375	69,370		(362)				49,638	07/31/2020
100049017		Homestead	FL		11/20/2020	4.125	238,524		828				231,800	07/31/2020
100049018		Tampa	FL		11/20/2020	4.875	179,999		(919)				327,750	07/31/2020
100049022		Linden	NJ		11/20/2020	4.250	353,061		(783)				379,050	07/31/2020
100049026		Miami	FL		11/20/2020	4.375	224,188		(945)				270,750	07/31/2020
100049029		Miami	FL		11/20/2020	4.375	330,160		(1,006)				404,605	07/31/2020
100049032		Kissimmee	FL		11/20/2020	4.500	245,142		(835)				228,000	07/31/2020
100049044		Saint Charles	IL		11/20/2020	4.250	246,661		(559)				294,500	07/31/2020
100049048		Detroit	MI		11/20/2020	4.125	45,972		698				29,331	07/31/2020
100049053		Heber City	UT		11/20/2020	5.500	169,474		(1,247)				384,750	07/31/2020
100049061		Miami	FL		11/20/2020	4.375	230,161		(121)				232,750	07/31/2020
100049070		Boynton Beach	FL		11/20/2020	5.750	87,806		(942)				251,750	07/31/2020
100049075		Morrow	GA		11/20/2020	4.375	105,871		(601)				114,000	07/31/2020
100049076		Miami	FL		11/20/2020	3.875	419,149		(951)				504,450	07/31/2020
100049079		Naperville	IL		11/20/2020	5.375	135,335		(498)				128,250	07/31/2020
100049085		Seattle	WA		11/20/2020	4.250	397,293		(1,497)				546,250	07/31/2020
100049086		Melrose Park	IL		11/20/2020	2.000	208,508		1,258				304,000	07/31/2020
100049098		Shreveport	LA		11/20/2020	4.125	46,374		(238)				69,493	07/31/2020
100049107		Hialeah	FL		11/20/2020	4.125	202,188		(710)				187,150	07/31/2020
100049108		Glendale	CA		11/20/2020	3.375	350,503		(408)				974,700	07/31/2020
100049110		Carrollton	TX		11/20/2020	3.875	75,136		(222)				332,500	07/31/2020

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100049111		Stockton	CA		11/20/2020	4.625	125,908		(804)				204,250	07/31/2020
100049114		Bolingbrook	IL		11/20/2020	4.500	338,876		(1,117)				317,181	07/31/2020
100049118		Santa Maria	CA		11/20/2020	4.000	241,818		(757)				337,250	07/31/2020
100049120		North Lauderdale	FL		11/20/2020	3.625	251,301		(117)				289,750	07/31/2020
100049124		Wendell	NC		11/20/2020	6.875	174,456		(788)				322,050	07/31/2020
100049128		Suitland	MD		11/20/2020	4.000	242,603		(146)				256,500	07/31/2020
100049134		Woodstock	GA		11/20/2020	3.625	108,277		(273)				231,800	07/31/2020
100049151		Irvington	NJ		11/20/2020	4.625	147,392		(610)				195,605	07/31/2020
100049154		Hialeah	FL		11/20/2020	3.875	190,628		(93)				190,000	07/31/2020
100049158		Austin	TX		11/20/2020	3.500	69,167		(175)				304,000	07/31/2020
100049159		Waukegan	IL		11/20/2020	5.000	122,333		(575)				131,100	07/31/2020
100049161		Egg Harbor Township	NJ		11/20/2020	4.250	186,193		173				225,000	07/31/2020
100049171		Springfield	NJ		11/20/2020	4.250	332,592		(1,295)				399,000	07/31/2020
100049175		Canterbury	CT		11/20/2020	4.500	159,592		(669)				161,500	07/31/2020
100049180		Charlotte	NC		11/20/2020	8.875	55,345		(1,319)				170,050	07/31/2020
100049183		Decatur	GA		11/20/2020	4.125	126,891		(622)				190,000	07/31/2020
100049187		Hilo	HI		11/20/2020	5.375	255,411		(1,366)				342,000	07/31/2020
100049188		Allentown	PA		11/20/2020	4.250	239,203		(812)				247,000	07/31/2020
100049192		Crystal Lake	IL		11/20/2020	3.500	168,390		217				218,500	07/31/2020
100049193		Mobile	AL		11/20/2020	4.000	80,452		(17)				89,348	07/31/2020
100049196		Destin	FL		11/20/2020	4.375	145,397		(820)				133,000	07/31/2020
100049203		Charleston	SC		11/20/2020	4.500	120,769		(627)				379,858	07/31/2020
100049210		Newark	NJ		11/20/2020	3.875	170,840		(592)				256,500	07/31/2020
100049211		North Adams	MA		11/20/2020	6.375	111,367		(715)				130,150	07/31/2020
100049214		Mesa	AZ		11/20/2020	4.375	100,132		(551)				285,000	07/31/2020
100049252		Whittier	CA		11/20/2020	4.375	396,016		(1,171)				631,750	07/31/2020
100049270		Orlando	FL		11/20/2020	4.250	160,321		(524)				199,500	07/31/2020
100049278		Oak Park	MI		11/20/2020	4.250	87,696		(319)				152,000	07/31/2020
100049279		Trenton	NJ		11/20/2020	4.125	188,684		(801)				175,750	07/31/2020
100049282		Riverside	CA		11/20/2020	4.625	156,344		(997)				422,750	07/31/2020
100049291		Loganville	GA		11/20/2020	5.125	166,453		(935)				225,150	07/31/2020
100049320		Douglassville	PA		11/20/2020	3.750	165,450		(637)				208,050	07/31/2020
100049324		Miami	FL		11/20/2020	4.500	394,801		(1,403)				376,200	07/31/2020
100049329		Tacoma	WA		11/20/2020	4.375	207,880		(1,030)				270,750	07/31/2020
100049335		Atlanta	GA		11/20/2020	4.000	141,729		(746)				285,000	07/31/2020
100049336		Elkins	AR		11/20/2020	4.000	51,752		(325)				166,250	07/31/2020
100049341		Carpentersville	IL		11/20/2020	4.250	100,695		(654)				166,250	07/31/2020
100049347		Hialeah	FL		11/20/2020	4.500	295,489		(306)				301,150	07/31/2020
100049349		Riverside	CA		11/20/2020	6.375	180,095		(1,039)				375,250	07/31/2020
100049350		Myrtle Beach	SC		11/20/2020	3.375	91,404		294				80,323	07/31/2020
100049357		Brooklyn	NY		11/20/2020	4.500	331,621		(1,518)				631,750	07/31/2020
100049359		Corona	CA		11/20/2020	3.875	163,169		(514)				541,500	07/31/2020
100049360		Dewey	AZ		11/20/2020	7.125	369,387		(1,022)				489,250	07/31/2020
100049363		Saint George	UT		11/20/2020	4.000	291,945		(559)				427,500	07/31/2020
100049367		Fort Pierce	FL		11/20/2020	5.000	14,591		(123)				74,005	07/31/2020
100049369		Brawley	CA		11/20/2020	4.000	191,198		(660)				236,550	07/31/2020
100049370		Reading	PA		11/20/2020	4.500	157,014		(757)				218,500	07/31/2020
100049372		Washington	DC		11/20/2020	4.125	208,059		(537)				332,500	07/30/2020
100049376		Los Angeles	CA		11/20/2020	3.750	392,006		(1,084)				1,146,175	07/31/2020
100049382		Neptune	NJ		11/20/2020	4.500	360,193		(1,223)				313,500	07/31/2020
100049387		Miami	FL		11/20/2020	4.375	355,962		(102)				395,105	07/31/2020
100049392		Miami	FL		11/20/2020	4.500	138,061		(655)				177,650	07/31/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100049397		Largo	FL		11/20/2020	3.500	4,919		(24)				247,950	07/31/2020
100049407		Los Angeles	CA		11/20/2020	4.625	359,250		(1,636)				646,000	07/31/2020
100049410		Running Springs	CA		11/20/2020	4.000	247,779		(553)				313,500	07/31/2020
100049411		Middleburg	FL		11/20/2020	3.375	213,123		(371)				245,718	07/31/2020
100049417		Randallstown	MD		11/20/2020	4.500	188,753		(1,100)				266,000	07/31/2020
100049424		Las Vegas	NV		11/20/2020	3.625	161,206		(346)				357,200	07/31/2020
100049429		Miami	FL		11/20/2020	4.375	360,070		(1,363)				365,750	07/31/2020
100049430		Rahway	NJ		11/20/2020	4.625	221,550		(896)				285,000	07/31/2020
100049433		Windermere	FL		11/20/2020	5.125	315,438		(1,431)				345,800	07/31/2020
100049434		Newark	NJ		11/20/2020	4.375	298,195		(1,234)				593,750	07/31/2020
100049435		Brooklyn	NY		11/20/2020	4.000	309,825		(937)				1,362,775	07/31/2020
100049438		Stockton	CA		11/20/2020	5.000	79,829		(991)				190,000	07/31/2020
100049443		Chicago	IL		11/20/2020	4.625	172,688		1,102				114,000	07/31/2020
100049461		Oak Park	IL		11/20/2020	4.375	104,754		489				81,225	07/31/2020
100049468		Hempstead	NY		11/20/2020	4.500	156,303		(611)				380,000	07/31/2020
100049473		Taneytown	MD		11/20/2020	4.500	242,129		(738)				256,500	07/31/2020
100049479		Wanatah	IN		11/20/2020	7.000	60,888		(774)				88,896	07/31/2020
100049484		Marne	MI		11/20/2020	3.750	55,172		(274)				228,000	07/31/2020
100049488		Springfield Gardens	NY		11/20/2020	3.125	311,137		(125)				456,000	07/31/2020
100049496		Fort Lauderdale	FL		11/20/2020	3.500	244,646		291				280,250	07/31/2020
100049499		Los Angeles	CA		11/20/2020	3.000	207,214		120				379,050	07/31/2020
100049500		Hialeah	FL		11/20/2020	4.250	192,695		(680)				237,500	07/31/2020
100049501		Pleasantville	NJ		11/20/2020	5.375	95,698		(384)				90,250	07/31/2020
100049503		Miami	FL		11/20/2020	5.000	152,032		(677)				128,250	07/31/2020
100049505		Jackson	AL		11/20/2020	4.375	36,458		(274)				40,613	07/31/2020
100049507		Chicago	IL		11/20/2020	4.375	186,376		261				375,250	07/31/2020
100049517		Montgomery	IL		11/20/2020	4.375	142,926		(192)				142,500	07/31/2020
100049525		Plainfield	IL		11/20/2020	4.500	209,892		(411)				220,400	07/31/2020
100049527		Jacksonville	FL		11/20/2020	3.500	87,477		490				94,763	07/31/2020
100049531		Cordova	TN		11/20/2020	5.750	146,630		(733)				237,500	07/31/2020
100049536		Edmonds	WA		11/20/2020	3.625	299,712		(479)				541,500	07/31/2020
100049543		Inglewood	CA		11/20/2020	4.625	261,419		(1,505)				679,250	07/31/2020
100049546		Redmond	WA		11/20/2020	4.000	311,819		(532)				603,250	07/31/2020
100049548		Charlotte	NC		11/20/2020	3.000	79,267		(29)				294,500	07/31/2020
100049551		Pompano Beach	FL		11/20/2020	6.750	138,539		(2,096)				418,000	07/31/2020
100049552		Des Plaines	IL		11/20/2020	4.000	251,648		(420)				256,500	07/31/2020
100049553		Jacksonville	FL		11/20/2020	4.125	186,689		863				201,400	07/31/2020
100049556		East Orange	NJ		11/20/2020	4.625	151,424		(51)				204,250	07/31/2020
100049562		Phoenix	AZ		11/20/2020	4.375	169,933		238				223,250	07/31/2020
100049566		Newark	NJ		11/20/2020	4.250	253,391		(385)				218,500	07/31/2020
100049571		Easton	MD		11/20/2020	4.250	250,982		(1,344)				204,250	07/31/2020
100049574		Stafford	VA		11/20/2020	4.875	293,806		(1,725)				332,500	07/31/2020
100049581		Umatilla	FL		11/20/2020	5.000	185,160		(922)				247,000	07/31/2020
100049583		Miami	FL		11/20/2020	4.375	149,482		(469)				190,000	07/31/2020
100049584		West Yarmouth	MA		11/20/2020	4.500	114,825		(605)				299,250	07/31/2020
100049586		Long Beach	CA		11/20/2020	4.250	321,580		(1,248)				646,000	07/31/2020
100049588		Downey	CA		11/20/2020	3.875	422,696		(316)				650,000	07/31/2020
100049595		Chicago	IL		11/20/2020	5.000	69,750		224				63,175	07/31/2020
100049599		West Babylon	NY		11/20/2020	4.000	216,270		(868)				339,150	07/31/2020
100049601		Upper Marlboro	MD		11/20/2020	3.500	247,979		(169)				304,000	07/31/2020
100049603		Denver	CO		11/20/2020	4.250	130,509		(458)				346,750	07/31/2020
100049605		Miami	FL		11/20/2020	4.250	266,931		(1,143)				413,250	07/31/2020

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100049606		Whittier	CA		11/20/2020	3.000	227,692		(24)				522,500	07/31/2020
100049607		Santa Fe	NM		11/20/2020	4.500	222,651		(858)				270,750	07/31/2020
100049609		Jackson	NJ		11/20/2020	6.875	68,330		(1,079)				322,050	07/31/2020
100049616		Miami	FL		11/20/2020	4.500	218,794		(943)				232,750	07/31/2020
100049625		Jacksonville	FL		11/20/2020	4.625	135,893		(533)				147,250	07/30/2020
100049630		Aurora	CO		11/20/2020	4.000	118,258		(474)				256,500	07/31/2020
100049632		Los Angeles	CA		11/20/2020	3.750	174,442		(524)				402,800	07/31/2020
100049641		Miami	FL		11/20/2020	3.375	248,230		915				285,000	07/31/2020
100049655		Huntington Station	NY		11/20/2020	4.125	409,211		2,096				403,750	07/31/2020
100049663		Harwood Heights	IL		11/20/2020	4.500	203,420		472				156,750	07/31/2020
100049679		Port Jefferson Stati	NY		11/20/2020	4.375	425,525		(3,206)				380,000	07/31/2020
100049683		Brooklyn	NY		11/20/2020	4.250	205,274		(929)				389,500	07/31/2020
100049684		San Bruno	CA		11/20/2020	4.625	398,643		(1,311)				992,750	07/31/2020
100049685		Chicago	IL		11/20/2020	2.000	77,977		658				85,738	07/31/2020
100049695		Miramar	FL		11/20/2020	4.375	274,148		591				321,100	07/31/2020
100049707		Lake Villa	IL		11/20/2020	4.500	249,487		(649)				237,500	07/31/2020
100049708		Stockton	CA		11/20/2020	4.500	106,361		(712)				323,000	07/31/2020
100049713		Temple Hills	MD		11/20/2020	4.250	174,146		(840)				242,250	07/31/2020
100049714		Aurora	IL		11/20/2020	3.500	146,566		371				164,350	07/31/2020
100049720		Plainfield	NJ		11/20/2020	4.250	256,172		(1,046)				237,500	07/31/2020
100049722		Elko New Market	MN		11/20/2020	3.750	256,407		(568)				544,350	07/31/2020
100049724		West Covina	CA		11/20/2020	3.500	166,083		(295)				579,500	07/31/2020
100049727		Apopka	FL		11/20/2020	4.250	140,090		(471)				159,600	07/31/2020
100049730		Fraser	MI		11/20/2020	3.750	94,825		(360)				150,100	07/31/2020
100049731		San Diego	CA		11/20/2020	4.625	346,714		(1,255)				646,000	07/31/2020
100049734		Oak Lawn	IL		11/20/2020	4.375	99,635		(215)				94,763	07/31/2020
100049737		Oakland	CA		11/20/2020	4.625	168,877		(1,096)				484,500	07/31/2020
100049738		Niles	IL		11/20/2020	4.500	342,165		(1,174)				403,750	07/31/2020
100049742		Miami	FL		11/20/2020	5.000	277,021		(1,448)				399,000	07/31/2020
100049743		Pittsburgh	PA		11/20/2020	4.625	37,300		(258)				47,000	07/31/2020
100049758		Massapequa	NY		11/20/2020	4.375	383,876		(1,690)				484,500	07/31/2020
100049761		Paterson	NJ		11/20/2020	4.250	451,957		990				354,350	07/31/2020
100049767		Upper Marlboro	MD		11/20/2020	4.250	244,989		(598)				285,000	07/31/2020
100049772		Breckenridge	CO		11/20/2020	4.625	200,110		1,644				513,000	07/31/2020
100049778		Gilroy	CA		11/20/2020	4.000	354,370		(830)				698,060	07/31/2020
100049782		Gloucester City	NJ		11/20/2020	4.375	245,085		249				228,000	07/31/2020
100049784		Stamford	CT		11/20/2020	4.250	362,427		(1,803)				589,000	07/31/2020
100049785		Victorville	CA		11/20/2020	3.750	237,830		(645)				323,000	07/31/2020
100049787		Brooklyn	NY		11/20/2020	4.250	201,831		(2,696)				569,050	07/31/2020
100049790		Phoenix	AZ		11/20/2020	3.625	106,266		(428)				313,500	07/31/2020
100049791		Lancaster	CA		11/20/2020	3.250	121,132		(252)				266,000	07/31/2020
100049794		Bronx	NY		11/20/2020	4.250	410,682		(1,480)				456,000	07/31/2020
100049796		El Monte	CA		11/20/2020	4.375	170,569		(650)				508,250	07/31/2020
100049797		Point Harbor	NC		11/20/2020	4.375	314,063		(1,258)				458,375	07/31/2020
100049810		Compton	CA		11/20/2020	4.375	157,063		(589)				389,500	07/31/2020
100049811		Compton	CA		11/20/2020	4.625	238,748		(1,190)				522,500	07/31/2020
100049814		Santa Ana	CA		11/20/2020	5.000	234,639		(1,353)				522,500	07/31/2020
100049816		Salinas	CA		11/20/2020	4.875	370,964		(1,570)				489,250	07/31/2020
100049822		Norfolk	VA		11/20/2020	4.500	102,701		(657)				209,000	07/31/2020
100049825		Hialeah	FL		11/20/2020	4.375	420,340		293				356,250	07/31/2020
100049831		Newton	NJ		11/20/2020	3.250	148,168		286				190,000	07/31/2020
100049833		El Paso	TX		11/20/2020	4.750	89,998		(425)				94,763	07/31/2020

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100049842		Visalia	CA		11/20/2020	5.500	79,176		(188)				379,905	07/31/2020
100049849		Northridge	CA		11/20/2020	6.375	67,786		(91)				351,500	07/31/2020
100049853		Charlottesville	VA		11/20/2020	6.750	153,363		(188)				346,750	07/31/2020
100049856		Doswell	VA		11/20/2020	6.250	174,090		(930)				237,500	07/31/2020
100049858		Madison	TN		11/20/2020	5.750	68,565		(473)				171,000	07/31/2020
100049862		Cary	IL		11/20/2020	4.875	171,270		(340)				223,250	07/31/2020
100049868		Mechanicsville	VA		11/20/2020	5.500	89,213		(132)				308,750	07/31/2020
100049880		North Hollywood	CA		11/20/2020	4.250	296,666		(857)				612,750	07/31/2020
100049903		Teaneck	NJ		11/20/2020	4.250	95,459		(524)				509,200	07/31/2020
100049907		Williamsburg	VA		11/20/2020	7.250	105,907		(899)				163,305	07/31/2020
100049922		Las Vegas	NV		11/20/2020	3.500	82,338		(362)				294,500	07/31/2020
100049924		Alpharetta	GA		11/20/2020	4.375	151,823		(585)				266,950	07/31/2020
100049925		Port Washington	NY		11/20/2020	4.250	674,202		(2,156)				780,900	07/31/2020
100049928		Ozone Park	NY		11/20/2020	4.375	148,883		(833)				551,000	07/31/2020
100049931		Clark Fork	ID		11/20/2020	4.250	85,518		(358)				370,500	07/31/2020
100049935		Pacoima	CA		11/20/2020	5.000	395,550		(2,005)				513,000	07/31/2020
100049941		Antioch	CA		11/20/2020	4.000	185,282		(540)				527,250	07/31/2020
100049946		Cape Coral	FL		11/20/2020	6.750	184,794		(927)				285,000	07/31/2020
100049947		Amityville	NY		11/20/2020	4.000	294,175		(648)				360,050	07/31/2020
100049951		Jacksonville	FL		11/20/2020	5.375	22,923		(539)				142,500	07/31/2020
100049958		Fayetteville	GA		11/20/2020	4.500	240,768		(853)				394,250	07/31/2020
100049959		Albuquerque	NM		11/20/2020	3.500	408,001		1,038				317,300	07/31/2020
100049963		Everett	WA		11/20/2020	4.375	299,127		(1,230)				446,500	07/31/2020
100049967		Bolton	MA		11/20/2020	4.000	267,734		(604)				597,550	07/31/2020
100049976		Beaverton	OR		11/20/2020	4.875	123,900		(389)				343,900	07/31/2020
100049978		Lake Hopatcong	NJ		11/20/2020	4.875	360,556		(1,235)				465,500	07/31/2020
100049987		Madison	TN		11/20/2020	3.500	85,643		(150)				218,500	07/31/2020
100049992		San Jose	CA		11/20/2020	5.250	392,987		(1,344)				1,033,363	07/31/2020
100049994		Epping	NH		11/20/2020	4.375	11,304		(94)				270,750	07/31/2020
100049995		Washington	DC		11/20/2020	5.875	172,522		(536)				437,000	07/31/2020
100049997		Simi Valley	CA		11/20/2020	6.500	129,771		(22)				579,500	07/31/2020
100050000		East Islip	NY		11/20/2020	3.625	259,920		(159)				370,500	07/31/2020
100050009		Port Chester	NY		11/20/2020	3.625	439,241		1,370				532,000	07/31/2020
100050029		Miami	FL		11/20/2020	4.625	139,325		(506)				428,450	07/31/2020
100050038		Dundalk	MD		11/20/2020	3.875	163,307		(280)				133,000	07/31/2020
100050044		Flint	MI		11/20/2020	4.250	89,264		(343)				67,688	07/31/2020
100050045		Miami	FL		11/20/2020	4.250	60,214		(378)				487,255	07/31/2020
100050048		Brooklyn	NY		11/20/2020	3.500	52,014		(234)				992,750	07/31/2020
100050051		Saint Augustine	FL		11/20/2020	3.500	248,438		(370)				323,000	07/31/2020
100050053		Jessup	MD		11/20/2020	3.750	277,576		(468)				285,000	07/31/2020
100050055		Danbury	CT		11/20/2020	4.500	271,734		(629)				261,250	07/31/2020
100050061		West Jordan	UT		11/20/2020	3.875	51,513		(274)				351,500	07/31/2020
100050065		Waco	TX		11/20/2020	3.625	21,938		(112)				126,445	07/31/2020
100050074		Brunswick	OH		11/20/2020	3.500	159,345		(96)				156,750	07/31/2020
100050075		Liverpool	NY		11/20/2020	8.375	12,510		(516)				161,405	07/31/2020
100050077		Philadelphia	PA		11/20/2020	8.875	19,902		(762)				123,500	07/31/2020
100050079		Long Beach	CA		11/20/2020	8.375	29,442		(558)				522,500	07/31/2020
100050081		Corpus Christi	TX		11/20/2020	3.875	39,142		(246)				90,160	07/31/2020
100050085		Woodbridge	VA		11/20/2020	4.250	220,726		(781)				300,675	07/31/2020
100050087		Luling	LA		11/20/2020	6.625	11,740		(266)				261,250	07/31/2020
100050088		Interlochen	MI		11/20/2020	6.375	28,371		(485)				280,250	07/31/2020
100050090		Copiague	NY		11/20/2020	7.000	32,185		(757)				275,500	07/31/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100050091		Lodi	CA		11/20/2020	7.625	94,875		(701)				560,500	07/31/2020
100050098		Canoga Park	CA		11/20/2020	5.000	134,019		(472)				550,050	07/31/2020
100050099		Sherman	TX		11/20/2020	7.875	45,686		(344)				104,500	07/31/2020
100050100		Dallas	TX		11/20/2020	8.250	13,761		(1,430)				91,153	07/31/2020
100050101		Chatsworth	CA		11/20/2020	2.875	5,405		79				589,000	07/31/2020
100050103		Fresno	CA		11/20/2020	3.250	7,259		5				175,750	07/31/2020
100050105		Palo Alto	CA		11/20/2020	3.250	30,302		(32)				904,115	07/31/2020
100050107		Missouri City	TX		11/20/2020	8.500	27,000		(1,013)				152,000	07/31/2020
100050108		Miami	FL		11/20/2020	3.625	85,304		(109)				242,250	07/31/2020
100050110		Bronx	NY		11/20/2020	7.500	127,514		(1,736)				617,500	07/31/2020
100050111		Brentwood	CA		11/20/2020	2.875	38,559		44				458,850	07/31/2020
100050114		Orlando	FL		11/20/2020	6.750	41,916		(797)				213,750	07/31/2020
100050115		Richmond	VA		11/20/2020	6.750	84,883		(921)				258,400	07/31/2020
100050117		Bowie	AZ		11/20/2020	4.500	27,973		(274)				104,500	07/31/2020
100050118		Denmark	SC		11/20/2020	8.500	6,495		(517)				37,003	07/31/2020
100050120		Chattanooga	TN		11/20/2020	7.500	41,031		(1,029)				174,800	07/31/2020
100050121		Dassel	MN		11/20/2020	7.125	98,241		(832)				337,250	07/31/2020
100050122		Plant City	FL		11/20/2020	6.500	46,752		(774)				131,100	06/30/2020
100050123		Houston	TX		11/20/2020	7.750	49,827		(1,211)				126,350	07/31/2020
100050127		Keller	TX		11/20/2020	6.500	94,660		(1,359)				289,750	07/31/2020
100050129		Tucson	AZ		11/20/2020	7.875	52,435		(1,598)				174,859	07/31/2020
100050130		Detroit	MI		11/20/2020	8.125	8,429		(332)				45,125	07/31/2020
100050135		Lusby	MD		11/20/2020	5.500	53,438		(144)				256,500	07/31/2020
100050137		Shelbyville	IN		11/20/2020	3.875	9,047		(68)				180,500	07/31/2020
100050139		Piney Flats	TN		11/20/2020	7.250	56,123		(1,185)				133,000	07/31/2020
100050142		Charlotte	NC		11/20/2020	5.500	57,731		(793)				190,000	07/31/2020
100050148		Minneapolis	MN		11/20/2020	6.000	67,442		(935)				232,750	07/31/2020
100050151		Monroe	LA		11/20/2020	6.125	43,969		(680)				76,713	07/31/2020
100050152		Cincinnati	OH		11/20/2020	4.625	99,418		(369)				151,050	07/31/2020
100050153		Sonora	CA		11/20/2020	7.214	69,842		(1,590)				299,250	07/31/2020
100050160		Louisville	KY		11/20/2020	5.875	19,519		(697)				108,300	07/31/2020
100050161		Tarentum	PA		11/20/2020	5.875	27,934		(222)				79,900	07/31/2020
100050166		Davenport	IA		11/20/2020	6.750	22,683		(419)				60,343	07/31/2020
100050175		Duryea	PA		11/20/2020	3.625	76,724		(81)				114,000	07/31/2020
100050188		Provo	UT		11/20/2020	5.875	63,571		(602)				204,250	07/31/2020
100050190		Little Rock	AR		11/20/2020	7.654	34,182		(828)				58,663	07/31/2020
100050194		Port Saint Lucie	FL		11/20/2020	3.625	200,157		(259)				217,550	07/31/2020
100050200		Irmo	SC		11/20/2020	6.875	95,363		(598)				133,000	07/31/2020
100050204		Edinburg	TX		11/20/2020	6.875	37,395		(493)				81,225	07/31/2020
100050207		Stamford	CT		11/20/2020	5.000	208,168		(902)				238,450	07/31/2020
100050216		Hahnville	LA		11/20/2020	6.875	27,391		(766)				156,750	07/31/2020
100050227		Cordova	TN		11/20/2020	4.625	99,271		(498)				120,413	07/30/2020
100050229		Nampa	ID		11/20/2020	4.625	120,694		(556)				223,250	07/31/2020
100050230		Indianapolis	IN		11/20/2020	7.875	111,025		(4,819)				378,100	07/31/2020
100050239		Fort Lauderdale	FL		11/20/2020	4.000	235,496		(363)				242,250	07/31/2020
100050240		Bedford	OH		11/20/2020	3.500	69,169		605				67,688	07/31/2020
100050246		Youngstown	OH		11/20/2020	9.125	1,296		(93)				9,928	07/31/2020
100050251		Philadelphia	PA		11/20/2020	6.500	13,364		(195)				180,500	07/31/2020
100050255		East Orange	NJ		11/20/2020	4.125	191,575		(562)				251,750	07/31/2020
100050256		Somerset	MA		11/20/2020	3.875	333,925		(706)				313,500	07/31/2020
100050261		Atlanta	GA		11/20/2020	4.000	130,339		(441)				213,750	07/31/2020
100050266		Palm Coast	FL		11/20/2020	6.575	77,636		(534)				426,550	07/31/2020

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1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100050270		Baton Rouge	LA		11/20/2020	7.500	101,894		(170)				304,950	07/31/2020
100050271		Windsor Mill	MD		11/20/2020	4.000	191,131		(307)				166,250	07/01/2020
100050277		Hialeah	FL		11/20/2020	4.000	102,621		(437)				161,500	07/31/2020
100050280		Oak Run	CA		11/20/2020	4.375	223,192		(1,036)				594,463	07/31/2020
100050282		Chicago	IL		11/20/2020	4.375	172,196		(1,059)				213,750	07/31/2020
100050288		Fairfield	CA		11/20/2020	3.375	259,950		(406)				458,850	07/31/2020
100050292		Amityville	NY		11/20/2020	6.625	221,334		(2,583)				356,250	07/31/2020
100050309		Hilton Head Island	SC		11/20/2020	3.625	235,926		(309)				338,200	07/31/2020
100050312		Chino Hills	CA		11/20/2020	4.125	214,425		(615)				380,000	07/31/2020
100050314		Glendale	AZ		11/20/2020	4.125	104,224		(487)				326,800	07/31/2020
100050344		Silver Spring	MD		11/20/2020	4.500	339,603		(1,194)				399,000	07/31/2020
100050358		Elkhart	IN		11/20/2020	9.350	79,520		(1,973)				127,300	07/31/2020
100050361		Phoenix	AZ		11/20/2020	4.000	39,706		(310)				189,050	07/31/2020
100050365		Hopewell Junction	NY		11/20/2020	4.500	164,076		(186)				184,300	07/31/2020
100050366		Upper Marlboro	MD		11/20/2020	5.990	150,693		(1,708)				247,000	07/31/2020
100050371		Valley Stream	NY		11/20/2020	4.000	116,774		(554)				437,000	07/31/2020
100050378		Whitesburg	GA		11/20/2020	4.000	61,912		(282)				133,000	07/31/2020
100050380		Hopewell Junction	NY		11/20/2020	4.625	284,121		(1,256)				285,000	07/31/2020
100053345		Lakeway	TX		03/23/2021	8.250	1,366,968		33,514				2,700,000	10/26/2018
100053353		Hollister	CA		03/23/2021	3.250	638,093		(1,310)				680,000	12/16/2005
100053357		Los Angeles	CA		03/23/2021	3.625	311,128		(328)				1,295,000	12/09/2005
100053359		Los Angeles	CA		03/23/2021	6.000	83,565		(184)				540,000	05/04/2007
100053367		Orinda	CA		03/23/2021	3.000	5,019,432		1,249				13,250,000	12/17/2004
100053368		Redford	MI		03/23/2021	8.500	18,541		40				27,000	10/17/2005
100053371		Naples	FL		03/23/2021	6.125	232,779		(1,435)				740,000	01/08/2003
100053373		Union Beach	NJ		03/23/2021	8.000	52,881		(14)				220,900	06/15/2004
100053375		Baltimore	MD		03/23/2021	5.500	177,467		(373)				157,500	11/27/2006
100053380		Whitman	MA		03/23/2021	6.500	98,128		(75)				330,000	08/14/2009
100053387		San Leandro	CA		03/23/2021	4.000	279,159		(1,008)				925,000	07/15/2004
100053391		San Leandro	CA		03/23/2021	3.875	170,886		(299)				670,000	04/21/2004
100053392		Fontana	CA		03/23/2021	6.875	109,998		(191)				390,000	04/20/2007
100053393		Galesburg	MI		03/23/2021	7.375	88,008		(383)				580,000	03/10/2004
100053394		Mobile	AL		03/23/2021	12.375	101,913		(1,025)				85,000	08/15/2005
100053395		Woodstock	VA		03/23/2021	8.740	155,154		(2,751)				187,000	08/04/2005
100053402		Osseo	MI		03/23/2021	9.375	108,867		(1,275)				140,000	03/23/2006
100053403		Glen Allen	VA		03/23/2021	6.000	105,332		(489)				248,500	09/21/2007
100053409		Oakland	CA		03/23/2021	2.875	21,271		427				850,000	08/20/1997
100053418		Wyoming	MI		03/23/2021	6.500	57,980		(48)				192,000	04/29/2004
100053423		Avondale Estates	GA		03/23/2021	6.500	52,393		85				180,000	05/23/2005
100053436		Mission Viejo	CA		03/23/2021	2.625	121,134		(74)				899,000	06/05/2002
100053437		Beckley	WV		03/23/2021	7.625	54,199		(65)				126,000	12/29/2016
100053438		Brooklyn	NY		03/23/2021	4.625	238,725		(1,009)				1,547,000	12/19/2002
100053443		Amarillo	TX		03/23/2021	7.375	17,003		(62)				55,820	11/24/2003
100053454		Huntsville	AL		03/23/2021	7.800	33,803		(834)				85,000	10/22/2004
100053455		Decatur	GA		03/23/2021	5.502	105,634		476				152,720	06/12/2008
100053460		Wilkes Barre	PA		03/23/2021	10.550	48,440		(844)				41,000	06/04/2007
100053466		Plainfield	NJ		03/23/2021	3.375	247,909		(503)				320,000	06/15/2007
100053468		West New York	NJ		03/23/2021	4.779	394,134		(1,696)				435,000	09/23/2005
100053470		Trenton	NJ		03/23/2021	5.625	117,737		2,540				109,000	06/11/2009
100053471		Toms River	NJ		03/23/2021	3.750	311,891		57				286,900	07/31/2008
100053472		Mint Hill	NC		03/23/2021	4.000	173,596		(366)				320,000	02/07/2005
100053476		Philadelphia	PA		03/23/2021	6.750	30,578		(568)				126,000	05/28/2004

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100053481		South Holland	IL		03/23/2021	4.000	139,255		(46)				140,000	09/17/2004
100053482		Craig	CO		03/23/2021	5.500	73,783		(685)				150,000	05/25/2011
100053483		Philadelphia	PA		03/23/2021	4.875	51,227		(187)				141,000	05/27/2011
100053488		Edina	MN		03/23/2021	6.000	274,974		(724)				625,000	04/11/2003
100053489		Brooklyn	NY		03/23/2021	5.000	162,375		(525)				590,000	05/16/2011
100053492		Lehigh Acres	FL		03/23/2021	3.500	82,898		(221)				229,000	07/26/2005
100053493		Newington	CT		03/23/2021	3.875	213,950		(214)				245,000	05/08/2008
100053496		Miami	FL		03/23/2021	4.125	326,845		(1,038)				550,000	02/08/2007
100053507		Kansas City	MO		03/23/2021	7.250	50,474		(692)				203,180	03/27/2002
100053508		Cleveland Heights	OH		03/23/2021	4.250	23,465		(142)				115,000	04/01/2002
100053510		Queens Village	NY		03/23/2021	6.875	148,239		(471)				562,000	02/01/2002
100053517		Westwego	LA		03/23/2021	6.750	48,707		(964)				129,000	06/09/2008
100053520		Louisiana	MO		03/23/2021	6.000	87,993		(783)				70,000	06/27/2008
100053530		Chesapeake	VA		03/23/2021	10.640	393,228		(8,352)				364,000	12/19/2006
100053539		Detroit	MI		03/23/2021	5.580	82,459		(615)				67,000	03/14/2007
100053545		Miami	FL		03/23/2021	5.500	418,902		1,392				380,000	03/27/2007
100053547		Fayetteville	NC		03/23/2021	7.116	111,560		(1,098)				122,000	07/02/2007
100053554		Arlington	VA		03/23/2021	4.125	176,768		(674)				585,000	12/11/2012
100053557		Frisco	CO		03/23/2021	3.750	227,154		(294)				545,000	11/05/2012
100053562		Yuba City	CA		03/23/2021	4.125	290,643		(643)				750,000	11/06/2012
100053563		Gloversville	NY		03/23/2021	6.500	51,950		(736)				119,322	09/17/2008
100053564		Kalispell	MT		03/23/2021	4.000	98,204		(163)				220,000	08/25/2008
100053567		Columbus	GA		03/23/2021	4.625	108,985		(224)				115,000	05/15/2007
100053572		Shickshinny	PA		03/23/2021	5.625	20,904		(190)				56,000	08/09/2005
100053576		Mount Sinai	NY		03/23/2021	4.875	309,944		(1,543)				430,000	05/18/2005
100053578		Mount Pleasant	MI		03/23/2021	4.125	95,616		(262)				115,000	07/06/2005
100053581		Broomfield	CO		03/23/2021	5.625	116,913		(890)				361,000	04/22/2003
100053583		Melbourne	FL		03/23/2021	5.125	205,488		(1,130)				260,000	05/02/2005
100053591		Minneapolis	MN		03/23/2021	3.875	91,912		(424)				328,000	04/08/2003
100053592		Bloomington	IL		03/23/2021	4.375	280,618		(577)				313,000	02/28/2014
100053600		Inglewood	CA		03/23/2021	5.875	84,002		(255)				342,000	08/03/2005
100053602		Beltsville	MD		03/23/2021	3.750	214,946		(385)				280,000	08/18/2005
100053613		Jamaica	NY		03/23/2021	5.500	523,833		(1,934)				750,000	07/06/2007
100053619		Dyer	IN		03/23/2021	3.250	292,779		546				289,150	06/15/2007
100053621		Streator	IL		03/23/2021	5.500	64,061		41				65,000	08/21/2006
100053624		Lubbock	TX		03/23/2021	11.180	82,655		(1,792)				108,000	05/28/2009
100053625		Fort Lauderdale	FL		03/23/2021	5.256	164,404		3,655				135,000	12/06/2006
100053628		Saint Martinville	LA		03/23/2021	5.500	70,420		(355)				94,000	04/18/2006
100053635		Fort Worth	TX		03/23/2021	5.750	166,151		(827)				244,000	07/29/2005
100053636		Toledo	OH		03/23/2021	7.000	42,404		(266)				36,700	06/19/2007
100053641		Shirley	NY		03/23/2021	6.875	30,408		(450)				282,000	12/24/1998
100053643		Wood Dale	IL		03/23/2021	4.250	202,952		(485)				210,000	07/26/2007
100053648		Seward	AK		03/23/2021	8.250	19,415		(448)				260,000	04/23/1996
100053651		Tustin	CA		03/23/2021	6.500	29,614		(145)				795,000	09/30/1998
100053652		Kalispell	MT		03/23/2021	4.250	132,131		(377)				465,000	11/19/2010
100053657		Mojave	CA		03/23/2021	4.250	18,814		(118)				145,000	08/22/1997
100053658		South Dartmouth	MA		03/23/2021	6.375	76,148		(928)				350,000	10/24/2007
100053672		Lakeside	CA		03/23/2021	5.875	175,544		(452)				455,000	04/02/2004
100053675		Silvis	IL		03/23/2021	6.500	17,334		(284)				49,000	03/31/2004
100053677		Mchenry	IL		03/23/2021	5.375	117,513		(368)				147,000	04/12/2004
100053697		Howell	NJ		03/23/2021	3.750	339,763		(890)				438,000	12/09/2005
100053700		Arlington	TX		03/23/2021	5.375	64,591		(633)				205,000	09/27/2004

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100053706		Bessemer	AL		03/23/2021	3.750	11,283		1,483				20,000	11/30/2006
100053716		Richmond	CA		03/23/2021	2.125	252,556		506				635,000	02/05/2008
100053723		Philadelphia	PA		03/23/2021	3.375	35,158		(108)				260,000	04/12/2013
100053724		Saint Paul	MN		03/23/2021	3.375	31,777		(170)				189,000	04/23/2013
100053725		Boyd	MN		03/23/2021	2.750	51,153		396				250,000	03/04/2013
100053727		Loretto	PA		03/23/2021	4.125	121,419		(256)				180,000	02/21/2007
100053733		Romeoville	IL		03/23/2021	2.875	69,013		(27)				265,000	04/11/2013
100053734		San Jose	CA		03/23/2021	6.500	191,460		(1,098)				995,000	07/10/2007
100053739		Columbus	GA		03/23/2021	4.000	116,532		(228)				132,500	07/27/2007
100053740		Saint Albans	NY		03/23/2021	4.750	239,535		(1,228)				678,000	08/16/2007
100053750		Belle Glade	FL		03/23/2021	5.125	59,842		(464)				262,000	07/24/2003
100053751		Potterville	MI		03/23/2021	4.250	33,606		(266)				90,000	10/09/2003
100053754		Sparta	NJ		03/23/2021	4.375	235,342		(1,258)				240,000	10/31/2005
100053756		Lakeland	FL		03/23/2021	4.625	184,527		(414)				233,220	06/18/2018
100053758		Bolton	CT		03/23/2021	4.750	179,660		(1,082)				300,000	01/05/2007
100053759		Keymar	MD		03/23/2021	3.250	393,775		(375)				565,000	12/18/2006
100053761		Shelton	CT		03/23/2021	4.625	252,570		(660)				275,000	11/13/2006
100053767		Hanover Park	IL		03/23/2021	5.000	234,668		(1,001)				209,000	11/08/2006
100053773		Tucson	AZ		03/23/2021	3.250	16,464		(38)				153,000	09/29/2006
100053774		Hialeah	FL		03/23/2021	4.625	499,804		(2,079)				485,000	09/01/2006
100053780		Olanta	SC		03/23/2021	6.000	10,824		33				40,000	02/28/2000
100053787		Queensbury	NY		03/23/2021	7.500	124,063		(532)				150,000	02/16/2007
100053798		Brooklyn	NY		03/23/2021	5.000	236,873		(1,353)				609,000	10/13/2003
100053799		Denver	IN		03/23/2021	4.500	51,912		23				120,000	04/23/1999
100053803		Bevier	MO		03/23/2021	5.990	40,299		(20)				30,000	07/14/2005
100053804		Pittsburgh	PA		03/23/2021	3.250	8,506		27				103,000	06/24/2013
100053806		San Diego	CA		03/23/2021	4.250	157,029		(295)				540,000	07/01/2013
100053807		Lehigh Acres	FL		03/23/2021	3.625	78,509		(149)				261,000	04/25/2013
100053808		Far Rockaway	NY		03/23/2021	8.950	859,628		3,020				672,000	11/02/2006
100053809		Saint James	NY		03/23/2021	5.250	206,373		(1,610)				530,000	12/04/2009
100053811		Bridgeport	CT		03/23/2021	4.125	86,899		(192)				249,000	06/18/2013
100053812		Hood River	OR		03/23/2021	5.375	113,574		(814)				372,000	12/14/2009
100053819		Bayville	NJ		03/23/2021	4.000	214,980		(637)				245,900	12/16/2009
100053823		Tallahassee	FL		03/23/2021	4.625	107,673		(339)				165,000	12/19/2005
100053825		Maple Grove	MN		03/23/2021	4.875	118,406		(251)				300,000	03/19/2003
100053827		Bainbridge Island	WA		03/23/2021	3.375	347,544		(839)				1,400,000	02/23/2006
100053833		Las Vegas	NV		03/23/2021	4.980	303,734		(1,357)				330,000	12/08/2006
100053845		Hollywood	FL		03/23/2021	3.250	12,497		5				375,000	10/04/2006
100053850		Hartwick	NY		03/23/2021	8.350	182,181		(3,693)				160,000	11/21/2006
100053852		Chicago	IL		03/23/2021	4.500	264,428		(793)				245,000	02/22/2007
100053856		Irvington	NJ		03/23/2021	4.000	87,845		(516)				225,000	11/14/2007
100053862		Brownsville	TX		03/23/2021	9.460	12,516		(623)				71,900	12/02/2010
100053863		Kingsbury	TX		03/23/2021	8.746	6,216		(358)				164,000	10/21/2010
100053865		Sweetwater	TX		03/23/2021	10.300	18,188		(766)				45,000	06/29/2010
100053867		Harlingen	TX		03/23/2021	10.282	18,190		(1,054)				68,500	05/19/2010
100053870		Morrisville	PA		03/23/2021	5.130	243,037		(174)				238,000	07/13/2007
100053875		Williamstown	NJ		03/23/2021	3.000	212,010		5,325				202,900	06/15/2007
100053879		Staten Island	NY		03/23/2021	5.000	213,507		(688)				438,000	10/25/2013
100053881		Birmingham	AL		03/23/2021	4.375	132,297		(282)				221,000	03/09/2010
100053888		Mechanicsville	MD		03/23/2021	4.500	340,340		(889)				475,000	04/08/2010
100053893		Forest Lake	MN		03/23/2021	6.000	38,450		(759)				299,000	04/03/2006
100053894		Rockaway	NJ		03/23/2021	5.875	113,190		(850)				315,000	05/12/2006

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100053898		Madrid	IA		03/23/2021	6.500	66,945		(861)				179,900	06/23/2004
100053900		Chicago	IL		03/23/2021	4.625	112,774		(767)				224,000	06/07/2004
100053904		Miami	FL		03/23/2021	4.000	478,003		(922)				447,000	09/07/2007
100053911		Compton	CA		03/23/2021	4.625	293,859		(1,431)				420,000	03/13/2008
100053920		Pepperell	MA		03/23/2021	4.000	133,243		(431)				380,000	11/16/2004
100053923		Riverside	CA		03/23/2021	4.250	92,147		(116)				370,000	09/20/2007
100053926		Martinsville	VA		03/23/2021	4.375	55,469		188				55,000	08/11/2007
100053931		Monroe	NY		03/23/2021	6.730	259,779		741				435,000	03/01/2004
100053932		Millstadt	IL		03/23/2021	9.907	114,821		(1,984)				151,000	02/02/2010
100053941		Gladstone	MO		03/23/2021	10.640	14,664		(815)				94,000	12/16/2009
100053945		Hanover Township	PA		03/23/2021	9.438	51,687		(681)				62,000	11/03/2003
100053946		Palatka	FL		03/23/2021	3.750	10,047		(37)				122,000	08/23/1995
100053959		Stoughton	MA		03/23/2021	4.125	121,338		(263)				315,000	03/27/2012
100053967		Philadelphia	PA		03/23/2021	6.250	52,138		(860)				225,000	02/25/2003
100053985		Bakersfield	CA		03/23/2021	8.750	45,278		(230)				197,500	04/25/1995
100053987		Houston	TX		03/23/2021	4.250	49,086		(130)				161,000	12/08/1994
100053994		Hi Hat	KY		03/23/2021	12.375	106,279		610				149,000	03/15/2006
100054008		Buffalo	NY		03/23/2021	6.599	44,442		1,386				82,800	07/10/1996
100054009		Auburn	NY		03/23/2021	3.000	103,418		454				125,000	07/19/2007
100054010		Prospect Park	NJ		03/23/2021	6.970	332,138		1,408				254,000	06/15/2005
100054014		Laceys Spring	AL		03/23/2021	8.990	42,489		(1,199)				85,000	03/23/2007
100054015		Los Angeles	CA		03/23/2021	3.750	591,563		(1,156)				985,000	05/01/2007
100054016		Mill Valley	CA		03/23/2021	3.250	646,428		(1,079)				800,900	05/03/2007
100054018		Highland	IN		03/23/2021	6.500	47,622		(776)				160,000	05/21/2004
100054022		Bridgeport	CT		03/23/2021	7.250	10,890		(265)				202,000	10/10/1997
100054026		Vail	AZ		03/23/2021	4.500	221,589		(438)				575,000	11/30/2010
100054035		Lake Orion	MI		03/23/2021	6.500	147,291		(520)				485,000	03/23/2006
100054036		Tuckerton	NJ		03/23/2021	4.250	42,211		(327)				233,900	03/09/2006
100054041		Holden	MO		03/23/2021	6.000	39,728		(523)				94,000	03/15/2004
100054042		Orlando	FL		03/23/2021	4.250	78,312		(252)				109,000	02/15/2006
100054046		San Diego	CA		03/23/2021	5.000	172,633		(615)				410,000	03/09/2004
100054047		Ozone Park	NY		03/23/2021	6.375	129,263		(580)				540,000	02/05/2004
100054050		Parlin	NJ		03/23/2021	3.750	321,164		156				339,900	02/15/2006
100054052		Ewing	NJ		03/23/2021	4.000	115,093		(350)				170,000	10/19/1987
100054061		Clearwater	FL		03/23/2021	8.000	24,347		(668)				130,000	06/24/2004
100054062		Hempstead	NY		03/23/2021	4.250	560,498		(1,238)				490,000	12/31/2020
100054066		Park Hills	MO		03/23/2021	9.190	79,193		(1,034)				80,000	07/18/2006
100054070		Windsor Mill	MD		03/23/2021	5.000	185,002		(424)				190,000	12/31/2020
100054071		Charlotte	NC		03/23/2021	4.000	97,907		(308)				263,000	05/26/2009
100054073		Houston	TX		03/23/2021	3.000	56,678		1,886				119,600	10/31/2000
100054075		Hibbing	MN		03/23/2021	9.000	33,861		(325)				42,000	09/22/2005
100054078		Hampton	VA		03/23/2021	4.630	154,652		(584)				150,000	04/11/2007
100054086		Madisonville	KY		03/23/2021	10.590	11,627		(313)				30,000	02/04/2008
100054087		Whittier	CA		03/23/2021	7.625	402,519		1,170				550,000	12/03/2007
100054088		Sunshine	LA		03/23/2021	6.000	20,483		(211)				70,000	08/23/2000
100054091		Irvine	CA		03/23/2021	2.625	310,446		33				940,000	12/17/2012
100054094		Terre Haute	IN		03/23/2021	4.250	58,230		(101)				130,000	01/10/2013
100054097		Gatlinburg	TN		03/23/2021	4.000	110,404		(274)				235,000	12/27/2012
100054106		Sloatsburg	NY		03/23/2021	5.125	281,746		(798)				270,900	06/29/2009
100054109		Mineola	NY		03/23/2021	4.625	300,782		(1,309)				430,000	07/08/2009
100054113		Richmond Hill	GA		03/23/2021	4.000	353,426		(846)				449,000	06/01/2007
100054114		Burns	OR		03/23/2021	5.750	25,004		(107)				115,000	10/12/2005

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100054115		Stratford	CT		03/23/2021	4.625	328,525		(988)				347,000	06/08/2007
100054119		Branson	MO		03/23/2021	4.625	187,966		(1,035)				225,000	09/07/2005
100054122		Lithonia	GA		03/23/2021	5.250	96,457		(752)				287,960	08/15/2003
100054126		Orange	CT		03/23/2021	3.625	231,205		(344)				270,000	09/27/2005
100054129		Charlottesville	VA		03/23/2021	3.875	690,413		(1,644)				1,101,900	03/21/2018
100054130		Sylmar	CA		03/23/2021	5.375	252,947		(578)				980,000	08/06/2003
100054134		Leesburg	VA		03/23/2021	3.750	473,536		(1,043)				640,000	12/14/2017
100054135		Coleville	CA		03/23/2021	4.500	153,134		(678)				363,000	04/05/2007
100054136		Olympic Valley	CA		03/23/2021	3.750	347,512		(572)				949,000	04/09/2007
100054137		Las Vegas	NV		03/23/2021	4.250	155,450		(573)				210,000	01/02/2021
100054138		Opa Locka	FL		03/23/2021	4.625	149,499		(1,042)				249,000	01/05/2021
100054142		Philadelphia	PA		03/23/2021	4.125	114,060		(243)				152,000	03/28/2007
100054143		Saginaw	MI		03/23/2021	6.000	18,952		(63)				22,000	01/26/2007
100054145		North Bergen	NJ		03/23/2021	4.625	486,471		(1,515)				610,000	12/26/2006
100054147		Baltimore	MD		03/23/2021	8.720	147,778		(2,026)				165,000	12/02/2006
100054148		Missouri City	TX		03/23/2021	9.299	88,836		(2,091)				162,000	09/30/2005
100054154		Fredericksburg	VA		03/23/2021	7.680	262,433		(2,191)				234,700	08/12/2005
100054155		Laredo	TX		03/23/2021	11.940	24,790		(1,545)				153,000	02/25/2004
100054157		New Orleans	LA		03/23/2021	12.750	47,713		(1,923)				97,000	08/13/1998
100054162		Pell City	AL		03/23/2021	9.390	98,429		(1,534)				199,000	11/16/2006
100054175		Montgomery	AL		03/23/2021	5.500	47,250		19				55,000	09/16/2005
100054181		Ponca City	OK		03/23/2021	3.790	92,811		643				114,750	04/22/2005
100054183		San Francisco	CA		03/23/2021	4.500	267,551		(1,123)				1,100,000	11/15/2006
100054185		Lakewood	CA		03/23/2021	4.250	312,747		(383)				850,000	05/01/2012
100054187		Newburgh	NY		03/23/2021	4.875	143,207		581				135,000	12/28/2006
100054190		Blandon	PA		03/23/2021	3.500	28,099		(132)				150,000	04/24/2012
100054194		Concord	CA		03/23/2021	4.125	107,184		(285)				663,000	03/31/2012
100054196		Laveen	AZ		03/23/2021	5.250	223,723		(952)				520,000	02/02/2009
100054205		Las Vegas	NV		03/23/2021	4.625	100,204		(500)				245,000	01/22/2007
100054206		Paxton	IL		03/23/2021	4.875	107,943		(427)				152,500	03/09/2007
100054212		Georgetown	CO		03/23/2021	4.125	152,890		(417)				365,000	10/11/2005
100054219		Norwalk	CT		03/23/2021	4.000	135,899		(439)				422,000	06/06/2003
100054220		Albemarle	NC		03/23/2021	3.250	10,053		(29)				159,000	03/23/2015
100054229		Bogalusa	LA		03/23/2021	5.875	33,339		(234)				45,000	09/03/2004
100054230		Columbus	OH		03/23/2021	3.875	38,080		(240)				115,000	07/12/2004
100054235		Quinlan	TX		03/23/2021	6.875	44,330		(686)				220,000	01/21/2002
100054243		Chesapeake	VA		03/23/2021	5.000	91,433		(607)				160,000	11/17/2009
100054251		Gary	IN		03/23/2021	5.000	14,813		414				20,000	09/21/2007
100054257		Baltimore	MD		03/23/2021	9.811	157,888		(896)				145,000	07/19/2007
100054259		Pittsburgh	PA		03/23/2021	7.000	13,996		(197)				45,000	08/30/1996
100054262		Coconut Creek	FL		03/23/2021	7.250	140,643		(1,356)				480,000	09/25/2003
100054263		Irvine	CA		03/23/2021	5.850	12,603		(190)				850,000	10/01/2003
100054264		Southampton	PA		03/23/2021	4.125	129,735		(568)				380,000	11/05/2003
100054268		Welch	WV		03/23/2021	12.220	57,646		1,574				50,000	05/22/2007
100054269		Athens	MI		03/23/2021	4.375	15,622		(147)				165,000	01/31/2011
100054277		North Liberty	IA		03/23/2021	4.625	123,039		(474)				187,620	10/29/2007
100054284		Tucson	AZ		03/23/2021	3.875	91,464		(250)				130,000	08/23/2006
100054287		Baltimore	MD		03/23/2021	4.000	35,875		430				37,500	08/11/2006
100054289		Montevideo	MN		03/23/2021	6.750	41,265		(248)				85,000	05/21/2004
100054290		Truckee	CA		03/23/2021	6.875	31,381		(370)				862,000	05/12/2004
100054293		Milford	CT		03/23/2021	3.500	281,305		(87)				269,000	08/23/2006
100054300		Sanford	FL		03/23/2021	4.000	153,556		(707)				225,000	01/28/2008

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100054303		Dallas	TX		03/23/2021	5.750	59,717		(785)				130,000	11/22/2006
100054305		Hickory Hills	IL		03/23/2021	4.750	275,376		(1,256)				245,000	01/11/2008
100054317		Saginaw	MI		03/23/2021	7.678	10,914		(247)				26,000	10/18/2006
100054318		Goodwater	AL		03/23/2021	11.280	28,141		(1,206)				28,100	08/05/2008
100054326		East Freetown	MA		03/23/2021	4.125	229,344		(808)				335,000	11/15/2004
100054330		Gastonia	NC		03/23/2021	9.606	25,992		(406)				99,000	08/27/2002
100054331		Manitowoc	WI		03/23/2021	6.739	152,775		(1,413)				165,000	12/09/2005
100054332		Pageland	SC		03/23/2021	4.125	81,488		171				85,000	07/28/2005
100054333		Bergenfield	NJ		03/23/2021	5.000	436,254		368				423,000	09/24/2010
100054336		Moore	SC		03/23/2021	5.000	80,772		(574)				153,000	07/25/2002
100054343		Lithonia	GA		03/23/2021	4.875	227,208		(812)				266,800	11/18/2009
100054350		Stockbridge	GA		03/23/2021	6.375	33,206		(349)				160,000	11/05/2009
100054360		Chesapeake	VA		03/23/2021	4.625	241,042		(940)				242,000	06/27/2007
100054364		Hogansville	GA		03/23/2021	5.750	27,543		(458)				141,300	08/26/2003
100054368		West New York	NJ		03/23/2021	5.250	183,532		(1,466)				490,000	09/15/2003
100054369		Long Beach	WA		03/23/2021	5.125	71,329		(549)				240,000	08/01/2003
100054372		Norwalk	IA		03/23/2021	4.625	175,887		(748)				175,000	11/29/2005
100054374		Cypress	TX		03/23/2021	3.750	299,384		(632)				386,000	05/20/2016
100054378		Woodbury Heights	NJ		03/23/2021	4.875	68,666		(251)				165,600	08/04/2003
100054380		Las Vegas	NV		03/23/2021	4.500	174,739		(622)				205,000	03/07/2006
100054385		Lancaster	CA		03/23/2021	5.125	271,135		(1,967)				420,000	01/13/2006
100054397		New Paltz	NY		03/23/2021	7.400	280,167		(4,874)				330,000	05/20/2004
100054403		Saranac Lake	NY		03/23/2021	8.750	137,332		(1,626)				117,500	07/07/2006
100054408		Middletown	NY		03/23/2021	6.880	153,307		197				135,000	11/07/2006
100054412		Laredo	TX		03/23/2021	10.230	1,980		(185)				85,000	09/09/2008
100054417		Saginaw	MI		03/23/2021	7.500	21,351		(142)				26,000	07/19/2002
100054418		Oakland	CA		03/23/2021	3.875	204,133		(536)				475,000	03/24/2004
100054421		Santa Barbara	CA		03/23/2021	3.625	323,606		(649)				1,325,000	10/19/2012
100054438		Bakersfield	CA		03/23/2021	5.000	193,828		(797)				284,000	10/18/2006
100054443		Greenville	PA		03/23/2021	4.375	62,859		(295)				124,000	02/08/2005
100054445		Basehor	KS		03/23/2021	5.750	103,573		(561)				240,000	03/02/2005
100054446		Mc Donald	PA		03/23/2021	4.250	223,633		(604)				255,000	02/28/2005
100054447		Woodstock	MD		03/23/2021	7.250	35,719		(547)				340,000	06/10/1998
100054449		Cadillac	MI		03/23/2021	7.350	16,374		(376)				140,000	03/31/1998
100054450		South Bend	IN		03/23/2021	7.500	66,195		(521)				179,000	06/25/1998
100054452		Staten Island	NY		03/23/2021	7.625	60,769		(1,647)				520,000	03/03/1998
100054454		Camp Meeker	CA		03/23/2021	7.375	71,742		(629)				306,000	03/31/1998
100054462		Mahwah	NJ		03/23/2021	6.375	28,609		(589)				300,000	08/06/2003
100054466		Miami	FL		03/23/2021	4.000	54,776		(243)				235,000	10/26/2007
100054476		Dayton	OH		03/23/2021	10.840	49,383		(1,967)				47,000	05/25/2007
100054481		Pensacola	FL		03/23/2021	6.485	11,861		(331)				145,000	08/11/1998
100054487		Philadelphia	PA		03/23/2021	8.803	50,761		378				169,000	09/28/2007
100054489		San Antonio	TX		03/23/2021	9.250	33,413		(707)				136,000	08/02/2002
100054491		Downingtown	PA		03/23/2021	2.000	169,626		6,397				210,000	06/15/2007
100054493		Yellow Springs	OH		03/23/2021	4.875	20,166		(274)				174,000	04/09/2011
100054496		Alvin	TX		03/23/2021	3.875	12,987		(48)				291,900	03/09/2011
100054497		Carteret	NJ		03/23/2021	3.500	284,865		1,043				323,400	04/28/2008
100054502		Newport News	VA		03/23/2021	7.875	128,138		(1,612)				115,000	11/07/2007
100054510		Philadelphia	PA		03/23/2021	6.630	23,233		(92)				138,000	11/15/2006
100054513		Catawba	NC		03/23/2021	3.625	102,026		(181)				285,000	08/28/2006
100054518		Staten Island	NY		03/23/2021	3.375	307,676		(571)				535,000	11/20/2007
100054526		Detroit	MI		03/23/2021	4.625	48,631		(152)				58,000	05/24/2004

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100054532		Peterborough	NH		03/23/2021	4.750	82,608		(464)				171,900	06/15/2007
100054536		Sarasota	FL		03/23/2021	7.625	10,166		(297)				147,000	12/07/1995
100054545		Norfolk	VA		03/23/2021	6.000	82,360		(466)				100,000	03/16/2007
100054547		Greenwood	IN		03/23/2021	5.000	77,418		(645)				169,000	03/23/2006
100054549		Alexandria	VA		03/23/2021	6.900	218,286		(87)				179,000	05/10/2006
100054551		Mount Airy	MD		03/23/2021	3.750	198,572		(357)				255,000	09/22/2006
100054554		Cleveland	OH		03/23/2021	4.000	123,592		288				123,000	01/09/2003
100054558		College Station	TX		03/23/2021	8.590	26,380		(811)				90,000	05/27/2008
100054560		South Orange	NJ		03/23/2021	2.000	165,185		450				705,000	11/12/2007
100054566		Dolton	IL		03/23/2021	2.000	28,710		243				112,000	09/29/2006
100054570		Bellmore	NY		03/23/2021	4.125	507,439		(1,494)				790,000	01/15/2015
100054571		Little Falls	MN		03/23/2021	4.250	382,711		(923)				600,000	12/15/2014
100054578		Yuba City	CA		03/23/2021	5.000	178,197		(836)				335,000	01/29/2010
100054579		Kings Park	NY		03/23/2021	5.500	127,323		(528)				470,000	01/29/2010
100054583		Rockford	MI		03/23/2021	5.250	61,338		(280)				180,000	11/12/2009
100054587		Pinellas Park	FL		03/23/2021	5.000	124,869		(840)				228,000	05/22/2006
100054588		Calumet City	IL		03/23/2021	4.750	55,937		(463)				126,000	06/08/2006
100054593		Orlando	FL		03/23/2021	4.000	258,067		(739)				282,500	04/14/2006
100054598		Upper Darby	PA		03/23/2021	5.500	49,379		(183)				62,000	03/22/2004
100054599		Staten Island	NY		03/23/2021	6.125	139,468		(509)				788,000	04/23/2004
100054601		Algonquin	IL		03/23/2021	4.000	167,360		184				165,000	04/28/2006
100054610		Kankakee	IL		03/23/2021	4.000	113,389		(335)				172,500	03/02/2004
100054614		Plainwell	MI		03/23/2021	4.250	301,143		(683)				420,000	03/26/2011
100054619		Westhampton Beach	NY		03/23/2021	6.000	400,689		(2,805)				412,000	02/27/2007
100054622		Shelby	NC		03/23/2021	9.390	50,622		(1,555)				86,000	10/25/2002
100054632		Florence	SC		03/23/2021	4.375	68,141		(448)				133,000	06/01/2007
100054634		Grand Prairie	TX		03/23/2021	6.625	64,939		(952)				225,000	01/18/2007
100054635		Lithia Springs	GA		03/23/2021	7.691	37,734		(561)				194,000	02/12/2008
100054636		Tucson	AZ		03/23/2021	4.250	164,956		(545)				268,000	06/21/2013
100054642		Greenville	NC		03/23/2021	4.875	122,989		(628)				160,000	11/24/2010
100054645		Bethpage	NY		03/23/2021	4.000	307,546		(744)				650,000	01/18/2013
100054646		Jurupa Valley	CA		03/23/2021	3.250	52,953		(118)				395,000	05/31/2012
100054650		Perkins	OK		03/23/2021	4.625	70,494		(353)				97,750	05/03/2012
100054651		Tracy	MN		03/23/2021	3.375	7,550		37				34,000	05/23/2012
100054657		Milwaukee	WI		03/23/2021	4.000	144,176		(411)				163,000	11/14/2008
100054658		Westfield	NJ		03/23/2021	3.875	156,672		(297)				800,000	03/16/2006
100054663		Los Angeles	CA		03/23/2021	4.250	321,226		(670)				602,000	02/27/2007
100054673		Trenton	NJ		03/23/2021	3.625	110,721		(291)				105,000	05/31/2005
100054675		Bloomfield	NJ		03/23/2021	4.000	277,297		(800)				424,000	05/31/2005
100054678		Durham	NC		03/23/2021	7.250	76,387		(354)				205,000	08/02/2002
100054685		Ocala	FL		03/23/2021	5.750	142,546		(984)				185,000	05/15/2008
100054688		Detroit	MI		03/23/2021	6.875	66,993		(1,085)				140,000	10/26/2007
100054693		St Albans	VT		03/23/2021	5.400	161,005		(755)				130,000	02/28/2008
100054696		East Saint Louis	IL		03/23/2021	4.025	30,280		49				49,000	04/23/2003
100054697		Middletown	DE		03/23/2021	8.000	222,400		(914)				166,000	02/16/2007
100054709		Geneva	GA		03/23/2021	9.400	107,992		190				70,000	03/05/2007
100054711		Brooklyn	NY		03/23/2021	4.250	391,595		(2,039)				763,000	10/18/2006
100054716		Villa Park	IL		03/23/2021	4.750	94,531		(440)				140,000	08/24/2006
100054724		Philadelphia	PA		03/23/2021	6.400	16,555		(232)				95,000	12/23/2002
100054725		Waynesboro	VA		03/23/2021	5.750	16,689		(243)				120,000	11/06/2002
100054727		Wynne	AR		03/23/2021	4.375	60,443		(431)				157,000	08/31/2010
100054731		Weir	KS		03/23/2021	3.500	61,655		(171)				105,000	12/31/2002

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		Date of Last Appraisal or Valuation
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	
100054732		Fairfield	CT		03/23/2021	3.250	488,936		(701)				675,000	07/21/2010
100054734		Indianapolis	IN		03/23/2021	3.625	113,399		(242)				661,500	11/26/2007
100054735		Clovis	CA		03/23/2021	3.750	322,519		(977)				330,000	08/13/2010
100054740		Pittsburgh	PA		03/23/2021	4.750	40,496		(121)				180,000	12/04/2007
100054747		Kokomo	IN		03/23/2021	4.000	124,670		(323)				144,000	07/14/2006
100054749		Vernon Hills	IL		03/23/2021	4.625	150,360		(406)				172,000	07/27/2006
100054750		Lincolnton	NC		03/23/2021	3.000	51,132		(64)				139,000	12/12/2003
100054756		Norfolk	MA		03/23/2021	4.125	171,962		(498)				425,000	12/11/2003
100054759		Fishkill	NY		03/23/2021	4.375	154,806		(393)				170,000	08/28/2007
100054761		Upper Marlboro	MD		03/23/2021	3.500	164,616		(239)				210,000	08/22/2007
100054771		Torrington	CT		03/23/2021	6.125	116,171		1,213				188,000	04/23/2002
100054775		Cleveland	OH		03/23/2021	8.000	102,053		163				105,000	05/18/2007
100054782		Cleveland	OH		03/23/2021	4.875	51,896		(67)				50,000	02/25/2005
100054786		Bay Shore	NY		03/23/2021	3.250	300,824		5,224				292,500	08/22/2008
100054792		San Jose	CA		03/23/2021	4.500	571,515		(1,303)				1,390,000	12/12/2006
100054794		Compton	CA		03/23/2021	5.000	62,336		(290)				399,000	05/18/2007
100054804		Pensacola	FL		03/23/2021	5.000	138,843		(490)				341,000	06/30/2010
100054807		Patchogue	NY		03/23/2021	4.625	325,814		(1,192)				385,000	06/30/2010
100054833		Wimberley	TX		03/23/2021	4.000	46,260		(99)				282,000	08/05/1993
100054835		Richmond	VA		03/23/2021	4.625	19,233		(215)				113,500	04/09/1990
100054837		Youngstown	OH		03/23/2021	4.500	9,652		(50)				32,000	03/19/1992
100054839		Brooklyn	NY		03/23/2021	9.875	26,809		(1,674)				544,000	02/22/1991
100054846		Miami	FL		03/23/2021	3.250	109,445		(173)				331,000	07/26/2007
100054849		Reading	PA		03/23/2021	4.840	203,769		1,597				205,000	08/21/2006
100054851		Stockton	CA		03/23/2021	3.375	56,247		(135)				252,000	11/19/2004
100054856		Columbus	NE		03/23/2021	8.000	90,643		(788)				120,000	11/26/2001
100054863		Montgomery	AL		03/23/2021	2.000	86,730		269				141,000	05/14/2007
100054872		Ft Lauderdale	FL		03/23/2021	11.400	73,581		(562)				279,000	08/19/2005
100054879		Chicago	IL		03/23/2021	2.000	148,557		1,118				145,000	11/20/2009
100054881		Cedar Grove	NJ		03/23/2021	4.250	196,088		(502)				717,000	11/19/2011
100054884		Waldorf	MD		03/23/2021	4.625	226,809		(462)				375,000	10/31/2011
100054889		Hayden	ID		03/23/2021	4.000	122,424		(326)				349,000	02/06/2007
100054894		Charlotte	NC		03/23/2021	4.500	22,221		(259)				255,000	01/23/2007
100054899		Salinas	CA		03/23/2021	3.875	107,968		(125)				362,000	10/04/2004
100054900		Orlando	FL		03/23/2021	4.125	232,601		(151)				295,000	01/24/2007
100054905		Harvest	AL		03/23/2021	6.750	67,254		(595)				315,000	03/30/1999
100054906		Bristol	PA		03/23/2021	8.625	47,745		(1,016)				215,000	12/08/2000
100054907		Deer Island	OR		03/23/2021	8.000	50,431		(841)				380,000	10/12/2000
100054914		West Haverstraw	NY		03/23/2021	4.625	262,161		(1,208)				318,900	09/29/2004
100054915		Cleburne	TX		03/23/2021	6.500	1,501		(35)				148,000	03/13/2009
100054916		Chandler	AZ		03/23/2021	3.750	83,055		(209)				415,900	05/29/2009
100054924		Lagrange	GA		03/23/2021	9.840	124,534		(1,405)				135,000	03/24/2005
100054926		Franklinville	NJ		03/23/2021	4.125	181,752		(624)				190,000	01/24/2007
100054927		O Fallon	IL		03/23/2021	8.222	354,378		(1,750)				248,000	02/13/2008
100054932		Tyrone	PA		03/23/2021	3.000	143,505		2,144				165,000	09/25/2000
100054934		Maysville	KY		03/23/2021	9.800	56,105		(1,220)				54,000	05/08/2006
100054940		Indianapolis	IN		03/23/2021	4.040	36,619		167				46,000	09/18/2007
100054942		Los Angeles	CA		03/23/2021	8.875	183,062		(624)				500,000	10/26/2007
100054950		Salem	NJ		03/23/2021	2.500	120,873		2,426				124,000	06/15/2006
100054957		Manalapan	NJ		03/23/2021	4.625	363,427		(978)				521,900	07/31/2012
100054962		Fairburn	GA		03/23/2021	4.750	115,785		(442)				292,560	06/30/2008
100054964		Ellwood City	PA		03/23/2021	6.375	135,384		(531)				160,000	07/31/2008

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1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100054967		Washington	DC		03/23/2021	4.625	130,579		(483)				485,000	04/27/2007
100054977		Yorba Linda	CA		03/23/2021	5.375	151,801		(699)				799,000	07/10/2003
100054979		Little Mountain	SC		03/23/2021	6.000	87,073		(1,002)				271,000	07/28/2003
100054983		Chicago	IL		03/23/2021	5.250	413,744		2,405				600,000	07/22/2003
100054995		Newport	NH		03/23/2021	7.000	169,374		(2,680)				172,500	04/23/2007
100054997		Watauga	TX		03/23/2021	10.130	27,120		427				203,000	05/09/2008
100055004		Roanoke	VA		03/23/2021	8.000	58,083		(1,152)				110,000	02/25/2003
100055007		Voluntown	CT		03/23/2021	6.400	158,503		(815)				255,000	09/19/2003
100055008		Willowbrook	IL		03/23/2021	5.500	25,958		(259)				205,000	01/03/2004
100055009		Ridgefield Park	NJ		03/23/2021	6.000	926,780		12,220				667,000	10/05/2007
100055011		Monticello	KY		03/23/2021	9.250	7,055		(218)				65,000	06/30/2003
100055012		Hialeah	FL		03/23/2021	4.000	329,792		(758)				415,000	09/26/2007
100055014		Pittsfield	IL		03/23/2021	9.418	12,188		(600)				142,000	08/23/2011
100055016		Norfolk	VA		03/23/2021	4.875	15,299		81				227,000	04/02/2009
100055018		Columbia	MD		03/23/2021	4.375	277,914		(541)				272,000	06/13/2007
100055022		Mansfield	TX		03/23/2021	3.125	40,275		745				315,000	09/28/2012
100055026		Dade City	FL		03/23/2021	4.125	49,247		(202)				218,000	09/28/2012
100055028		Ingleside	IL		03/23/2021	4.500	209,855		299				195,000	06/10/2009
100055029		Yorba Linda	CA		03/23/2021	4.000	164,153		(325)				515,000	07/31/2012
100055030		Lenoir	NC		03/23/2021	3.250	13,500		5				80,000	07/20/2012
100055037		Wilkes Barre	PA		03/23/2021	6.750	22,871		(126)				70,000	07/29/2008
100055038		Philadelphia	PA		03/23/2021	7.125	84,377		(339)				152,000	04/05/2007
100055047		Maysville	GA		03/23/2021	4.250	127,996		(206)				365,000	07/13/2005
100055049		Davie	FL		03/23/2021	5.000	130,064		(846)				249,000	06/13/2005
100055052		Sayreville	NJ		03/23/2021	5.000	56,177		(531)				377,300	05/06/2003
100055056		Bayport	NY		03/23/2021	5.500	187,368		(1,322)				500,000	05/16/2003
100055059		Elmont	NY		03/23/2021	4.000	131,845		(333)				440,000	04/15/2003
100055060		Morristown	TN		03/23/2021	4.250	62,241		(153)				145,000	03/11/2003
100055070		Union	SC		03/23/2021	13.000	38,641		(327)				89,000	07/25/2000
100055074		Lorain	OH		03/23/2021	8.000	89,752		(90)				87,300	07/23/2001
100055076		Rochester	NY		03/23/2021	5.980	119,320		101				162,000	10/07/2004
100055084		Jamul	CA		03/23/2021	3.250	205,142		(289)				540,000	10/09/2003
100055091		Brooklyn	NY		03/23/2021	6.625	48,142		(551)				556,000	02/01/1999
100055092		Orient	OH		03/23/2021	12.190	4,258		(283)				94,000	12/23/2009
100055093		Statesboro	GA		03/23/2021	6.000	108,455		(506)				145,000	03/20/2008
100055095		Sanford	FL		03/23/2021	4.750	29,239		(690)				86,000	09/15/2005
100055106		Ormond Beach	FL		03/23/2021	3.500	82,407		(114)				328,000	12/06/2011
100055111		Gonzales	TX		03/23/2021	4.000	76,268		(209)				199,000	01/16/2012
100055112		Kenmore	WA		03/23/2021	5.375	378,018		(802)				1,000,000	03/26/2008
100055122		Lansdowne	PA		03/23/2021	4.625	151,867		(565)				195,900	07/27/2006
100055126		Hickory Hills	IL		03/23/2021	6.000	12,799		(238)				165,000	11/12/2004
100055129		Penfield	NY		03/23/2021	7.625	28,548		(565)				269,000	02/07/1996
100055133		Victorville	CA		03/23/2021	4.375	143,103		(653)				350,000	09/24/2004
100055135		Brooklyn	NY		03/23/2021	8.375	42,587		(151)				820,000	11/08/1995
100055138		New Britain	CT		03/23/2021	3.875	54,714		269				70,000	08/25/2006
100055140		Glendale	AZ		03/23/2021	6.375	103,689		(972)				235,000	12/19/2007
100055146		Newark	OH		03/23/2021	9.500	34,833		(1,126)				100,000	07/27/1999
100055147		Greensboro	NC		03/23/2021	12.360	305,421		(3,581)				261,000	08/11/2007
100055149		Monroe	GA		03/23/2021	7.000	77,415		(438)				162,000	09/05/2007
100055150		Jacksonville	FL		03/23/2021	4.875	169,423		(1,058)				160,000	11/06/2007
100055164		Milwaukee	WI		03/23/2021	7.000	126,981		(1,237)				77,880	06/13/2007
100055165		Roberts	IL		03/23/2021	7.514	25,799		231				27,900	12/30/1999

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100055167		Baltimore	MD		03/23/2021	9.407	91,746		(1,878)				65,000	12/12/2006
100055168		Omaha	NE		03/23/2021	5.500	44,033		(328)				185,000	09/05/2013
100055182		Nogales	AZ		03/23/2021	4.000	24,186		(154)				133,000	03/24/2008
100055186		North Baldwin	NY		03/23/2021	4.000	389,720		(732)				385,000	03/28/2008
100055188		Augusta	GA		03/23/2021	3.500	79,272		25				89,000	03/23/2007
100055193		Shreveport	LA		03/23/2021	5.750	13,498		(239)				120,000	05/24/2005
100055196		North Baldwin	NY		03/23/2021	7.290	54,432		(869)				430,000	05/27/1999
100055197		Lake Oswego	OR		03/23/2021	4.000	124,949		(225)				599,000	12/23/1998
100055200		Garland	UT		03/23/2021	3.500	56,962		(181)				325,000	12/08/1998
100055201		Allen Park	MI		03/23/2021	4.000	54,834		(170)				130,000	08/21/1998
100055213		Orland Park	IL		03/23/2021	2.125	96,972		622				310,000	12/26/2007
100055215		Chattanooga	TN		03/23/2021	7.450	36,920		(509)				95,000	12/24/2003
100055217		Detroit	MI		03/23/2021	5.750	20,906		(300)				42,000	11/02/1998
100055218		High Ridge	MO		03/23/2021	9.350	259,017		(3,003)				230,000	01/04/2007
100055228		Baltimore	MD		03/23/2021	8.600	40,876		(426)				32,500	03/15/2007
100055230		Louisville	KY		03/23/2021	9.250	65,824		(1,205)				70,000	07/13/2005
100055231		Lancaster	CA		03/23/2021	8.625	212,887		950				265,000	11/03/2005
100055235		Tokeland	WA		03/23/2021	8.050	45,411		(1,017)				95,000	08/11/2006
100055237		Orlando	FL		03/23/2021	6.375	4,967		(155)				62,000	05/03/2005
100055245		Concord	CA		03/23/2021	4.875	208,874		(534)				644,000	09/16/2011
100055247		Chesterton	IN		03/23/2021	3.750	21,036		(145)				250,000	08/17/2011
100055255		Boynton Beach	FL		03/23/2021	3.875	94,015		(144)				178,000	12/14/2007
100055260		Macon	GA		03/23/2021	7.875	6,673		(150)				62,000	12/21/2004
100055268		Taylors	SC		03/23/2021	7.500	19,230		(368)				135,000	12/05/1997
100055269		Peoria	IL		03/23/2021	7.625	10,836		(225)				23,000	01/22/1998
100055272		Neskowin	OR		03/23/2021	3.875	183,535		(355)				550,000	08/26/1996
100055279		Keansburg	NJ		03/23/2021	4.875	48,559		(357)				290,000	01/26/2010
100055281		Sparta	NJ		03/23/2021	4.500	201,566		(530)				275,000	08/10/2010
100055287		Murfreesboro	TN		03/23/2021	9.200	85,335		(825)				201,000	08/10/2001
100055292		Cincinnati	OH		03/23/2021	9.538	46,461		(1,038)				130,000	11/21/2007
100055298		Moreno Valley	CA		03/23/2021	6.000	204,731		(878)				400,000	10/25/2005
100055299		Calumet Park	IL		03/23/2021	4.500	76,561		127				75,000	09/17/2008
100055300		Venice	FL		03/23/2021	6.900	91,246		(1,327)				182,500	05/16/2008
100055301		Studio City	CA		03/23/2021	3.125	566,795		(241)				1,890,000	01/15/2003
100055302		Detroit	MI		03/23/2021	7.058	106,643		1,068				70,000	03/30/2007
100055310		Rancho Cucamonga	CA		03/23/2021	3.390	170,222		(287)				410,000	11/02/2005
100055311		Azusa	CA		03/23/2021	3.630	162,520		(267)				460,000	11/23/2005
100055315		Monmouth	OR		03/23/2021	4.125	92,977		(203)				332,000	11/30/2011
100055318		Mount Pleasant	TN		03/23/2021	7.000	52,752		(612)				167,000	10/26/2007
100055323		Pleasantville	NJ		03/23/2021	4.250	120,239		(206)				115,900	11/28/2011
100055333		Wellington	FL		03/23/2021	3.375	135,228		(148)				475,000	03/25/2005
100055337		Seattle	WA		03/23/2021	7.500	178,416		(1,670)				884,000	10/04/2002
100055339		Marietta	GA		03/23/2021	4.000	156,146		(406)				340,400	02/28/2005
100055340		Helena	MT		03/23/2021	5.750	30,596		(365)				120,000	02/28/2003
100055342		West Frankfort	IL		03/23/2021	4.750	6,759		(84)				45,000	04/08/2011
100055343		Haiku	HI		03/23/2021	3.375	146,778		(168)				322,000	03/15/2003
100055344		Moonachie	NJ		03/23/2021	4.625	152,960		(916)				388,000	02/20/2003
100055345		Eldorado	IL		03/23/2021	4.625	2,293		(57)				51,900	11/29/2010
100055350		Wright	MN		03/23/2021	6.000	85,372		(336)				128,500	01/31/2003
100055351		Oak Lawn	IL		03/23/2021	4.500	85,119		(314)				200,000	01/22/2003
100055353		Cleveland	TX		03/23/2021	4.750	64,747		(455)				199,000	12/22/2010
100055357		Mabank	TX		03/23/2021	6.875	19,611		(526)				94,000	09/24/2003

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100055361		Munford	AL		03/23/2021	8.650	12,234		(561)				99,000	07/26/2004
100055370		East Hartford	CT		03/23/2021	5.500	178,023		(367)				150,000	08/30/2008
100055371		Mission	TX		03/23/2021	10.050	7,260		(271)				95,000	04/12/2010
100055374		San Diego	CA		03/23/2021	3.250	557,266		(813)				785,000	05/07/2004
100055380		Middleburg	FL		03/23/2021	10.845	369,975		4,978				235,500	12/05/2006
100055381		Bay Shore	NY		03/23/2021	5.500	91,400		(616)				295,000	04/02/2010
100055382		Battle Ground	WA		03/23/2021	4.625	218,524		(543)				360,000	03/31/2010
100055383		Minneapolis	MN		03/23/2021	4.750	87,302		(287)				434,000	04/02/2014
100055387		Westminster	CA		03/23/2021	3.750	437,301		(1,280)				575,000	02/26/2010
100055393		O Fallon	IL		03/23/2021	7.250	54,721		(850)				78,000	06/13/2006
100055397		Spartanburg	SC		03/23/2021	4.125	91,603		(287)				154,000	08/27/2007
100055403		Atlanta	GA		03/23/2021	4.750	75,363		(251)				151,800	01/03/2018
100055414		Springfield	MA		03/23/2021	4.500	158,071		(665)				215,000	12/10/2007
100055415		Paterson	NJ		03/23/2021	7.690	243,713		(2,975)				349,000	06/28/2006
100055417		Quincy	FL		03/23/2021	5.500	38,247		(171)				68,000	04/18/2006
100055418		Halifax	MA		03/23/2021	6.500	26,073		(435)				355,000	03/17/1999
100055423		Conroe	TX		03/23/2021	9.238	10,284		(195)				155,000	06/18/2007
100055431		New Cumberland	WV		03/23/2021	5.500	22,374		(245)				45,000	08/26/2004
100055436		Hazel Crest	IL		03/23/2021	4.125	151,236		(72)				120,000	07/13/2007
100055441		Watertown	MA		03/23/2021	6.500	159,320		(1,590)				909,900	08/19/2003
100055442		New Rochelle	NY		03/23/2021	3.442	595,979		(834)				580,000	08/13/2012
100055443		Swansea	SC		03/23/2021	7.000	48,456		(878)				103,000	08/07/2003
100055447		East Orange	NJ		03/23/2021	6.500	352,518		(664)				285,000	07/09/2008
100055448		Chula Vista	CA		03/23/2021	6.150	60,525		(788)				525,000	06/02/2003
100055449		Isle	MN		03/23/2021	4.375	15,952		29				112,500	03/14/2011
100055454		Racine	WI		03/23/2021	4.500	100,010		(404)				145,000	07/31/2003
100055456		Medina	OH		03/23/2021	5.250	126,740		(468)				170,000	03/16/2011
100055457		Chicago	IL		03/23/2021	4.000	331,785		(770)				425,000	11/30/2007
100055459		South Chesterfield	VA		03/23/2021	6.500	206,546		(1,819)				365,000	12/12/2007
100055466		Belle Glade	FL		03/23/2021	4.000	110,008		(302)				134,000	09/29/2006
100055469		Jupiter	FL		03/23/2021	4.000	152,338		(185)				341,000	09/20/2006
100055471		Conyers	GA		03/23/2021	3.375	78,892		(223)				188,600	10/11/2006
100055473		Kenosha	WI		03/23/2021	6.250	25,610		(407)				68,000	10/13/2004
100055479		Montebello	CA		03/23/2021	4.000	114,866		(185)				614,000	02/01/1994
100055480		Franklin Square	NY		03/23/2021	4.250	142,681		(348)				485,000	06/24/2004
100055487		Pleasant Hill	OH		03/23/2021	7.875	37,370		(224)				158,000	07/23/1993
100055498		Ellenwood	GA		03/23/2021	5.500	160,760		(880)				182,160	02/28/2007
100055503		Fredericksburg	VA		03/23/2021	4.990	204,808		(809)				183,100	06/06/2007
100055506		Dallas	TX		03/23/2021	7.240	47,033		(895)				185,000	09/12/2007
100055509		Mission Viejo	CA		03/23/2021	4.500	475,482		(1,366)				655,000	08/18/2005
100055511		Columbus	GA		03/23/2021	8.500	117,387		(1,188)				72,500	03/04/2008
100055513		Painter	VA		03/23/2021	6.996	71,979		(1,062)				75,000	03/03/2008
100055518		Chicago	IL		03/23/2021	4.625	131,243		(811)				150,000	06/25/2007
100055519		Pahrump	NV		03/23/2021	5.125	139,005		(686)				345,000	06/06/2007
100055521		Baltimore	MD		03/23/2021	4.625	173,332		(485)				169,000	07/03/2007
100055522		Piscataway	NJ		03/23/2021	6.800	198,293		(786)				585,000	11/15/2006
100055532		Blue Point	NY		03/23/2021	4.000	290,096		(1,026)				544,000	11/08/2007
100055539		Birmingham	AL		03/23/2021	4.000	59,934		(157)				176,900	06/09/2006
100055557		Franklin	VA		03/23/2021	12.130	53,383		(2,344)				55,000	06/19/2008
100055558		Newberry	SC		03/23/2021	5.250	15,336		(380)				87,000	06/14/1999
100055559		Glenwood	IL		03/23/2021	3.875	165,706		(267)				170,000	07/19/2007
100055561		Vineland	NJ		03/23/2021	4.000	197,602		(185)				200,000	06/20/2007

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100055567		Allentown	PA		03/23/2021	10.192	89,342		(2,607)				110,000	01/28/2008
100055569		Forest Hill	TX		03/23/2021	1.999	15,594		99				136,000	10/21/2004
100055572		Del Rio	TX		03/23/2021	4.000	144,151		(650)				250,750	12/27/2006
100055573		Palmdale	CA		03/23/2021	4.000	454,553		(1,162)				435,000	07/21/2004
100055574		Reading	PA		03/23/2021	11.040	44,826		(1,718)				78,500	01/16/2008
100055575		Hampton	VA		03/23/2021	4.715	139,974		3,707				170,000	03/31/2005
100055577		Omaha	NE		03/23/2021	5.500	72,194		(562)				195,000	05/28/2004
100055578		Monrovia	CA		03/23/2021	5.375	142,900		(426)				660,000	03/04/2003
100055579		Massillon	OH		03/23/2021	8.525	55,262		(1,193)				99,900	02/07/2007
100055582		Dallas	OR		03/23/2021	4.625	39,789		(334)				286,000	05/16/2003
100055584		English	IN		03/23/2021	2.941	70,988		2,735				55,000	02/27/2006
100055588		Quarryville	PA		03/23/2021	7.040	95,851		(519)				210,000	04/25/2008
100055589		Oakland	CA		03/23/2021	3.375	229,436		(260)				1,238,000	12/05/2011
100055591		Vidalia	GA		03/23/2021	3.875	40,677		(95)				109,000	11/15/2011
100055593		Rio Rico	AZ		03/23/2021	3.500	19,012		(17)				225,000	11/10/2011
100055594		Miami	FL		03/23/2021	5.000	187,134		(720)				333,000	01/02/2008
100055595		Carpentersville	IL		03/23/2021	4.000	211,041		(24)				205,000	10/23/2007
100055596		Snoqualmie	WA		03/23/2021	3.375	217,211		(355)				526,000	12/18/2007
100055610		Upper Darby	PA		03/23/2021	4.625	59,963		(25)				71,000	08/31/2006
100055611		West Covina	CA		03/23/2021	5.000	220,073		(687)				600,000	03/31/2005
100055619		Mason	OH		03/23/2021	6.250	79,570		(995)				300,000	09/20/2002
100055626		Haskell	OK		03/23/2021	3.500	15,463		(77)				148,000	07/27/2012
100055637		West Decatur	PA		03/23/2021	5.693	51,280		(468)				60,000	10/11/1999
100055638		Meadow Bridge	WV		03/23/2021	5.000	21,371		(241)				81,900	07/16/2004
100055646		Charleston	WV		03/23/2021	6.504	142,968		(433)				165,000	12/15/2000
100055647		Anaheim	CA		03/23/2021	3.875	490,415		(1,899)				720,000	01/27/2005
100055658		Baltimore	MD		03/23/2021	4.750	105,793		(258)				330,000	01/13/2005
100055662		Colorado Springs	CO		03/23/2021	4.500	164,807		(482)				320,000	03/31/2006
100055666		New Orleans	LA		03/23/2021	3.875	78,334		(158)				107,000	02/16/2012
100055667		San Diego	CA		03/23/2021	4.500	174,257		(590)				680,000	02/06/2012
100055676		Halifax	PA		03/23/2021	4.750	127,300		(320)				215,000	05/12/2009
100055685		Woodbury	NJ		03/23/2021	4.000	160,781		(255)				156,000	02/15/2007
100055688		Lakeshore	FL		03/23/2021	7.375	10,604		(215)				55,000	03/31/2003
100055696		Metamora	IL		03/23/2021	4.000	120,588		(333)				130,000	06/24/2003
100055706		Evergreen Park	IL		03/23/2021	4.500	149,164		(672)				180,000	04/24/2006
100055713		Saint Louis	MO		03/23/2021	14.170	30,259		(1,703)				38,000	03/18/2002
100055716		Columbus	GA		03/23/2021	11.130	41,045		(697)				20,000	10/21/2008
100055717		Saint Louis	MO		03/23/2021	3.820	54,431		207				51,000	09/21/2000
100055719		Oakdale	LA		03/23/2021	4.250	19,363		361				29,000	08/04/2004
100055720		Bradley	IL		03/23/2021	5.810	89,738		51				130,000	09/12/2000
100055721		Staten Island	NY		03/23/2021	5.943	499,859		3,647				460,000	09/07/2007
100055728		North Barrington	IL		03/23/2021	6.000	941,300		(7,869)				825,000	04/23/2007
100055733		Gladstone	OR		03/23/2021	2.000	96,439		266				357,000	01/24/2007
100055743		Kansas City	MO		03/23/2021	2.875	59,161		(14)				292,620	04/26/2013
100055749		Beaver City	NE		03/23/2021	2.750	18,189		931				48,500	06/04/2013
100055768		Monsey	NY		03/23/2021	6.000	138,719		(1,896)				874,900	11/04/2005
100055773		Fair Lawn	NJ		03/23/2021	5.125	24,899		(346)				394,000	09/12/2003
100055780		Kansas City	MO		03/23/2021	3.625	266,677		(611)				306,000	01/06/2021
100055781		Hamilton	AL		03/23/2021	5.250	91,710		(563)				115,000	06/12/2007
100055782		Fort Edward	NY		03/23/2021	3.500	118,949		(154)				160,000	04/17/2007
100055787		Albrightsville	PA		03/23/2021	3.500	171,154		(21)				180,000	07/07/2006
100055788		Livingston	AL		03/23/2021	9.480	18,842		(768)				134,900	06/25/2003

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100055798		Harrisville	WV		03/23/2021	9.600	16,676		(545)				35,000	09/19/2000
100055800		Saint Louis	MO		03/23/2021	7.990	22,520		(176)				35,000	12/06/2004
100055805		Hosford	FL		03/23/2021	6.000	29,142		(579)				184,000	02/06/2004
100055807		Ypsilanti	MI		03/23/2021	9.250	11,929		(984)				115,000	03/23/2007
100055811		Englewood	FL		03/23/2021	6.125	52,276		(835)				149,900	05/09/2005
100055818		Riverbank	CA		03/23/2021	4.375	90,829		(341)				352,390	10/15/2013
100055819		Escondido	CA		03/23/2021	3.875	164,310		(232)				840,000	01/02/2014
100055821		Woodford	VA		03/23/2021	4.375	256,766		(1,229)				253,500	08/10/2012
100055822		Palo Alto	CA		03/23/2021	3.750	475,504		(842)				1,650,000	07/18/2012
100055827		Knoxville	TN		03/23/2021	4.625	55,730		(269)				115,000	06/26/2009
100055830		Newark	NJ		03/23/2021	4.000	92,534		(234)				135,000	06/30/2009
100055839		Dover	PA		03/23/2021	7.250	12,790		(272)				72,000	08/14/1998
100055841		Tucson	AZ		03/23/2021	4.625	96,278		(435)				124,000	10/12/2005
100055847		Saint Petersburg	FL		03/23/2021	7.250	35,000		(338)				188,000	07/07/1998
100055850		Elkhart	IN		03/23/2021	7.375	71,271		(419)				125,000	06/24/1998
100055852		Springfield	VA		03/23/2021	6.875	614,690		(1,947)				770,000	09/12/2007
100055860		Omaha	NE		03/23/2021	3.500	169,641		(356)				159,000	03/04/2020
0399999. Mortgages in good standing - Residential mortgages-all other							1,821,842,800		2,615,026		13,730,650	18,360,309	3,625,578,586	XXX
19343		Various	FL		02/21/2020	3.392	84,882,665						121,368,795	12/01/2022
1000002		Dublin	CA		08/30/2010	5.610	4,807,891		(21,292)				18,819,000	08/03/2023
1000007		Norco	CA		08/30/2011	4.950	3,315,568		(5,187)				20,812,000	08/03/2023
1000024		Houston	TX		12/27/2006	5.870	1,483,268		(34,326)				21,066,000	07/27/2023
1000202		Grand Junction	CO		10/04/2007	6.140	1,834,908		(3,902)				18,915,504	10/10/2023
1000476		Milwaukee	WI		02/20/2015	4.290	25,246,836		58,245				193,133,850	12/12/2023
1000592		Hyattsville	MD		06/24/2016	4.120	28,601,091		85,953				113,456,944	11/20/2023
7000037		Anaheim	GBR		10/30/2018	4.792	4,423,157		(2,542)				9,022,000	08/04/2023
7100011		Various	GBR		07/27/2020	3.750	4,044,929						5,781,328	11/14/2023
7100012		Various	GBR		08/05/2020	3.750	1,673,599						5,076,784	11/14/2023
7100014		Falls Church	GBR		11/14/2020	3.300	4,264,000						5,881,696	11/14/2023
7100017		Ferndale	GBR		12/29/2020	3.600	2,749,235						4,781,584	11/14/2023
7200348		Nashville	GBR		09/27/2019	3.800	4,257,753						7,716,972	09/21/2023
7200452		Various	DE		06/28/2021	6.985	40,815,347		312,891			2,033,535	211,613,458	09/22/2022
7200510		Boston	MA		03/14/2022	9.073	111,296,463		231,364				402,720,000	01/19/2022
7250108		Melville	NY		07/17/2019	4.580	4,608,453		(17,622)				47,322,000	10/24/2023
19336		Various	FL		05/17/2019	4.115	30,901,614						56,627,789	12/01/2022
2321501		London	GBR		06/29/2020	4.297	87,135,487					6,210,965	367,219,251	09/20/2023
2390901		Los Angeles	GBR		12/20/2019	7.973	45,012,250		71,373				290,797,873	09/14/2023
7000029		Los Angeles	GBR		09/07/2018	4.378	5,500,000						10,596,667	08/03/2023
7100007		Yulee	GBR		06/07/2018	4.730	113,096,511						164,420,000	11/14/2023
7100010		Yonkers	GBR		11/19/2019	4.000	9,767,853						17,583,082	12/11/2023
7100013		Montgomery	GBR		01/13/2021	3.600	3,549,375						5,203,500	11/14/2023
7100015		Miami	GBR		01/26/2021	3.600	3,492,478						4,649,072	11/14/2023
7100016		Bellingham	GBR		12/29/2020	3.600	2,825,791						4,050,800	11/14/2023
7100019		Edwardsville	GBR		01/28/2021	3.600	3,697,085						5,201,424	11/14/2023
7200196		Fort Wayne	GBR		05/25/2017	5.400	27,870,172						138,529,412	09/21/2023
7200244		New York	GBR		04/11/2018	4.803	3,719,560						24,185,550	09/14/2023
7200328		Los Angeles	GBR		06/28/2019	6.870	19,218,750						139,772,727	09/14/2023
7200394		Los Angeles	CA		09/15/2020	7.154	16,563,234		20,137				33,539,469	09/13/2023
7200399		San Francisco	CA		09/29/2020	8.179	25,000,000		7,732				45,193,929	09/14/2023
7200404		Chicago	IL		10/30/2020	8.163	29,000,000		50,065				46,037,500	09/14/2023
7200412		London	GBR		01/08/2021	4.691	42,434,611		152,513			2,170,981	76,667,138	09/19/2023
7200416		Los Angeles	CA		02/16/2021	8.014	4,971,185		12,565				7,818,780	09/21/2023

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7200417		Los Angeles	CA		02/16/2021	8.177	4,970,252		13,698				8,044,243	09/21/2023
7200418		Derby	GBR		02/17/2021	4.310	61,578,659		307,257			3,140,391	88,314,239	09/20/2023
7200420		Paris	FRA		12/15/2020	7.973	33,407,551					1,012,267	65,213,227	09/28/2023
7200423		London	GBR		01/15/2021	6.278	6,354,709					323,329	190,328,078	09/20/2023
7200424		Manchester	GBR		01/15/2021	3.700	6,372,024					328,560	69,394,832	09/20/2023
7200425		Watertown	GBR		01/19/2021	9.744	4,331,415		15,225				8,382,353	09/18/2023
7200431		Miami	GBR		03/23/2021	9.266	6,016,467		29,918				36,363,637	09/14/2023
7200434		New York	GBR		03/12/2021	9.382	31,910,176		137,121				127,547,170	09/25/2023
7200439		Stockholm	SWE		03/30/2021	3.671	18,079,669		87,671			717,330	962,017,397	09/21/2023
7200445		London	GBR		05/19/2021	5.159	20,163,410				547,156	1,008,337	45,662,699	09/20/2023
7200450		London	GBR		07/09/2021	4.800	54,897,292				3,862,052	2,205,162	113,700,000	09/20/2023
7200456		Miami	FL		06/21/2021	8.488	10,184,729		22,191				22,375,174	09/28/2023
7200462		Dublin	IRL		07/12/2021	7.833	11,852,320				481,692	281,732	71,148,040	09/22/2022
7200467		Bristol	GBR		09/16/2021	8.427	24,301,881				455,541	888,388	50,374,800	09/20/2023
7200476		Los Angeles	CA		09/28/2021	7.903	10,000,000		17,409				19,600,000	09/25/2023
7200543		New York	NY		03/30/2022	8.739	32,981,742		100,076				151,084,337	09/25/2023
7200564		Various	TX		05/27/2022	8.858	14,937,485		51,258				24,974,385	09/18/2023
7200568		London	GBR		07/19/2022	9.687	19,110,496		10,450		342,549	930,549	27,286,957	09/20/2023
7200569		Various	FRA		07/11/2022	7.682	6,024,035		32,740			183,907	7,360,000	08/01/2022
7200570		Various	ESP		07/11/2022	7.643	4,880,145		50,920			127,125	3,645,500	08/01/2022
7200589		Manchester	PA		03/03/2023	9.360	13,082,750		29,321				41,426,753	02/24/2023
7200591		South San Francisco	CA		11/18/2022	9.605	21,848,084		149,519				151,963,636	09/26/2023
7200593		New York	NY		11/08/2022	10.343	20,350,991		147,212				160,031,564	09/14/2023
7200597		Gainesville	VA		05/25/2023	9.460	8,850,575		17,462				56,483,721	04/14/2023
7200598		New York	NY		12/22/2022	9.293	26,040,952		263,455				366,206,061	09/27/2023
7200607		New York	NY		01/27/2023	9.625	12,523,844		34,111				35,508,197	01/20/2023
7200617		Staten Island	NY		05/05/2023	9.610	6,941,822		11,822				16,694,521	04/20/2023
7200629		Burbank	CA		08/24/2023	9.343	600,411		19,815				130,555,555	08/04/2023
7200635		Long Island City	NY		01/03/2020	8.834	66,101,218					(217)	256,034,482	09/27/2023
7250102		New York	NY		07/17/2019	4.420	10,768,216		(23,063)				41,610,000	10/24/2023
7200619		Staten Island	NY		05/05/2023	9.610	285,100		777			1,467	17,410,000	04/20/2023
7000047		New York	GBR		03/27/2019	4.410	5,000,000						16,562,500	08/08/2023
7100009		Garden Grove	GBR		07/11/2019	5.000	154,645,646						221,711,789	11/14/2023
7200142		Sunnyvale	GBR		12/09/2015	4.963	29,374,622		389,412				373,309,859	09/06/2023
7200264		North San Jose	GBR		07/13/2018	5.100	5,000,000						18,020,202	09/07/2023
7200273		Phoenix	GBR		08/01/2018	6.430	99,497,663						135,993,730	09/19/2023
7200307		Addison	GBR		01/22/2019	5.250	10,000,000						63,272,727	09/11/2023
7200340		New York	GBR		08/26/2019	8.124	63,177,273						366,763,636	09/25/2023
7200345		Chicago	GBR		09/13/2019	5.000	5,000,000						18,125,000	09/14/2023
7200351		London	GBR		10/09/2019	8.047	132,943,597		384,046			6,850,860	176,236,364	09/20/2023
7200391		Fuerteventura	ESP		08/06/2020	4.762	100,196,424					3,024,099	2,500,000,000	09/27/2023
7200403		Long Island	NY		09/30/2020	5.870	26,000,000		53,850				65,291,480	09/14/2023
7200421		Los Angeles	CA		12/18/2020	8.885	42,758,621		38,873				90,289,655	09/18/2023
7200430		San Francisco	GBR		04/01/2021	6.786	10,175,645		35,275				12,961,538	09/28/2023
7200578		Kelso	GBR		08/19/2022	6.191	8,913,978					348,789	14,250,000	05/09/2022
7200580		Chicago	IL		08/16/2022	4.740	1,300,078						4,220,779	09/07/2023
7200581		Ibiza	ESP		08/24/2022	8.345	15,491,799		168,846			456,286	37,770,000	05/09/2022
7200599		Monroe Township	NJ		12/21/2022	8.710	135,730,452		551,053				235,433,690	09/28/2023
7200641		New York	NY		11/29/2023	9.343	15,049,887						31,621,818	10/03/2023
7200018		Appleton	GBR		12/31/2013	8.250	21,343,371						121,534,000	09/06/2023
7200216		Chicago	GBR		10/26/2017	4.740	3,571,429						4,220,779	09/07/2023
7200332		Playa Vista	GBR		07/25/2019	6.656	10,000,000						61,666,667	09/12/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0599999. Mortgages in good standing - Commercial mortgages-all other							2,266,980,020		4,065,686		5,688,991	32,243,840	10,581,579,650	XXX
7200594		New York	NY		11/08/2022	10.343	88,189		449,239			1,218	177,270,980	09/01/2022
7200153		Brunswick	OH		03/29/2016	10.874	6,261,668						235,170,001	09/21/2023
7200193		Los Angeles	CA		05/15/2017	5.000	10,000,000						114,666,667	09/06/2023
7200208		Sunnyvale	CA		08/03/2017	5.650	5,920,129						37,897,959	09/07/2023
7200276		Tracy	CA		08/24/2018	5.410	5,789,161		(16,640)				22,999,999	09/21/2023
7200297		New York	NY		01/18/2019	10.593	30,000,000						294,000,000	09/20/2023
7200359		Middletown	NY		11/30/2019	7.737	25,000,000						388,636,367	09/21/2023
7200393		New York	NY		08/28/2020	5.550	5,000,000						126,250,000	09/14/2023
7200583		New York	NY		09/02/2022	10.858	12,600,000						277,500,000	09/27/2023
7200584		New York	NY		09/02/2022	10.858	31,500,000						277,500,000	09/27/2023
7200039		Gainsville	FL		12/31/2013	7.000	16,762,789						173,000,000	09/06/2023
7200266		Seattle	WA		06/15/2018	10.555	10,109,653						201,450,000	09/27/2023
7200335		Las Palmas	ESP		08/09/2019	10.031	90,582,659					2,749,512	2,500,000,000	09/27/2023
7200341		New York	NY		08/26/2019	9.624	14,681,818						369,000,010	09/25/2023
0699999. Mortgages in good standing - Mezzanine Loans							264,296,066		432,599			2,750,730	5,195,341,983	XXX
0899999. Total Mortgages in good standing							4,353,118,886		7,113,311		19,419,641	53,354,879	19,402,500,218	XXX
1699999. Total - Restructured Mortgages														XXX
100057567		Ft Lauderdale	FL		06/30/2021	3.875	289,835		(234)				390,000	05/12/2021
100057601	CF	Filer	ID		06/30/2021	4.375	104,242		(203)				135,000	05/04/2021
100067506		Ft Myers	FL		09/23/2021	3.499	161,941		(4)				220,000	08/05/2021
100076054	CF	Coral Springs	FL		01/07/2022	3.875	320,638		(74)				480,000	11/01/2021
100076062	CF	Brookshire	TX		01/07/2022	3.750	225,498		(66)				310,000	10/13/2021
100076170	CF	Arlington	TX		01/07/2022	4.125	194,640		(163)				258,000	10/26/2021
100076359		Sacramento	CA		01/07/2022	4.375	269,518		(60)				390,000	11/15/2021
100086998		Miami	FL		11/04/2022	8.125	200,001		(277)				303,000	10/07/2022
100087040		Lakewood	CO		11/04/2022	7.625	564,096		(119)				790,000	09/27/2022
100010657		Lahaina	HI		12/23/2016	8.625	257,990		2,217				300,000	06/01/2007
100010825		Waldorf	MD		12/23/2016	4.125	191,263		299				330,000	04/01/2007
100011403		Albuquerque	NM		12/23/2016	4.000	184,579		1,757				170,000	05/01/2008
100011555		Daytona Beach	FL		03/08/2017	4.125	104,176		(3,085)				225,000	05/01/2007
100011597		Bel Air	MD		03/08/2017	4.375	207,000		1,762				350,000	07/01/2006
100011598		Moreno Valley	CA		03/08/2017	5.000	234,445		649				455,000	07/01/2007
100011673		Little Falls	MN		03/08/2017	4.230	90,454		877				116,000	08/01/2006
100011729		Falls Church	VA		03/08/2017	2.000	236,802		3,185				315,000	09/01/2006
100011777		Saugus	MA		03/08/2017	2.000	274,320		5,079				430,000	04/01/2007
100012046		North Miami	FL		03/08/2017	4.625	112,886		334				115,000	09/01/2008
100012096		Richmond	VA		03/08/2017	6.000	66,198		11				47,500	09/01/2006
100012287		Belchertown	MA		04/28/2017	5.250	260,902		647				450,000	01/01/2010
100012835		Chicago	IL		05/25/2017	4.500	274,592		1,088				247,800	01/31/2017
100013865		Oxnard	CA		05/25/2017	4.000	316,817		483				484,900	01/31/2017
100013997		Trussville	AL		05/25/2017	4.125	310,547		815				526,000	01/31/2017
100014296		Great Falls	VA		09/27/2017	6.750	1,144,670						1,400,000	07/28/2017
100014656		Lanoka Harbor	NJ		09/27/2017	2.000	55,889		1,118				169,000	07/27/2017
100014666		Chicago	IL		09/27/2017	2.000	39,790		(101)				114,000	07/30/2017
100014669		Charlotte	NC		09/27/2017	4.000	48,717		164				140,000	07/29/2017
100014696		San Jose	CA		09/27/2017	5.000	81,093		(122)				835,000	07/30/2017
100014761		Fisher Island	NY		10/30/2017	3.875	7,137		311				460,000	01/13/2017
100014779		Jacksonville	FL		10/30/2017	4.000	20,852		741				235,000	07/29/2017
100014912		Cheriton	VA		11/21/2017	4.000	43,755		247				58,000	04/01/2001
100025241		Chicago	IL		09/20/2018	5.625	133,074		96				163,400	04/30/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100025436		Fort Washington	MD		09/20/2018	4.000	248,870		444				319,200	04/30/2018
100025589		Allen	KY		09/20/2018	3.875	50,558		1,069				54,150	04/30/2018
100025958		Glenview	IL		09/20/2018	2.000	264,909		3,559				318,250	04/30/2018
100026822		Avonmore	PA		09/26/2018	4.000	71,890		256				87,400	05/15/2007
100026992		Mira Loma	CA		09/26/2018	3.875	237,541		431				420,000	05/15/2005
100030016		Glenn Dale	MD		12/20/2018	6.500	156,322		64				320,000	03/01/2007
100030633		Franklin	WI		04/09/2019	6.000	234,923		2,092				323,000	03/01/2008
100030636		North Miami	FL		04/09/2019	4.000	103,207		586				168,150	01/01/2005
100030650		Fredericksburg	VA		04/09/2019	3.500	249,097						475,000	10/10/2005
100030903		Ozone Park	NY		04/09/2019	4.625	418,114		4,072				603,250	03/09/2005
100030930		Boston	MA		04/09/2019	2.000	241,181		651				1,150,000	12/01/2008
100031897		Long Beach	CA		03/29/2019	4.375	222,853		179				482,000	12/08/2018
100032019		Washington	DC		03/29/2019	3.250	193,917		238				545,000	12/08/2018
100032060		San Diego	CA		03/29/2019	4.375	121,495		168				300,000	12/07/2018
100032090		Fremont	CA		03/29/2019	4.125	348,491		347				1,092,500	12/10/2018
100032376		Wexford	IRL		06/21/2019	5.750	165,669		615			4,877	177,930	11/30/2018
100032468		Westmeath	IRL		06/21/2019	5.450	361,774		(189)			9,938	369,993	11/30/2018
100032513		Cavan	IRL		06/21/2019	5.130	547,790		823			15,709	165,776	11/30/2018
100032531		Dublin	IRL		06/21/2019	5.150	10,903		23			282	276,936	11/30/2018
100032620		Meath	IRL		06/21/2019	5.750	214,107		705			5,949	146,013	11/30/2018
100032778		Clare	IRL		06/21/2019	4.250	90,658					3,016	109,597	11/30/2018
100032898		Dublin	IRL		06/21/2019	5.150	212,959		746			6,270	62,370	11/30/2018
100033048		Cork	IRL		06/21/2019	5.250	515,737		4,154			15,913	200,837	11/30/2018
100033049		Cork	IRL		06/21/2019	5.250	253,516		(1,060)			7,060	83,655	11/30/2018
100033189		Dublin	IRL		06/21/2019	5.150	342,043		(1,628)			10,860	523,322	11/30/2018
100033190		Cork	IRL		06/21/2019	5.150	69,894		(635)			2,738	129,455	11/30/2018
100033192		Tipperary	IRL		06/21/2019	5.750	33,904		607			1,675	153,697	11/30/2018
100033306		Westmeath	IRL		06/21/2019	5.150	391,874		(2,379)			12,236	774,995	11/30/2018
100033307		Tipperary	IRL		06/21/2019	5.150	38,061		(169)			1,164	72,094	11/30/2018
100033308		Limerick	IRL		06/21/2019	5.150	48,805		(214)			1,486	91,555	11/30/2018
100033414		Meath	IRL		06/21/2019	5.150	304,739		901			8,548	194,957	11/30/2018
100033496		Offaly	IRL		06/21/2019	5.150	166,144		(110)			4,723	140,951	11/30/2018
100033564		Sligo	IRL		06/21/2019	5.600	349,219		344			10,273	334,355	11/30/2018
100033590		Kildare	IRL		06/21/2019	5.150	99,651		(13,541)			12,581	126,722	11/30/2018
100033600		Dublin	IRL		06/21/2019	5.150	93,979		(920)			3,396	110,465	11/30/2018
100033602		Mayo	IRL		06/21/2019	5.150	104,515		(383)			3,203	110,099	11/30/2018
100033724		Kildare	IRL		06/21/2019	5.250	117,003		1,255			3,184	139,926	11/30/2018
100033733		Leitrim	IRL		06/21/2019	5.600	340,220		1,220			9,178	339,273	11/30/2018
100033807		Kildare	IRL		06/21/2019	5.150	227,528		1,077			6,146	209,011	11/30/2018
100033808		Monaghan	IRL		06/21/2019	5.600	812,317		7,375			23,026	941,750	11/30/2018
100033838		Dublin	IRL		06/21/2019	5.250	61,701		456			1,925	134,378	11/30/2018
100033856		Dublin	IRL		06/21/2019	5.350	124,576		969			4,286	210,002	11/30/2018
100033941		Dublin	IRL		06/21/2019	5.600	661,278		7,340			19,024	1,029,580	11/30/2018
100033991		Dublin	IRL		06/21/2019	5.450	475,810		3,980			13,674	216,771	11/30/2018
100034452		Meath	IRL		06/21/2019	5.150	172,596					5,908	191,802	11/30/2018
100034464		Cork	IRL		06/21/2019	5.600	37,434		1,032			1,601	789,026	11/30/2018
100034638		Kildare	IRL		06/21/2019	5.250	156,853		(782)			4,333	221,085	11/30/2018
100034690		Dublin	IRL		06/21/2019	5.600	1,722		21			125	172,806	11/30/2018
100034691		Dublin	IRL		06/21/2019	5.600	2,072		23			166	191,665	11/30/2018
100034760		Limerick	IRL		06/21/2019	5.450	7		3,639			3,674	446,786	11/30/2018
100034881		Dublin	IRL		06/21/2019	5.450	322,702		(1,025)			9,220	283,297	11/30/2018
100038505		Dublin	IRL		09/27/2019	1.500	44,423					1,348	37,792	11/30/2018

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1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100038509		Dublin	IRL		09/27/2019	1.500	298,421					9,058	252,024	11/30/2018
100038511		Dublin	IRL		09/27/2019	1.500	119,480					3,627	101,211	11/30/2018
100038681		Dublin	IRL		09/27/2019	5.750	1,408,200					43,128	1,747,048	11/30/2018
100038682		Dublin	IRL		09/27/2019	5.750	236,127					7,232	293,253	11/30/2018
100038745		Meath	IRL		09/27/2019	5.200	368,178		21,763			10,674	323,275	11/30/2018
100038753		Kildare	IRL		09/27/2019	5.750	588,530					17,862	373,358	11/30/2018
100038754		Kildare	IRL		09/27/2019	1.500	94,889					2,880	59,779	11/30/2018
100038756		Kildare	IRL		09/27/2019	5.750	108,404					3,290	69,320	11/30/2018
100038757		Kildare	IRL		09/27/2019	5.750	142,842					4,335	89,987	11/30/2018
100039023		Dublin	IRL		09/27/2019	5.500	187		5,523			601	28,166	11/30/2018
100039147		Laois	IRL		09/27/2019	0.001	34,995		316			1,055	44,395	11/30/2018
100043282		District Heights	MD		08/13/2020	6.665	245,287		(371)				237,500	03/28/2007
100043373		Memphis	TN		08/13/2020	8.040	47,150		(256)				160,455	09/30/1999
100043478		Milwaukee	WI		08/13/2020	2.500	128,249						171,000	06/01/2005
100043633		Wixom	MI		08/13/2020	5.125	213,464		(584)				427,500	12/01/2007
100043690		Brooklyn	NY		08/13/2020	9.000	41,283		(1,693)				945,250	08/01/1997
100043807		Chicago	IL		08/13/2020	4.625	64,419		138				138,700	08/01/2007
100043955		Bronx	NY		08/19/2020	6.000	117,547		(1,260)				568,100	06/01/1993
100044096		Memphis	TN		08/19/2020	4.600	175,788		(349)				146,300	09/01/2006
100044385		San Diego	CA		11/19/2020	4.875	422,945		(286)				1,766,500	06/01/2009
100044483		Bayonne	NJ		11/19/2020	2.000	87,369		620				267,750	07/19/2019
100045661		Fort Wayne	IN		11/25/2020	8.000	89,130		264				134,805	10/01/2006
100045696		Beach Haven	NJ		11/25/2020	7.375	134,572		(455)				874,855	12/01/1997
100045766		Detroit	MI		11/25/2020	8.490	15,898						58,663	05/15/2007
100046044		Andalusia	AL		11/25/2020	11.170	31,363		(227)				35,000	07/25/2008
100046169		Smyrna	GA		11/25/2020	6.625	62,821		(641)				223,250	12/01/2007
100046219		Seneca	PA		11/25/2020	8.475	177,581		(121)				199,500	03/16/2007
100046236		Saint Louis	MO		11/25/2020	3.875	40,641		(35)				255,550	11/01/2012
100046318		Selma	VA		11/25/2020	8.000	110,018		(304)				83,030	02/01/2007
100046491		Marion	IN		11/25/2020	4.000	30,607		362				45,576	02/01/2009
100046788		Los Angeles	CA		11/20/2020	2.500	183		3				413,250	07/31/2020
100046909		Rocky Mount	NC		11/20/2020	7.250	1,443		(123)				67,688	07/31/2020
100046976		Saint Paul	MN		11/20/2020	7.875	56,024		(368)				129,200	07/31/2020
100047051		Laguna Woods	CA		11/20/2020	6.250	19,371		(105)				830,000	07/31/2020
100047818		North Providence	RI		11/20/2020	4.125	229,109		(211)				251,750	07/31/2020
100047850		Mabank	TX		11/20/2020	8.125	48,499		(405)				154,850	07/31/2020
100048697		Miami	FL		11/20/2020	4.375	309,283		(297)				427,500	07/31/2020
100048980		Newark	NJ		11/20/2020	4.375	313,040		840				322,050	07/31/2020
100049259		Fort Lauderdale	FL		11/20/2020	3.875	122,373		(176)				185,250	07/31/2020
100049702		Yakima	WA		11/20/2020	6.125	88,245		(400)				255,550	07/31/2020
100050014		Saint Louis	MO		11/20/2020	4.875	85,231		(318)				156,750	07/31/2020
100050073		Philadelphia	PA		11/20/2020	8.250	6,341		(179)				62,273	07/31/2020
100053452		Odenton	MD		03/23/2021	5.250	362,830		233				303,000	08/24/2006
100053639		Durham	NC		03/23/2021	5.750	175,083		(888)				325,000	02/28/2007
100053710		Chicago	IL		03/23/2021	3.783	188,293		1,970				264,500	02/19/2009
100053805		Rochester	NY		03/23/2021	5.000	22,420		(43)				43,000	05/12/2004
100053903		Aurora	IL		03/23/2021	4.625	146,099		(8)				166,000	03/31/2006
100053924		Attleboro	MA		03/23/2021	7.300	367,431		1,394				420,000	04/14/2004
100054019		Oak Harbor	WA		03/23/2021	4.625	249,277		(308)				525,000	11/08/2001
100054093		Atlanta	GA		03/23/2021	3.750	64,121		(70)				360,000	01/14/2013
100054529		Glendale	AZ		03/23/2021	5.125	55,809		(975)				345,000	08/13/2007
100054609		Lincoln	NE		03/23/2021	3.750	50,201		(55)				612,000	07/18/2011

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100054704		Marion	OH		03/23/2021	6.461	35,214		569				30,000	07/16/2008
100054821		Altamonte Springs	FL		03/23/2021	3.750	266,241		(509)				316,000	03/31/2006
100054855		Ramsey	MN		03/23/2021	8.240	335,184		(283)				365,000	04/19/2004
100054880		Steger	IL		03/23/2021	4.250	39,619		(144)				120,000	10/18/2011
100054917		Dolton	IL		03/23/2021	6.625	2,395		(105)				105,000	10/23/2008
100054930		Lincolnton	NC		03/23/2021	9.460	24,395		(661)				98,000	09/19/2003
100054952		Tampa	FL		03/23/2021	4.500	31,882		(172)				190,000	06/18/2012
100055134		Greenville	SC		03/23/2021	3.750	63,850		(90)				260,000	12/30/2004
100055207		Minneapolis	MN		03/23/2021	7.980	159,551		(3,021)				239,500	05/20/2008
100055290		Sunnyside	WA		03/23/2021	10.490	113,600		456				189,000	07/25/1998
100055726		Kenosha	WI		03/23/2021	5.320	123,197		108				161,000	06/13/2007
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other							27,958,127		63,861			352,458	46,795,435	XXX
2499999. Total - Mortgages with overdue interest over 90 days							27,958,127		63,861			352,458	46,795,435	XXX
100068300		Elkhart	IN		08/25/2021	4.875	90,238		(7)				125,000	11/01/2012
100076309	CF	Greeley	CO		01/07/2022	3.500	189,413		(44)				256,000	11/19/2021
100071502		Bradenton	FL		10/26/2021	4.875	727,178		107				902,000	09/23/2021
100000386		Alsip	IL		09/27/2016	7.250	86,928		(3,876)				235,000	03/01/2007
100011015		Selma	CA		12/23/2016	3.760	129,490		488				189,000	06/01/2007
100011564		Kankakee	IL		03/08/2017	5.000	106,581		100				190,000	06/01/2007
100011674		Greenlawn	NY		03/08/2017	4.375	379,341		(10,948)				565,000	09/01/2004
100012085		Denver	CO		03/08/2017	5.500	183,648		143				436,000	10/01/2005
100012102		Edmeston	NY		03/08/2017	4.500	139,063		516				245,000	06/01/2007
100012123		Woodmere	NY		03/08/2017	4.250	325,518		(3,060)				1,100,000	05/01/2003
100013427		Ormond Beach	FL		05/25/2017	4.000	208,765		15				499,900	01/31/2017
100013483		Parrish	FL		05/25/2017	4.625	257,703		423				460,000	01/31/2017
100013675		Porterville	CA		05/25/2017	4.000	199,971		90				355,000	01/31/2017
100014018		Chicago	IL		05/25/2017	4.500	303,906						530,000	01/31/2017
100014034		Texas City	TX		05/25/2017	4.625	138,562						235,000	01/31/2017
100014102		Coarsegold	CA		05/25/2017	4.500	367,954		224				640,000	01/31/2017
100014109		Las Vegas	NV		05/25/2017	4.000	190,328		240				380,000	01/31/2017
100014262		Ridgefield	CT		09/27/2017	5.000	613,679						979,000	07/28/2017
100014274		Bronx	NY		09/27/2017	5.000	609,250		(12,078)				999,000	07/28/2017
100014301		Carteret	NJ		09/27/2017	6.750	209,741		11				339,000	07/27/2017
100014314		Haddon Heights	NJ		09/27/2017	4.625	145,809		146				295,000	07/27/2017
100017664		Memphis	TN		04/26/2018	3.125	49,034		164				143,000	12/31/2017
100024595		Toms River	NJ		09/20/2018	4.250	181,783		942				360,000	04/30/2018
100024977		New Castle	DE		09/20/2018	4.000	79,130		736				150,000	04/30/2018
100025104		Sycamore	IL		09/20/2018	4.250	108,824						185,400	04/30/2018
100025151		Mount Marion	NY		09/20/2018	3.500	97,130		263				255,000	04/30/2018
100025253		Lakeland	FL		09/20/2018	4.000	117,932		121				246,000	04/30/2018
100025752		Parkville	MD		09/20/2018	3.625	217,535						299,000	04/30/2018
100026584		Oviedo	FL		09/26/2018	3.000	239,214		83				770,000	11/02/2005
100026737		Carson	CA		09/26/2018	4.250	415,519		225				770,000	06/15/2018
100030910		Kings Point	NY		04/09/2019	4.000	765,061						1,750,000	10/07/2018
100030915		Baltimore	MD		04/09/2019	3.960	221,742						545,000	12/01/1999
100030928		Santa Monica	CA		04/09/2019	3.125	340,115						1,550,000	03/01/2004
100030943		San Jose	CA		04/09/2019	3.960	385,037		561				1,550,000	03/01/2008
100031858		Midway City	CA		03/29/2019	4.625	291,071		17				880,000	12/08/2018
100031973		Sylmar	CA		03/29/2019	4.500	275,198		7				700,000	09/17/2018
100031989		La Puente	CA		03/29/2019	2.375	179,567		785				659,000	12/09/2018
100032137		Opa Locka	FL		03/29/2019	4.250	43,655		121				400,000	12/09/2018
100032341		Monaghan	IRL		06/21/2019	5.250	76,010		3,798			40,947	266,804	11/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100032440		Dublin	IRL		06/21/2019	6.000	308,498		164			9,571	588,953	11/30/2018
100032498		Kildare	IRL		06/21/2019	5.150	564,414		2,991			15,202	500,000	11/30/2018
100033739		Monaghan	IRL		06/21/2019	5.600	348,442		55,789			29,214	635,000	11/30/2018
100033908		Dublin	IRL		06/21/2019	5.150	281,725		425			7,998	201,071	11/30/2018
100034019		Dublin	IRL		06/21/2019	5.850	32,857		987			837	199,061	11/30/2018
100034304		Wexford	IRL		06/21/2019	5.150	186,188		225			5,047	159,995	11/30/2018
100034429		Dublin	IRL		06/21/2019	5.750	282,353		(1,743)			7,766	356,356	11/30/2018
100034619		Dublin	IRL		06/21/2019	5.700	822,410		189,930			70,703	1,200,000	11/30/2018
100034673		Dublin	IRL		06/21/2019	5.450	480,082		55,112			24,420	886,604	11/30/2018
100034745		Kildare	IRL		06/21/2019	5.450	554,830		(3,814)			15,341	330,000	11/30/2018
100038467		Dublin	IRL		09/27/2019	5.750	184,822		807			5,542	226,292	11/30/2018
100038735		Cavan	IRL		09/27/2019	5.500	24,026		(295)			711	41,074	11/30/2018
100038736		Cavan	IRL		09/27/2019	5.500	14,255		(175)			422	24,365	11/30/2018
100043333		Reston	VA		08/13/2020	6.500	71,845		(340)				295,000	05/31/2020
100043537		Las Vegas	NV		08/13/2020	4.000	202,130		51				247,000	11/01/2006
100043770		Tuckahoe	NY		08/13/2020	5.000	552,923						720,000	09/25/2005
100044049		Newark	NJ		08/19/2020	6.000	219,743						363,000	01/21/2020
100044239		Brooklyn	NY		08/19/2020	3.250	317,364						1,415,000	02/01/2008
100044696		Woodcliff Lake	NJ		11/19/2020	5.500	577,925		(111)				799,000	12/01/2010
100044774		Oldmans Twp	NJ		11/19/2020	6.500	142,359						245,000	08/01/2005
100045173		Winter Haven	FL		11/25/2020	5.064	109,008		(24)				145,000	06/01/2007
100045430		York	PA		11/25/2020	5.628	73,559		(2)				160,000	06/23/2003
100045655		Whitehall	PA		11/25/2020	10.404	149,890		(431)				250,000	12/01/2006
100045834		Montclair	NJ		11/25/2020	3.500	431,180						510,000	12/01/2008
100047132		Hillside	IL		11/20/2020	6.875	11,742						167,700	07/31/2020
100047567		Jonesborough	TN		11/20/2020	5.375	19,312		(64)				325,000	07/31/2020
100047978		Fort Myers	FL		11/20/2020	5.000	241,175						520,000	07/31/2020
100048594		Port Saint Lucie	FL		11/20/2020	4.750	49,990		(121)				240,000	07/31/2020
100048739		Altamonte Springs	FL		11/20/2020	4.250	131,335						167,000	07/31/2020
100049162		Miami	FL		11/20/2020	4.250	217,101						405,000	07/31/2020
100050369		Evanston	IL		11/20/2020	3.875	264,225		1				360,000	07/31/2020
100053872		Strawberry	CA		03/23/2021	6.910	337,448		1,014				384,900	03/15/2001
100054170		East Hartford	CT		03/23/2021	6.130	46,224		13				130,000	02/11/2004
100054179		Atco	NJ		03/23/2021	4.000	186,345		(74)				370,000	07/27/2007
100054217		Highland Mills	NY		03/23/2021	4.000	212,879		(404)				385,000	09/26/2005
100054302		Myrtle Beach	SC		03/23/2021	3.500	222,740		(211)				315,000	01/10/2008
100054346		Farmington Hills	MI		03/23/2021	3.875	225,937		(505)				460,000	01/31/2013
100054396		Rochester	PA		03/23/2021	7.000	131,407						190,000	02/06/2007
100054717		Philadelphia	PA		03/23/2021	6.000	145,826						155,000	07/20/2007
100054954		Paisley	FL		03/23/2021	4.250	34,775						90,000	07/09/2012
100055256		Trenton	NJ		03/23/2021	3.625	59,763						160,000	08/25/2011
100055438		Victoria	TX		03/23/2021	9.310	9,353		(174)				137,000	08/26/2011
100055482		Chester	PA		03/23/2021	4.000	21,075						93,000	07/15/1994
100055515		Lawton	OK		03/23/2021	11.100	19,462		(152)				47,300	07/28/2006
100055693		College Point	NY		03/23/2021	4.750	335,131		(728)				950,000	06/19/2003
100055724		Dover	OH		03/23/2021	10.386	89,891		(196)				151,000	07/29/2005
2799999. Mortgages in the process of foreclosure-Residential mortgages-all other							19,632,589		278,256			233,720	38,134,774	XXX
7200041		Tucson	AZ		12/31/2013	6.250	36,688,163						65,213,227	09/06/2023
3099999. Mortgages in the process of foreclosure - Mezzanine Loans							36,688,163						65,213,227	XXX
3299999. Total - Mortgages in the process of foreclosure							56,320,752		278,256			233,720	103,348,001	XXX
3399999 - Totals							4,437,397,764		7,455,428		19,419,641	53,941,057	19,552,643,655	XXX

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation

General Interrogatory:

1. Mortgages in good standing $ .... unpaid taxes $ .... 5,623,828 interest due and unpaid.
2. Restructured mortgages $ .... unpaid taxes $ .... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ .... unpaid taxes $ .... interest due and unpaid.
4. Mortgages in process of foreclosure $ .... unpaid taxes $ .... interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
19344	Cheshire East (Ua)	GBR		05/01/2020	6.100		29,549,757	226,128,133
19353	London	GBR		06/28/2022	4.800		8,266,152	5,803,157
100091339	Rosarito	MEX		01/17/2023	10.130	280,000		1,430,040
100091340	Mazatlan	MEX		01/17/2023	9.940	158,500		257,374
100091341	Cabo San Lucas	MEX		01/17/2023	9.800	389,950		606,465
100091342	Cabo San Lucas	MEX		01/17/2023	10.000	341,195		567,025
100091343	Los Barriles	MEX		01/17/2023	10.030	315,000		577,984
100091344	Ciudad De Mexico	MEX		01/17/2023	9.980	192,565		296,300
100091345	Cabo San Lucas	MEX		01/17/2023	9.780	250,000		442,814
100091346	Cabo San Lucas	MEX		01/17/2023	9.680	200,000		327,759
100091347	Sayulita	MEX		01/17/2023	9.650	408,000		1,054,398
100091357	Cabo San Lucas	MEX		01/17/2023	9.760	1,119,950		2,870,274
100091358	Tijuana	MEX		01/17/2023	10.630	165,000		330,159
100091883	Gouda	NLD		01/27/2023	6.050	10,593		53,068
100091884	Gouda	NLD		01/27/2023	6.050	3,694		17,608
100091885	Rotterdam	NLD		01/27/2023	4.950	41,939		249,544
100091886	Rotterdam	NLD		01/27/2023	4.950	5,432		30,456
100091887	Hoogezand-Sappemeer	NLD		01/27/2023	6.200	20,643		120,943
100091888	Hoogezand-Sappemeer	NLD		01/27/2023	6.200	1,087		6,057
100091889	Rotterdam	NLD		01/27/2023	5.550	50,196		535,000
100091890	Roosendaal	NLD		01/27/2023	6.050	27,760		205,000
100091891	Leeuwarden	NLD		01/27/2023	4.760	26,076		160,000
100091892	Valkenburg Aan De Geul	NLD		01/27/2023	6.300	76,055		526,850
100091893	Schiedam/Vlaardingen	NLD		01/27/2023	4.660	45,633		350,000
100091894	Apeldoorn	NLD		01/27/2023	6.200	33,247		238,000
100091895	Almelo	NLD		01/27/2023	5.900	25,859		170,000
100091896	Almelo	NLD		01/27/2023	6.000	29,335		180,000
100091897	Culemborg	NLD		01/27/2023	6.050	31,074		261,000
100091898	Den Haag	NLD		01/27/2023	4.620	61,278		430,000
100091899	Schiedam/Vlaardingen	NLD		01/27/2023	6.300	34,225		197,826
100091900	Schiedam/Vlaardingen	NLD		01/27/2023	6.300	2,282		12,174
100091902	Leeuwarden	NLD		01/27/2023	4.670	34,062		215,000
100091903	Lelystad	NLD		01/27/2023	4.770	49,707		286,886
100091904	Lelystad	NLD		01/27/2023	4.770	3,314		18,114
100091905	Schiedam/Vlaardingen	NLD		01/27/2023	4.670	30,639		188,000
100091906	Schiedam/Vlaardingen	NLD		01/27/2023	6.000	7,660		47,000
100091907	Lelystad	NLD		01/27/2023	4.770	50,522		291,589
100091908	Lelystad	NLD		01/27/2023	4.770	3,368		18,411
100091909	Den Haag	NLD		01/27/2023	6.200	80,618		530,000
100091910	Leeuwarden	NLD		01/27/2023	5.900	78,228		480,000
100091911	Rotterdam	NLD		01/27/2023	4.610	193,396		1,681,000
100091912	Heerhugowaard	NLD		01/27/2023	4.960	34,116		210,000
100091913	Leeuwarden	NLD		01/27/2023	5.850	24,338		160,000
100091914	Echt/Limburg	NLD		01/27/2023	4.960	105,933		650,000
100091915	Groningen	NLD		01/27/2023	4.660	23,903		465,000
100091916	Alkmaar	NLD		01/27/2023	6.850	36,724		668,842
100091917	Leeuwarden	NLD		01/27/2023	4.760	27,706		170,000
100091918	Leeuwarden	NLD		01/27/2023	4.760	27,706		175,000
100091919	Lelystad	NLD		01/27/2023	4.860	45,307		261,485
100091920	Lelystad	NLD		01/27/2023	4.860	3,020		16,515
100091921	Amsterdam	NLD		01/27/2023	4.660	52,152		400,000
100091922	Bergen Op Zoom	NLD		01/27/2023	4.860	34,768		320,000
100091923	Leeuwarden	NLD		01/27/2023	5.850	44,112		290,000
100091924	Zierikzee	NLD		01/27/2023	6.100	42,069		244,239
100091925	Zierikzee	NLD		01/27/2023	6.100	5,737		30,761

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100091926	Hilversum	NLD		01/27/2023	4.910	184,704		1,285,000
100091927	Rotterdam	NLD		01/27/2023	4.660	71,709		1,003,949
100091928	Venlo	NLD		01/27/2023	4.760	30,150		185,000
100099566	San Miguel De Allende Centro	MEX		02/17/2023	9.530	286,250		440,511
100099567	San Jose Del Cabo	MEX		02/17/2023	9.960	226,800		349,009
100099568	Puerto Vallarta	MEX		02/17/2023	9.960	1,190,000		1,992,661
100099569	Cabo San Lucas	MEX		02/17/2023	9.830	274,550		457,730
100099721	Emmen	NLD		02/27/2023	5.950	22,752		165,000
100099722	Dokkum	NLD		02/27/2023	1.000	3,341		19,088
100099723	Rotterdam	NLD		02/27/2023	1.000	44,497		310,000
100099724	Roosendaal	NLD		02/27/2023	5.900	19,093		160,057
100099725	Delft	NLD		02/27/2023	1.000	45,474		430,000
100099726	Leeuwarden	NLD		02/27/2023	6.000	66,930		470,000
100099727	Hilversum	NLD		02/27/2023	1.000	42,428		870,000
100099728	Schiedam/Vlaardingen	NLD		02/27/2023	3.350	35,003		225,000
100099730	Roosendaal	NLD		02/27/2023	1.000	4,031		32,943
100099731	Schiedam/Vlaardingen	NLD		02/27/2023	1.000	37,125		282,000
100099732	Amsterdam	NLD		02/27/2023	1.000	21,214		505,000
100099733	Dokkum	NLD		02/27/2023	1.000	94,668		575,912
100099734	Utrecht	NLD		02/27/2023	6.050	109,465		780,000
100101706	Groningen	NLD		03/30/2023	6.350	11,451		70,000
100101707	Dordrecht/Drechtsteden	NLD		03/30/2023	1.000	20,503		605,000
100101708	Amsterdam	NLD		03/30/2023	6.650	29,446		164,495
100101709	Zaandam	NLD		03/30/2023	6.500	45,565		300,000
100101710	Maastricht	NLD		03/30/2023	1.000	21,812		169,000
100101711	Eindhoven	NLD		03/30/2023	7.150	43,624		238,500
100101712	Haarlem	NLD		03/30/2023	1.000	154,865		1,085,000
100101713	Lelystad	NLD		03/30/2023	1.000	56,438		345,000
100101714	Lelystad	NLD		03/30/2023	1.000	3,763		345,000
100101715	Lelystad	NLD		03/30/2023	1.000	22,903		170,000
100101716	Haarlem	NLD		03/30/2023	5.900	137,415		896,020
100101717	Den Haag	NLD		03/30/2023	1.000	510,399		2,400,000
100101718	Enschede	NLD		03/30/2023	5.850	81,686		190,000
100101719	Oostburg	NLD		03/30/2023	6.200	27,810		159,761
100101720	Oostburg	NLD		03/30/2023	6.200	1,854		170,000
100101721	Amsterdam	NLD		03/30/2023	6.000	43,624		505,000
100101722	Doetinchem	NLD		03/30/2023	6.250	38,171		510,000
100101723	Groningen	NLD		03/30/2023	6.350	36,644		240,000
100101724	Zaandam	NLD		03/30/2023	6.300	48,194		305,000
100101725	Zaandam	NLD		03/30/2023	1.000	64,890		425,000
100101726	Zaandam	NLD		03/30/2023	6.250	67,006		440,000
100101727	Schiedam/Vlaardingen	NLD		03/30/2023	6.300	96,191		610,000
100101728	Roden	NLD		03/30/2023	1.000	191,400		1,170,000
100101729	Bussum/Uothoorn/Purmerend	NLD		03/30/2023	1.000	53,875		380,000
100101730	Groningen	NLD		03/30/2023	1.000	30,537		220,000
100101731	Leeuwarden	NLD		03/30/2023	1.000	59,983		400,000
100101732	Heerlen	NLD		03/30/2023	6.050	29,010		195,000
100101733	Groningen	NLD		03/30/2023	1.000	65,436		550,000
100101734	Weert	NLD		03/30/2023	6.150	50,604		380,000
100101735	Bussum/Uothoorn/Purmerend	NLD		03/30/2023	1.000	41,879		320,000
100103331	Rotterdam	NLD		04/28/2023	5.045	190,611		1,462,451
100103332	Franeker	NLD		04/28/2023	5.800	68,311		510,000
100103333	Bergen Op Zoom	NLD		04/28/2023	5.450	11,899		79,967
100103334	Bergen Op Zoom	NLD		04/28/2023	6.150	22,036		151,033
100103335	Weert	NLD		04/28/2023	5.440	60,819		470,000

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100103336	Den Haag	NLD		04/28/2023	5.410	41,868		316,083
100103337	Den Haag	NLD		04/28/2023	6.100	19,392		139,216
100103338	Den Haag	NLD		04/28/2023	6.200	22,477		169,687
100103339	Almere	NLD		04/28/2023	5.850	661,077		4,507,810
100103340	Castricum	NLD		04/28/2023	5.530	26,443		177,273
100103341	Castricum	NLD		04/28/2023	6.200	8,374		56,136
100103342	Castricum	NLD		04/28/2023	6.200	3,966		26,591
100103343	Almere	NLD		04/28/2023	6.600	49,669		350,000
100103344	Roosendaal	NLD		04/28/2023	5.690	36,139		235,000
100103345	Deventer	NLD		04/28/2023	5.900	60,489		385,000
100103346	Heerlen	NLD		04/28/2023	6.050	25,341		265,000
100103347	Enschede	NLD		04/28/2023	5.615	34,045		206,000
100103348	Emmen	NLD		04/28/2023	5.640	6,611		39,776
100103349	Emmen	NLD		04/28/2023	5.640	21,485		130,224
100103350	Rotterdam	NLD		04/28/2023	6.100	49,801		350,000
100103351	Gorredijk	NLD		04/28/2023	6.490	123,621		835,000
100103352	Roosendaal	NLD		04/28/2023	5.950	14,323		99,982
100103353	Roosendaal	NLD		04/28/2023	6.300	13,993		97,018
100103354	Den Haag	NLD		04/28/2023	6.350	41,868		421,198
100103355	Den Haag	NLD		04/28/2023	6.350	6,611		68,802
100103356	Groningen	NLD		04/28/2023	5.950	37,020		240,000
100103357	Groningen	NLD		04/28/2023	5.950	40,105		260,000
100103358	Groningen	NLD		04/28/2023	5.950	37,792		245,000
100103359	Enschede	NLD		04/28/2023	6.150	35,533		202,114
100103360	Enschede	NLD		04/28/2023	6.150	3,250		17,886
100103361	Rotterdam	NLD		04/28/2023	6.450	46,110		270,865
100103362	Rotterdam	NLD		04/28/2023	6.450	1,432		8,135
100103363	Den Haag	NLD		04/28/2023	5.910	73,269		475,000
100103364	Rotterdam	NLD		04/28/2023	6.410	19,392		146,148
100103365	Rotterdam	NLD		04/28/2023	6.410	6,611		48,852
100103366	Schiedam/Vlaardingen	NLD		04/28/2023	6.635	61,701		293,684
100108509	Enschede	NLD		05/25/2023	6.250	13,669		73,196
100108510	Veldhoven	NLD		05/25/2023	6.750	22,514		140,000
100108511	Zwolle	NLD		05/25/2023	5.300	44,921		357,000
100108512	Echt/Limburg	NLD		05/25/2023	5.780	134,441		840,000
100108513	Katwijk	NLD		05/25/2023	6.450	120,075		870,000
100108514	Dordrecht/Drechtsteden	NLD		05/25/2023	6.350	39,775		265,000
100108515	Deventer	NLD		05/25/2023	5.850	154,597		1,030,000
100108516	Schiedam/Vlaardingen	NLD		05/25/2023	5.935	47,440		277,128
100108517	Schiedam/Vlaardingen	NLD		05/25/2023	5.935	3,163		17,872
100108518	Heerhugowaard	NLD		05/25/2023	6.200	85,768		1,000,001
100108519	Heerhugowaard	NLD		05/25/2023	6.200	85,768		1,000,001
100108520	Den Haag	NLD		05/25/2023	6.250	75,261		615,000
100108521	Rotterdam	NLD		05/25/2023	5.850	171,965		1,337,500
100108522	Rotterdam	NLD		05/25/2023	5.700	119,217		795,343
100108523	Sneek	NLD		05/25/2023	5.890	22,085		160,000
100108524	Heerlen	NLD		05/25/2023	6.050	22,514		150,000
100108525	Haarlem	NLD		05/25/2023	6.020	75,905		525,000
100108526	Oostburg	NLD		05/25/2023	6.070	22,514		165,000
100108527	Deventer	NLD		05/25/2023	6.105	26,802		270,000
100108528	Deventer	NLD		05/25/2023	6.020	26,802		215,000
100108529	Lelystad	NLD		05/25/2023	6.350	45,028		263,046
100108530	Lelystad	NLD		05/25/2023	6.350	3,002		16,954
100108531	Zierikzee	NLD		05/25/2023	6.350	31,359		203,804
100108532	Zierikzee	NLD		05/25/2023	6.350	2,091		13,138

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100108533	Tilburg	NLD		05/25/2023	6.100	48,780		362,000
100108534	Schiedam/Vlaardingen	NLD		05/25/2023	6.300	31,359		195,000
100108535	Den Haag	NLD		05/25/2023	6.200	81,051		540,000
100108536	Leiden	NLD		05/25/2023	6.150	43,206		310,000
100108537	Zutphen	NLD		05/25/2023	6.500	40,204		250,000
100108538	Almere	NLD		05/25/2023	6.655	452,179		2,811,800
100108539	Almere	NLD		05/25/2023	6.655	420,643		2,615,700
100108540	Almere	NLD		05/25/2023	6.655	514,205		3,197,500
100108541	Almere	NLD		05/25/2023	6.655	419,506		2,608,630
100108542	Rotterdam	NLD		05/25/2023	6.655	218,879		1,396,600
100108543	Almere	NLD		05/25/2023	6.655	501,758		3,120,100
100108544	Almere	NLD		05/25/2023	6.655	436,378		2,906,100
100108545	Almere	NLD		05/25/2023	6.655	209,863		1,305,000
100108546	Groningen	NLD		05/25/2023	6.630	38,810		250,000
100108547	Den Haag	NLD		05/25/2023	6.545	60,627		435,000
100108548	Katwijk	NLD		05/25/2023	6.545	61,538		410,000
100108549	Echt/Limburg	NLD		05/25/2023	7.790	69,686		595,070
100108550	Bussum/Uothoorn/Purmerend	NLD		05/25/2023	6.740	59,501		347,474
100108551	Bussum/Uothoorn/Purmerend	NLD		05/25/2023	6.740	3,967		22,526
100110778	Lelystad	NLD		06/28/2023	6.415	2,947		17,585
100110779	Amsterdam/Amstelveen	NLD		06/28/2023	6.215	39,512		750,000
100110780	Franeker	NLD		06/28/2023	6.150	32,742		315,000
100110781	Maarssen	NLD		06/28/2023	5.100	252,769		1,960,000
100110782	Schiedam/Vlaardingen	NLD		06/28/2023	5.300	2,401		12,242
100110784	Alkmaar	NLD		06/28/2023	6.405	32,742		190,684
100110786	Den Haag	NLD		06/28/2023	5.150	101,915		700,000
100110787	Arnhem	NLD		06/28/2023	6.400	1,091		6,274
100110788	Den Haag	NLD		06/28/2023	6.150	38,199		370,000
100110789	Katwijk	NLD		06/28/2023	6.150	21,828		183,333
100110790	Arnhem	NLD		06/28/2023	6.400	32,742		193,726
100110791	Almelo	NLD		06/28/2023	6.450	2,827		15,829
100110792	Zierikzee	NLD		06/28/2023	6.245	122,456		840,000
100110793	Lelystad	NLD		06/28/2023	4.710	28,377		246,000
100110794	Haarlem	NLD		06/28/2023	6.285	170,259		1,165,761
100110795	Castricum	NLD		06/28/2023	6.200	30,559		200,000
100110796	Lelystad	NLD		06/28/2023	6.415	44,202		252,415
100110797	Schiedam/Vlaardingen	NLD		06/28/2023	5.300	101,501		597,302
100110798	Amsterdam	NLD		06/28/2023	6.500	246,658		2,110,880
100110799	Arnhem	NLD		06/28/2023	6.100	98,881		604,406
100110800	Alkmaar	NLD		06/28/2023	6.405	1,637		9,316
100110801	Gorinchem	NLD		06/28/2023	6.250	21,828		295,000
100110802	Rotterdam	NLD		06/28/2023	6.200	21,548		185,000
100110803	Den Haag	NLD		06/28/2023	5.655	26,849		180,000
100110804	Amsterdam	NLD		06/28/2023	6.235	94,297		1,250,000
100110805	Almelo	NLD		06/28/2023	6.450	42,401		243,171
100110806	Alkmaar	NLD		06/28/2023	6.100	40,709		335,000
100110807	Hilversum	NLD		06/28/2023	6.300	98,226		1,199,000
100110808	Groningen	NLD		06/28/2023	5.495	57,452		375,000
100110809	Rotterdam	NLD		06/28/2023	6.200	73,342		480,000
100119557	Heerlen	NLD		07/28/2023	5.450	2,912		17,795
100119558	Emmen	NLD		07/28/2023	6.050	19,838		140,000
100119559	Schiedam/Vlaardingen	NLD		07/28/2023	6.500	157,600		965,000
100119560	Eindhoven	NLD		07/28/2023	5.800	106,683		805,000
100119561	Amsterdam	NLD		07/28/2023	6.200	33,063		251,250
100119562	Rotterdam	NLD		07/28/2023	6.100	198,378		1,514,999

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100119563	Maastricht	NLD		07/28/2023	6.100	88,829		620,000
100119564	Rotterdam	NLD		07/28/2023	6.225	13,666		110,351
100119565	Amsterdam	NLD		07/28/2023	6.100	22,042		510,000
100119566	Amsterdam/Amstelveen	NLD		07/28/2023	6.100	49,374		320,000
100119567	Utrecht	NLD		07/28/2023	6.100	23,717		283,500
100119568	Almere	NLD		07/28/2023	5.670	63,650		386,060
100119569	Almere	NLD		07/28/2023	6.200	74,722		801,707
100119570	Almere	NLD		07/28/2023	5.670	1,649		8,940
100119571	Amsterdam/Amstelveen	NLD		07/28/2023	6.300	84,862		550,000
100119572	Rotterdam	NLD		07/28/2023	6.250	28,655		234,649
100119573	Heerlen	NLD		07/28/2023	5.450	64,977		422,205
100119574	Den Haag	NLD		07/28/2023	5.750	66,126		400,000
100119575	Den Haag	NLD		07/28/2023	6.450	69,432		416,703
100119576	Almere	NLD		07/28/2023	6.200	49,815		540,493
100119577	Tilburg	NLD		07/28/2023	6.100	154,294		2,065,600
100119578	Zaandam	NLD		07/28/2023	6.250	22,042		250,000
100119579	Zaandam	NLD		07/28/2023	6.200	66,126		312,414
100119580	Delft	NLD		07/28/2023	6.050	194,410		1,260,000
100119581	Almere	NLD		07/28/2023	6.100	55,105		407,842
100119582	Groningen	NLD		07/28/2023	6.200	22,373		161,000
100119583	Rotterdam	NLD		07/28/2023	6.150	439,737		2,540,331
100119584	Rotterdam	NLD		07/28/2023	5.375	39,676		240,000
100119585	Almere	NLD		07/28/2023	6.100	130,048		975,558
100119586	Rotterdam	NLD		07/28/2023	6.200	87,947		570,000
100119587	Utrecht	NLD		07/28/2023	6.200	52,074		315,000
100119588	Amsterdam	NLD		07/28/2023	6.200	22,042		500,000
100119589	Heemstede	NLD		07/28/2023	6.300	61,718		400,000
100121050	Netherlands	NLD		08/28/2023	5.740	141,040		980,000
100121051	Netherlands	NLD		08/28/2023	6.400	24,228		155,000
100121052	Netherlands	NLD		08/28/2023	6.300	21,632		265,000
100121053	Netherlands	NLD		08/28/2023	6.100	63,598		500,000
100121054	Netherlands	NLD		08/28/2023	6.250	121,139		1,097,000
100121055	Netherlands	NLD		08/28/2023	6.250	204,422		1,260,000
100121056	Netherlands	NLD		08/28/2023	6.150	48,888		219,977
100121057	Netherlands	NLD		08/28/2023	6.130	90,739		559,586
100121058	Netherlands	NLD		08/28/2023	6.130	2,548		15,414
100121059	Netherlands	NLD		08/28/2023	6.485	34,395		275,000
100121060	Netherlands	NLD		08/28/2023	6.200	76,242		494,999
100121061	Netherlands	NLD		08/28/2023	6.150	36,774		245,000
100121062	Netherlands	NLD		08/28/2023	6.525	50,835		540,000
100121063	Netherlands	NLD		08/28/2023	6.300	30,285		205,000
100121064	Netherlands	NLD		08/28/2023	3.500	103,833		800,000
100121065	Netherlands	NLD		08/28/2023	5.400	1,670		9,852
100121066	Netherlands	NLD		08/28/2023	5.400	37,754		233,148
100121067	Netherlands	NLD		08/28/2023	5.880	41,641		275,000
100121068	Netherlands	NLD		08/28/2023	6.100	89,232		970,200
100121069	Netherlands	NLD		08/28/2023	6.450	51,917		300,253
100121070	Netherlands	NLD		08/28/2023	6.450	3,461		19,747
100121071	Netherlands	NLD		08/28/2023	6.300	61,651		380,000
100121072	Netherlands	NLD		08/28/2023	6.160	82,742		510,000
100121073	Netherlands	NLD		08/28/2023	6.100	28,770		190,000
100121074	Netherlands	NLD		08/28/2023	6.000	77,875		480,000
100121075	Netherlands	NLD		08/28/2023	6.500	57,541		387,461
100121076	Netherlands	NLD		08/28/2023	5.300	44,469		283,738
100121077	Netherlands	NLD		08/28/2023	5.300	1,066		6,262

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100130098	Netherlands	NLD		09/26/2023	6.700	15,221		90,001
100130099	Netherlands	NLD		09/26/2023	6.150	35,938		345,000
100130100	Netherlands	NLD		09/26/2023	6.300	65,799		415,000
100130101	Netherlands	NLD		09/26/2023	6.050	27,694		270,000
100130102	Netherlands	NLD		09/26/2023	6.250	30,653		241,000
100130103	Netherlands	NLD		09/26/2023	6.100	42,421		445,400
100130104	Netherlands	NLD		09/26/2023	6.100	39,426		480,600
100130105	Netherlands	NLD		09/26/2023	6.100	33,105		329,400
100130106	Netherlands	NLD		09/26/2023	6.100	535,901		3,800,000
100130107	Netherlands	NLD		09/26/2023	6.450	180,748		1,015,893
100130108	Netherlands	NLD		09/26/2023	6.450	12,050		67,093
100130109	Netherlands	NLD		09/26/2023	6.250	70,291		475,000
100130110	Netherlands	NLD		09/26/2023	6.250	70,291		475,000
100130111	Netherlands	NLD		09/26/2023	6.150	125,519		1,000,000
100130112	Netherlands	NLD		09/26/2023	6.050	15,855		145,000
100130113	Netherlands	NLD		09/26/2023	6.250	53,273		360,000
100130114	Netherlands	NLD		09/26/2023	6.100	64,742		437,500
100130115	Netherlands	NLD		09/26/2023	6.350	48,622		340,000
100130116	Netherlands	NLD		09/26/2023	5.160	59,627		403,430
100130117	Netherlands	NLD		09/26/2023	5.160	2,525		16,570
100130118	Netherlands	NLD		09/26/2023	6.100	10,993		139,988
100130119	Netherlands	NLD		09/26/2023	6.100	16,489		208,812
100130120	Netherlands	NLD		09/26/2023	6.150	21,140		147,000
100130121	Netherlands	NLD		09/26/2023	5.480	50,965		322,134
100130122	Netherlands	NLD		09/26/2023	5.480	2,149		12,866
100130123	Netherlands	NLD		09/26/2023	6.250	63,420		400,000
100130124	Netherlands	NLD		09/26/2023	6.200	52,850		464,000
100130125	Netherlands	NLD		09/26/2023	6.350	78,324		570,000
100130126	Netherlands	NLD		09/26/2023	6.200	34,775		257,749
100130127	Netherlands	NLD		09/26/2023	6.200	34,775		257,251
100130128	Netherlands	NLD		09/26/2023	6.250	130,012		905,417
100130129	Netherlands	NLD		09/26/2023	6.250	2,114		14,583
100130130	Netherlands	NLD		09/26/2023	5.400	44,394		262,828
100130131	Netherlands	NLD		09/26/2023	5.400	2,960		17,172
100130132	Netherlands	NLD		09/26/2023	6.700	50,736		300,000
100134394	Netherlands	NLD		10/27/2023	6.100	116,248		953,100
100134395	Netherlands	NLD		10/27/2023	5.000	49,247		336,791
100134396	Netherlands	NLD		10/27/2023	5.700	40,328		254,438
100134397	Netherlands	NLD		10/27/2023	6.100	309,115		2,940,000
100134398	Netherlands	NLD		10/27/2023	6.100	329,194		3,115,000
100134399	Netherlands	NLD		10/27/2023	6.300	51,519		325,000
100134400	Netherlands	NLD		10/27/2023	5.840	16,714		121,448
100134401	Netherlands	NLD		10/27/2023	6.350	261,030		1,709,000
100134402	Netherlands	NLD		10/27/2023	5.840	626,457		4,797,152
100134403	Netherlands	NLD		10/27/2023	6.250	67,001		458,209
100134404	Netherlands	NLD		10/27/2023	6.100	84,544		870,000
100137283	Netherlands	NLD		11/28/2023	6.300	32,628		228,462
100137284	Netherlands	NLD		11/28/2023	6.850	37,297		212,467
100137285	Netherlands	NLD		11/28/2023	5.100	236,363		3,685,285
100137286	Netherlands	NLD		11/28/2023	5.100	9,723		151,605
100137287	Netherlands	NLD		11/28/2023	6.350	54,710		470,000
100137288	Netherlands	NLD		11/28/2023	6.200	536,116		4,456,691
100137289	Netherlands	NLD		11/28/2023	3.500	49,437		300,000
100139863	Netherlands	NLD		12/28/2023	6.750	12,833		310,000
100139864	Netherlands	NLD		12/28/2023	6.750	11,063		285,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100139865	Netherlands	NLD		12/28/2023	6.750	2,213		285,000
100139866	Netherlands	NLD		12/28/2023	6.750	2,213		310,000
100139867	Netherlands	NLD		12/28/2023	6.300	45,137		1,185,000
100139868	Netherlands	NLD		12/28/2023	6.400	16,595		255,000
0399999. Mortgages in good standing - Residential mortgages-all other						28,579,520	37,815,909	414,468,591
2321501	London	GBR		06/29/2020	4.297		1,257,181	367,219,251
2390901	Los Angeles	GBR		12/20/2019	7.973		3,680,201	290,797,873
7200391	Fuerteventura	ESP		08/06/2020	4.762		1,265,338	2,500,000,000
7200394	Los Angeles	CA		09/15/2020	7.154		797,928	33,539,469
7200416	Los Angeles	CA		02/16/2021	8.014		26,883	7,818,780
7200417	Los Angeles	CA		02/16/2021	8.177		58,718	8,044,243
7200420	Paris	FRA		12/15/2020	7.973		794,695	65,213,227
7200423	London	GBR		01/15/2021	6.278		234,480	190,328,078
7200425	Watertown	GBR		01/19/2021	9.744		981,930	8,382,353
7200430	San Francisco	GBR		04/01/2021	6.786		148,401	12,961,538
7200431	Miami	GBR		03/23/2021	9.266		1,923,255	36,363,637
7200434	New York	GBR		03/12/2021	9.382		8,551,428	127,547,170
7200445	London	GBR		05/19/2021	5.159		566,523	45,662,699
7200450	London	GBR		07/09/2021	4.800		18,281,783	113,700,000
7200452	Various	DE		06/28/2021	6.985		546,926	211,613,458
7200456	Miami	FL		06/21/2021	8.488		2,115,467	22,375,174
7200462	Dublin	IRL		07/12/2021	7.833		6,248,227	71,148,040
7200467	Bristol	GBR		09/16/2021	8.427		10,357,159	50,374,800
7200543	New York	NY		03/30/2022	8.739		58,762	151,084,337
7200564	Various	TX		05/27/2022	8.858		10,585	24,974,385
7200568	London	GBR		07/19/2022	9.687		1,504,489	27,286,957
7200570	Various	ESP		07/11/2022	7.643		2,010,907	3,645,500
7200578	Kelso	GBR		08/19/2022	6.191		5,926,412	14,250,000
7200581	Ibiza	ESP		08/24/2022	8.345		1,323,643	37,770,000
7200589	Manchester	PA		03/03/2023	9.360	9,569,609	3,483,819	41,426,753
7200591	South San Francisco	CA		11/18/2022	9.605		13,714,486	151,963,636
7200597	Gainesville	VA		05/25/2023	9.460	5,535,283	3,297,830	56,483,721
7200599	Monroe Township	NJ		12/21/2022	8.710		1,448,679	235,433,690
7200607	New York	NY		01/27/2023	9.625	8,917,559	3,572,174	35,508,197
7200617	Staten Island	NY		05/05/2023	9.610	6,930,000		16,694,521
7200619	Staten Island	NY		05/05/2023	9.610	282,943		17,410,000
7200629	Burbank	CA		08/24/2023	9.343	580,596		130,555,555
7200635	Long Island City	NY		01/03/2020	8.834		5,069,526	256,034,482
7200641	New York	NY		11/29/2023	9.343	15,049,887		31,621,818
0599999. Mortgages in good standing - Commercial mortgages-all other						46,865,877	99,257,837	5,395,233,342
7200335	Las Palmas	ESP		08/09/2019	10.031			2,500,000,000
7200583	New York	NY		09/02/2022	10.858		10,450,628	277,500,000
7200594	New York	NY		11/08/2022	10.343		5,857,570	177,270,980
0699999. Mortgages in good standing - Mezzanine Loans							16,308,198	2,954,770,980
0899999. Total Mortgages in good standing						75,445,397	153,381,944	8,764,472,912
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
7200041	Tucson	AZ		12/31/2013	6.250			65,213,227
3099999. Mortgages in process of foreclosure - Mezzanine Loans								65,213,227
3299999. Total - Mortgages in the process of foreclosure								65,213,227
3399999 - Totals						75,445,397	153,381,944	8,829,686,139

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100000156	Sterling	VA		09/27/2016	04/05/2023	271,957		20,077			20,077		292,034	292,034			
100000428	Portsmouth	VA		09/27/2016	04/05/2023	68,007		28,798			28,798		96,805	96,805			
100000465	West Haven	CT		09/27/2016	08/05/2023	125,928		61,030			61,030		186,959	186,959			
100010668	Casselberry	FL		12/23/2016	04/05/2023	140,416		(5,721)			(5,721)		134,695	134,695			
100010727	Kissimmee	FL		12/23/2016	04/05/2023	204,301		23,077			23,077		227,378	227,378			
100010729	Kissimmee	FL		12/23/2016	04/05/2023	194,347		20,390			20,390		214,737	214,737			
100010732	Kissimmee	FL		01/27/2017	04/05/2023	162,707		20,336			20,336		183,043	183,043			
100010733	Kissimmee	FL		12/23/2016	04/05/2023	162,588		20,457			20,457		183,045	183,045			
100010735	Kissimmee	FL		12/23/2016	04/05/2023	162,455		18,918			18,918		181,373	181,373			
100010736	Kissimmee	FL		12/23/2016	04/05/2023	162,465		18,908			18,908		181,373	181,373			
100010760	Las Vegas	NV		12/23/2016	01/05/2023	139,028		24,996			24,996		164,025	164,025			
100010809	Pompano Beach	FL		12/23/2016	05/05/2023	175,245		12,466			12,466		187,712	187,712			
100010852	Columbia	SC		12/23/2016	07/05/2023	87,672		16,514			16,514		104,186	104,186			
100010878	Lynwood	CA		12/23/2016	07/05/2023	383,684		38,399			38,399		422,083	422,083			
100010975	Eastlake	OH		12/23/2016	10/05/2023	123,034		12,363			12,363		135,396	135,396			
100011724	Hialeah	FL		03/08/2017	04/13/2023	109,548		19,609			19,609		129,158	129,158			
100011843	Philadelphia	PA		03/08/2017	12/13/2023	91,447		8,450			8,450		99,897	99,897			
100012022	Miami	FL		03/08/2017	09/13/2023	80,664		8,755			8,755		89,420	89,420			
100012055	Viola	IL		03/08/2017	11/13/2023	22,699		2,473			2,473		25,172	25,172			
100012082	Louisburg	NC		03/08/2017	04/13/2023	114,216		9,896			9,896		124,112	124,112			
100012283	Rockwell	NC		04/28/2017	07/13/2023	98,789		2,595			2,595		101,384	101,384			
100012538	Royal Oak	MI		04/28/2017	04/13/2023	43,528		3,892			3,892		47,420	47,420			
100012596	Riverhead	NY		05/25/2017	02/05/2023	213,466		64,219			64,219		277,685	277,685			
100012621	Kissimmee	FL		05/25/2017	03/05/2023	155,823		15,269			15,269		171,092	171,092			
100012660	Jacksonville	FL		05/25/2017	09/05/2023	129,942		17,572			17,572		147,514	147,514			
100012886	Riverside	CA		05/25/2017	11/05/2023	131,108		39,843			39,843		170,951	170,951			
100013164	Memphis	TN		05/25/2017	09/05/2023	53,028		14,722			14,722		67,750	67,750			
100013364	Youngtown	AZ		05/25/2017	06/05/2023	258,500		84,443			84,443		342,944	342,944			
100013406	West Sacramento	CA		05/25/2017	10/05/2023	211,562		39,562			39,562		251,124	251,124			
100013431	Tampa	FL		05/25/2017	02/05/2023	90,456		19,642			19,642		110,098	110,098			
100013540	Ocala	FL		05/25/2017	05/05/2023	151,294		21,104			21,104		172,398	172,398			
100013573	Yuba City	CA		05/25/2017	10/05/2023	118,981		6,683			6,683		125,664	125,664			
100013639	Orlando	FL		05/25/2017	10/05/2023	177,266		41,162			41,162		218,428	218,428			
100013699	Fort Lauderdale	FL		05/25/2017	01/05/2023	172,714		11,818			11,818		184,532	184,532			
100013848	Las Vegas	NV		05/25/2017	01/05/2023	142,350		18,640			18,640		160,989	160,989			
100013881	Merced	CA		05/25/2017	09/05/2023	91,038		14,391			14,391		105,429	105,429			
100013962	Charlotte	NC		05/25/2017	01/05/2023	132,009		21,313			21,313		153,322	153,322			
100014022	Peoria	AZ		05/25/2017	01/05/2023	118,396		4,984			4,984		123,381	123,381			
100014023	Winter Haven	FL		05/25/2017	06/05/2023	270,797		35,431			35,431		306,228	306,228			
100014313	Manassas	VA		09/27/2017	05/13/2023	278,210		9,812			9,812		288,022	288,022			
100014316	Panama City Beach	FL		09/27/2017	12/13/2023	133,064		1,745			1,745		134,809	134,809			
100014667	Sunnyvale	CA		09/27/2017	03/13/2023	547,893		22,666			22,666		570,559	570,559			
100014694	Dayton	WA		09/27/2017	09/13/2023	61,077		(137)			(137)		60,940	60,940			
100014708	Tallahassee	FL		09/27/2017	10/13/2023	5,856		(14)			(14)		5,842	5,842			
100014714	Fellsmere	FL		09/27/2017	03/13/2023	1,139		11			11		1,150	1,150			
100014718	Dalton	GA		09/27/2017	08/13/2023	12,276		3,290			3,290		15,567	15,567			
100014729	North Hollywood	CA		09/27/2017	05/13/2023	39,210		202			202		39,412	39,412			
100024507	San Diego	CA		09/20/2018	04/05/2023	287,731		(1,538)			(1,538)		286,193	286,193			
100025035	Quincy	FL		09/20/2018	10/05/2023	94,192		17,892			17,892		112,084	112,084			
100025136	Milwaukee	WI		09/20/2018	10/05/2023	60,671		38,329			38,329		98,999	98,999			
100025164	Bloomington	CA		09/20/2018	06/05/2023	277,723		14,357			14,357		292,080	292,080			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100025301	Saint Augustine	FL		09/20/2018	03/05/2023	151,456		210,952			210,952		362,408	362,408			
100025303	Kansas City	MO		09/20/2018	11/05/2023	110,471		8,281			8,281		118,752	118,752			
100025609	Bel Air	MD		09/20/2018	09/05/2023	159,954		18,632			18,632		178,586	178,586			
100025702	Las Vegas	NV		09/20/2018	07/05/2023	91,044		9,808			9,808		100,852	100,852			
100026345	Monterey Park	CA		09/20/2018	04/05/2023	268,972		1,251			1,251		270,224	270,224			
100026794	Anaheim	CA		09/26/2018	11/05/2023	461,180		16,679			16,679		477,859	477,859			
100026863	Sarasota	FL		09/26/2018	04/05/2023	117,602		1,307			1,307		118,909	118,909			
100027952	York	PA		10/26/2018	03/05/2023	234,073		5,108			5,108		239,181	239,181			
100027983	Reno	NV		10/26/2018	04/05/2023	47,976		18,310			18,310		66,287	66,287			
100028125	Gravois Mills	MO		10/26/2018	12/05/2023	99,078		18			18		99,096	99,096			
100029905	Bennington	NE		12/20/2018	06/05/2023	90,968		1,232			1,232		92,200	92,200			
100029953	Seymour	CT		12/20/2018	10/05/2023	108,305		8,666			8,666		116,971	116,971			
100030122	Redmond	OR		12/20/2018	09/05/2023	159,801		13,540			13,540		173,341	173,341			
100030131	Denver	NC		12/20/2018	12/05/2023	256,882		8,491			8,491		265,373	265,373			
100030149	Bronson	FL		12/20/2018	08/05/2023	8,715		150			150		8,865	8,865			
100030196	Belleville	MI		12/20/2018	04/05/2023	49,312		168			168		49,480	49,480			
100030276	Reed	KY		12/20/2018	03/05/2023	23,368		69			69		23,437	23,437			
100030376	Fredericksburg	VA		12/20/2018	10/05/2023	209,397		28,592			28,592		237,989	237,989			
100030424	Walker	LA		12/20/2018	04/05/2023	152,562		1,703			1,703		154,265	154,265			
100030917	Haverhill	MA		04/09/2019	10/07/2023	102,988		13,267			13,267		116,254	116,254			
100030994	Delano	CA		03/29/2019	08/05/2023	154,530		16,769			16,769		171,299	171,299			
100031653	Los Angeles	CA		03/29/2019	03/05/2023	250,984		35,859			35,859		286,843	286,843			
100031666	Canyon Lake	CA		03/29/2019	10/05/2023	288,104		5,769			5,769		293,873	293,873			
100031696	Bonita	CA		03/29/2019	06/05/2023	343,487		16,483			16,483		359,969	359,969			
100031697	Sarasota	FL		03/29/2019	03/05/2023	102,898		8,451			8,451		111,349	111,349			
100031701	Cape Canaveral	FL		03/29/2019	12/05/2023	73,586		(3,776)			(3,776)		69,810	69,810			
100031736	Pomona	CA		03/29/2019	04/05/2023	216,778		5,118			5,118		221,896	221,896			
100031767	Modesto	CA		03/29/2019	05/05/2023	131,091		1,843			1,843		132,933	132,933			
100031780	Ormond Beach	FL		03/29/2019	06/05/2023	140,916		13,911			13,911		154,828	154,828			
100031807	Loxahatchee	FL		03/29/2019	05/05/2023	249,924		26,019			26,019		275,944	275,944			
100031811	Modesto	CA		03/29/2019	08/05/2023	133,050		21,774			21,774		154,824	154,824			
100031833	Lakewood	CA		03/29/2019	05/05/2023	230,257		23,682			23,682		253,939	253,939			
100031902	Delray Beach	FL		03/29/2019	02/05/2023	70,807		1,814			1,814		72,621	72,621			
100031959	Naples	FL		03/29/2019	06/05/2023	170,608		42,098			42,098		212,706	212,706			
100032107	Las Vegas	NV		03/29/2019	06/05/2023	75,888		847			847		76,736	76,736			
100032145	Los Angeles	CA		03/29/2019	12/05/2023	125,084		9,388			9,388		134,472	134,472			
100032186	Suisun City	CA		03/29/2019	02/05/2023	59,504		3,090			3,090		62,594	62,594			
100032209	Dublin	IRL		06/21/2019	05/23/2023	77,421		(6,489)			(6,489)	4,825	75,757	71,853	(3,903)		(3,903)
100032260	Dublin	IRL		06/21/2019	12/21/2023	122,832		21,052			21,052	7,655	151,539	146,739	(4,800)		(4,800)
100032266	Clare	IRL		06/21/2019	12/21/2023	47,918						2,986	50,904	49,216	(1,688)		(1,688)
100032271	Leitrim	IRL		06/21/2019	06/23/2023	136,219		(7,618)			(7,618)	8,489	137,090	131,360	(5,730)		(5,730)
100032324	Louth	IRL		06/21/2019	05/23/2023	162,748		17,425			17,425	10,142	190,316	180,458	(9,858)		(9,858)
100032499	Offaly	IRL		06/21/2019	12/21/2023	157,701		27,306			27,306	9,828	194,835	188,491	(6,344)		(6,344)
100032755	Dublin	IRL		06/21/2019	05/23/2023	34,881		1,041			1,041	2,174	38,095	36,310	(1,786)		(1,786)
100032917	Cork	IRL		06/21/2019	08/23/2023	277,031		(15,141)			(15,141)	17,264	279,154	267,818	(11,336)		(11,336)
100032932	Kildare	IRL		06/21/2019	12/21/2023	82,955		25,855			25,855	5,170	113,980	110,353	(3,627)		(3,627)
100033091	Dublin	IRL		06/21/2019	10/24/2023	304,058		33,586			33,586	18,949	356,592	333,378	(23,214)		(23,214)
100033097	Laois	IRL		06/21/2019	01/23/2023	2,391						149	2,540	2,456	(85)		(85)
100033135	Dublin	IRL		06/21/2019	08/23/2023	24,062		(372)			(372)	1,500	25,190	24,140	(1,050)		(1,050)
100033300	Galway	IRL		06/21/2019	08/23/2023	246,622		(13,465)			(13,465)	15,369	248,527	236,779	(11,748)		(11,748)
100033349	Galway	IRL		06/21/2019	06/30/2023	205,435		(15,258)			(15,258)	12,802	202,980	194,804	(8,176)		(8,176)

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100033543	Limerick	IRL		06/21/2019	01/23/2023	9,703		(30)			(30)	605	10,278	10,573	296		296
100033552	Westmeath	IRL		06/21/2019	08/23/2023	350,857		28,717			28,717	21,865	401,439	383,634	(17,806)		(17,806)
100033631	Galway	IRL		06/21/2019	06/23/2023	240,341		28,847			28,847	14,978	284,166	269,444	(14,722)		(14,722)
100033850	Cork	IRL		06/21/2019	06/23/2023	44,346		2,418			2,418	2,764	49,528	47,437	(2,091)		(2,091)
100033953	Meath	IRL		06/21/2019	05/23/2023	221,042		(19,975)			(19,975)	13,775	214,842	203,748	(11,094)		(11,094)
100034011	Wicklow	IRL		06/21/2019	06/23/2023	87,541		7,465			7,465	5,455	100,461	95,269	(5,193)		(5,193)
100034012	Wicklow	IRL		06/21/2019	04/23/2023	49,358		(138)			(138)	3,076	52,296	52,113	(182)		(182)
100034256	Dublin	IRL		06/21/2019	05/23/2023	240,049		(6,912)			(6,912)	14,960	248,096	235,212	(12,885)		(12,885)
100034342	Galway	IRL		06/21/2019	12/21/2023	277,054		8,642			8,642	17,266	302,963	314,739	11,776		11,776
100034514	Kerry	IRL		06/21/2019	01/23/2023	252,708		(28,402)			(28,402)	15,748	240,055	229,415	(10,640)		(10,640)
100034563	Dublin	IRL		06/21/2019	06/23/2023	605,142		109,658			109,658	37,712	752,512	713,982	(38,529)		(38,529)
100034571	Dublin	IRL		06/21/2019	12/21/2023	408,209		(37,371)			(37,371)	25,439	396,277	377,766	(18,511)		(18,511)
100034590	Kildare	IRL		06/21/2019	04/23/2023	550,197		50,451			50,451	34,288	634,935	598,421	(36,514)		(36,514)
100034599	Dublin	IRL		06/21/2019	05/23/2023	484,090		(30,472)			(30,472)	30,168	483,786	458,799	(24,987)		(24,987)
100034687	Dublin	IRL		06/21/2019	06/23/2023	1,216		8			8	76	1,300	1,238	(62)		(62)
100034688	Meath	IRL		06/21/2019	04/23/2023	6,101		51			51	380	6,533	6,211	(322)		(322)
100034689	Dublin	IRL		06/21/2019	06/23/2023	986		5			5	61	1,052	994	(58)		(58)
100034775	Limerick	IRL		06/21/2019	05/23/2023	37,822		(1,880)			(1,880)	2,357	38,299	35,931	(2,368)		(2,368)
100034795	Dublin	IRL		06/21/2019	02/23/2023	65,340		4,203			4,203	4,072	73,614	63,951	(9,663)		(9,663)
100034796	Dublin	IRL		06/21/2019	02/23/2023	46,100		2,240			2,240	2,873	51,213	44,491	(6,722)		(6,722)
100034797	Longford	IRL		06/21/2019	02/23/2023	46,141		2,272			2,272	2,875	51,289	44,595	(6,694)		(6,694)
100038650	Dublin	IRL		09/27/2019	10/24/2023	194,863		5,258			5,258	4,352	204,474	198,010	(6,463)		(6,463)
100039091	Clare	IRL		09/27/2019	01/23/2023	125,635		39,954			39,954	2,806	168,395	167,266	(1,128)		(1,128)
100039100	Cork	IRL		09/27/2019	03/23/2023	5,984		139			139	134	6,257	6,212	(45)		(45)
100039113	Wexford	IRL		09/27/2019	10/24/2023	12,565		2,006			2,006	281	14,851	14,433	(418)		(418)
100039129	Donegal	IRL		09/27/2019	12/21/2023	130,159		42,140			42,140	2,907	175,206	176,029	823		823
100039179	Dublin	IRL		09/27/2019	03/23/2023	39,933		7,432			7,432	892	48,257	47,777	(480)		(480)
100039200	Dublin	IRL		09/27/2019	12/21/2023	87,630		28,480			28,480	1,957	118,066	118,617	551		551
100039273	Cork	IRL		09/27/2019	07/23/2023	29,894		8,505			8,505	668	39,067	39,454	386		386
100039299	Clare	IRL		09/27/2019	12/21/2023	4,491		358			358	100	4,949	4,949			
100039320	Dublin	IRL		09/27/2019	12/21/2023	15,839		2,849			2,849	354	19,042	19,040	(2)		(2)
100043176	Temecula	CA		05/28/2020	11/05/2023	276,100		(782)			(782)		275,318	275,318			
100043406	Naperville	IL		08/13/2020	10/05/2023	44,424		(500)			(500)		43,924	43,924			
100043409	Newport Beach	CA		08/13/2020	11/05/2023	50,976		(1,912)			(1,912)		49,063	49,063			
100043452	Pembroke Pines	FL		08/13/2020	09/05/2023	168,995		11,460			11,460		180,455	180,455			
100044018	Compton	CA		08/19/2020	04/05/2023	236,673		(10,766)			(10,766)		225,907	225,907			
100044402	Greenwood	DE		11/19/2020	07/07/2023	45,820		4,433			4,433		50,253	50,253			
100044486	Baltimore	MD		11/19/2020	01/07/2023	3,772		(3)			(3)		3,770	3,770			
100044511	Montebello	CA		11/19/2020	07/07/2023	1,645		24			24		1,668	1,668			
100044591	Middle Island	NY		11/19/2020	10/07/2023	69,764		(604)			(604)		69,160	69,160			
100044596	New York	NY		11/19/2020	11/07/2023	3,472,601		(176,375)			(176,375)		3,296,226	3,296,226			
100044698	Los Angeles	CA		11/19/2020	12/07/2023	268,540		(22,552)			(22,552)		245,988	245,988			
100044719	Elyria	OH		11/19/2020	12/07/2023	197,929		(16,677)			(16,677)		181,252	181,252			
100044948	Porter	TX		11/19/2020	10/07/2023	50,321		(1,467)			(1,467)		48,854	48,854			
100045205	Crystal Lake	IL		11/25/2020	12/07/2023	7,229		490			490		7,718	7,718			
100045506	San Antonio	TX		11/25/2020	12/07/2023	4,172		31			31		4,203	4,203			
100045637	Middle Island	NY		11/25/2020	07/07/2023	45,385		(2,006)			(2,006)		43,379	43,379			
100045678	Cedar Hill	TX		11/25/2020	04/07/2023	138,914		(17,499)			(17,499)		121,415	121,415			
100046088	Clarksville	PA		11/25/2020	04/07/2023	2,001		(34)			(34)		1,966	1,966			
100046171	Bridgeport	CT		11/25/2020	04/07/2023	3,264		(6)			(6)		3,258	3,258			
100046181	Johnstown	PA		11/25/2020	01/07/2023	117,150		24,502			24,502		141,652	141,652			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100046207	Dodge City	KS		11/25/2020	01/07/2023	6,404							6,404	6,404			
100046362	Greenville	NC		11/25/2020	09/07/2023	129,520		3,438			3,438		132,958	132,958			
100046363	Saint Louis	MO		11/25/2020	07/07/2023	37,834		996			996		38,830	38,830			
100046412	Chicago	IL		11/25/2020	08/07/2023	96,608		55,937			55,937		152,545	152,545			
100046536	Orlando	FL		11/25/2020	03/07/2023	2,238		(21)			(21)		2,217	2,217			
100046703	Tampa	FL		11/20/2020	08/07/2023	3,798		(35)			(35)		3,763	3,763			
100046710	Keyport	NJ		11/20/2020	06/07/2023	2,119		(10)			(10)		2,108	2,108			
100046712	Binghamton	NY		11/20/2020	02/07/2023	1,385		(1)			(1)		1,384	1,384			
100046713	Perrysburg	OH		11/20/2020	05/07/2023	2,245		(3)			(3)		2,242	2,242			
100046720	Plano	TX		11/20/2020	08/07/2023	8,649		(107)			(107)		8,543	8,543			
100046723	Reedley	CA		11/20/2020	11/07/2023	5,077		(34)			(34)		5,043	5,043			
100046728	Sugar Land	TX		11/20/2020	06/07/2023	35,915		(8,821)			(8,821)		27,094	27,094			
100046748	Staten Island	NY		11/20/2020	01/07/2023	1,118							1,118	1,118			
100046765	Bridgeton	NJ		11/20/2020	07/07/2023	2,012		(10)			(10)		2,002	2,002			
100046768	Keyport	NJ		11/20/2020	06/07/2023	23,296		(531)			(531)		22,765	22,765			
100046772	Apex	NC		11/20/2020	10/07/2023	8,992		(96)			(96)		8,896	8,896			
100046773	Wilmington	DE		11/20/2020	09/07/2023	6,262		(34)			(34)		6,228	6,228			
100046784	Buffalo	NY		11/20/2020	07/07/2023	3,073		30			30		3,103	3,103			
100046786	Granville	NY		11/20/2020	03/07/2023	913							913	913			
100046789	West Palm Beach	FL		11/20/2020	09/07/2023	7,466		(121)			(121)		7,345	7,345			
100046796	Dallas	TX		11/20/2020	09/07/2023	3,049		(49)			(49)		3,000	3,000			
100046799	Gainesville	TX		11/20/2020	05/07/2023	1,707		(11)			(11)		1,697	1,697			
100046823	Columbus	GA		11/20/2020	04/07/2023	243							243	243			
100046827	Tucson	AZ		11/20/2020	12/07/2023	5,660		80			80		5,740	5,740			
100046832	Garland	TX		11/20/2020	08/07/2023	4,890		(14)			(14)		4,877	4,877			
100046854	Lexington	SC		11/20/2020	10/07/2023	13,553		(166)			(166)		13,387	13,387			
100046864	Houston	TX		11/20/2020	08/07/2023	3,087		(34)			(34)		3,053	3,053			
100046865	Austin	TX		11/20/2020	04/07/2023	95,012		(15,201)			(15,201)		79,811	79,811			
100046868	Milford	PA		11/20/2020	07/07/2023	2,342		(27)			(27)		2,315	2,315			
100046877	Fort Worth	TX		11/20/2020	04/07/2023	2,491		(15)			(15)		2,476	2,476			
100046893	Kansas City	KS		11/20/2020	08/07/2023	2,223		(30)			(30)		2,193	2,193			
100046894	Linden	TN		11/20/2020	05/07/2023	27,654		(1,449)			(1,449)		26,205	26,205			
100046927	Lawrenceville	GA		11/20/2020	02/07/2023	37,053		(1,759)			(1,759)		35,295	35,295			
100046980	Seal Beach	CA		11/20/2020	07/07/2023	3,353		(3)			(3)		3,350	3,350			
100047006	Houston	TX		11/20/2020	11/07/2023	11,677		(345)			(345)		11,332	11,332			
100047044	Philadelphia	PA		11/20/2020	02/07/2023	831		(1)			(1)		830	830			
100047072	Streamwood	IL		11/20/2020	05/07/2023	27,936		(1,820)			(1,820)		26,116	26,116			
100047150	Lynnwood	WA		11/20/2020	01/07/2023	142,435		(11,528)			(11,528)		130,907	130,907			
100047176	Allen	TX		11/20/2020	04/07/2023	91,279		(2,365)			(2,365)		88,914	88,914			
100047180	North Salt Lake	UT		11/20/2020	09/07/2023	13,847		(125)			(125)		13,723	13,723			
100047198	Miami	FL		11/20/2020	05/07/2023	83,354		(641)			(641)		82,713	82,713			
100047252	Hyattsville	MD		11/20/2020	02/07/2023	8,331		698			698		9,029	9,029			
100047332	Lodi	CA		11/20/2020	09/07/2023	77,982		(1,392)			(1,392)		76,590	76,590			
100047383	Xenia	OH		11/20/2020	05/07/2023	6,739		(23)			(23)		6,717	6,717			
100047436	Taylor	MI		11/20/2020	07/07/2023	11,568		(6)			(6)		11,562	11,562			
100047502	Pacoima	CA		11/20/2020	04/07/2023	3,865		(1)			(1)		3,864	3,864			
100047560	Spring Valley	CA		11/20/2020	10/07/2023	189,988		(4,759)			(4,759)		185,228	185,228			
100047679	Riverside	CA		11/20/2020	04/07/2023	28,125		(1,110)			(1,110)		27,014	27,014			
100047682	Westminster	CO		11/20/2020	09/07/2023	89,410		(4,756)			(4,756)		84,654	84,654			
100047728	Rex	GA		11/20/2020	07/07/2023	58,646		31,458			31,458		90,104	90,104			
100047729	Nampa	ID		11/20/2020	11/07/2023	5,682		(77)			(77)		5,605	5,605			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100047739	Tower Hill	IL		11/20/2020	08/07/2023	64,162		(3,890)			(3,890)		60,272	60,272			
100047806	Bellaire	OH		11/20/2020	08/07/2023	4,604		(23)			(23)		4,581	4,581			
100047841	Ypsilanti	MI		11/20/2020	04/07/2023	3,257		(61)			(61)		3,196	3,196			
100047879	Hyattsville	MD		11/20/2020	04/07/2023	64,262		(6,848)			(6,848)		57,414	57,414			
100047903	Sacramento	CA		11/20/2020	05/07/2023	1,939		1			1		1,941	1,941			
100047911	Port Orange	FL		11/20/2020	07/07/2023	68,586		4,844			4,844		73,430	73,430			
100047964	Miami	FL		11/20/2020	06/07/2023	29,204		(967)			(967)		28,236	28,236			
100048048	Nixa	MO		11/20/2020	06/07/2023	45,463		(2,053)			(2,053)		43,410	43,410			
100048172	Hollywood	FL		11/20/2020	03/07/2023	8,933		(224)			(224)		8,709	8,709			
100048258	Truth Or Consequence	NM		11/20/2020	11/07/2023	49,174		(4,125)			(4,125)		45,049	45,049			
100048520	Tucson	AZ		11/20/2020	04/07/2023	165,623		128			128		165,751	165,751			
100048584	Jacksonville	FL		11/20/2020	11/07/2023	155,276		5,611			5,611		160,887	160,887			
100048712	Downers Grove	IL		11/20/2020	04/07/2023	129,642		(2,736)			(2,736)		126,907	126,907			
100048728	Phoenix	AZ		11/20/2020	05/07/2023	71,551		(5,347)			(5,347)		66,204	66,204			
100048766	Sanger	TX		11/20/2020	04/07/2023	264,027		(10,374)			(10,374)		253,653	253,653			
100048822	Marathon	FL		11/20/2020	02/07/2023	58,552		26,952			26,952		85,504	85,504			
100048955	Patterson	CA		11/20/2020	05/07/2023	306,640		(3,681)			(3,681)		302,960	302,960			
100048958	Miami	FL		11/20/2020	10/07/2023	418,252		(28,245)			(28,245)		390,007	390,007			
100049056	West Covina	CA		11/20/2020	12/07/2023	149,188		(7,822)			(7,822)		141,367	141,367			
100049313	Lake Worth	FL		11/20/2020	09/07/2023	35,063		(3,177)			(3,177)		31,886	31,886			
100049732	Park Ridge	IL		11/20/2020	09/07/2023	86,862		430			430		87,292	87,292			
100049804	Charleston	SC		11/20/2020	06/07/2023	5,427		(6)			(6)		5,421	5,421			
100049894	Summerfield	FL		11/20/2020	02/07/2023	7,908		(43)			(43)		7,865	7,865			
100049950	Los Angeles	CA		11/20/2020	09/07/2023	131,203		(918)			(918)		130,285	130,285			
100050040	Nelson	GA		11/20/2020	12/07/2023	90,055		(6,384)			(6,384)		83,671	83,671			
100050080	Shelby	MI		11/20/2020	05/07/2023	2,208		(42)			(42)		2,166	2,166			
100050089	North Benton	OH		11/20/2020	10/07/2023	35,712		(2,166)			(2,166)		33,546	33,546			
100050146	Anderson	IN		11/20/2020	01/07/2023	52,160		(13,180)			(13,180)		38,980	38,980			
100050186	Bellmawr	NJ		11/20/2020	11/07/2023	83,262		(1,380)			(1,380)		81,882	81,882			
100050237	Seaside	OR		11/20/2020	10/07/2023	10,896		(251)			(251)		10,645	10,645			
100050269	Reedley	CA		11/20/2020	04/07/2023	116,603		(7,194)			(7,194)		109,409	109,409			
100050273	Gaithersburg	MD		11/20/2020	06/07/2023	303,886		(13,897)			(13,897)		289,989	289,989			
100053415	Emporia	VA		03/23/2021	06/07/2023	2,838		(10)			(10)		2,828	2,828			
100053446	Santa Ana	CA		03/23/2021	06/07/2023	223,040		(13,411)			(13,411)		209,629	209,629			
100053450	Deltona	FL		03/23/2021	09/07/2023	175,591		(23,342)			(23,342)		152,249	152,249			
100053490	Beaverton	OR		03/23/2021	03/07/2023	202,271		(4,805)			(4,805)		197,465	197,465			
100053528	Philadelphia	PA		03/23/2021	10/07/2023	2,720		(50)			(50)		2,670	2,670			
100053582	Marshalltown	IA		03/23/2021	04/07/2023	2,424							2,424	2,424			
100053684	El Cerrito	CA		03/23/2021	02/07/2023	345,461		(7,507)			(7,507)		337,954	337,954			
100053797	Gilroy	CA		03/23/2021	07/07/2023	16,823		13			13		16,836	16,836			
100053800	Lake Worth	FL		03/23/2021	06/07/2023	163,535		(4,712)			(4,712)		158,823	158,823			
100053886	Chicago	IL		03/23/2021	11/07/2023	121,083		(6,955)			(6,955)		114,128	114,128			
100053916	Albion	NY		03/23/2021	06/07/2023	26,511		11,717			11,717		38,228	38,228			
100053925	Altoona	PA		03/23/2021	12/07/2023	70,129		(19,982)			(19,982)		50,147	50,147			
100053976	Huntersville	NC		03/23/2021	02/07/2023	16,444		(468)			(468)		15,975	15,975			
100053988	Belle Harbor	NY		03/23/2021	09/07/2023	191,255		(9,645)			(9,645)		181,611	181,611			
100054003	Cincinnati	OH		03/23/2021	04/07/2023	56,483		(4,142)			(4,142)		52,341	52,341			
100054034	Hillsborough	NJ		03/23/2021	09/07/2023	417,485		(25,112)			(25,112)		392,373	392,373			
100054045	Pennsville	NJ		03/23/2021	05/07/2023	2,554		(8)			(8)		2,546	2,546			
100054049	Monroe	LA		03/23/2021	08/07/2023	37,255		(2,867)			(2,867)		34,388	34,388			
100054171	Bronx	NY		03/23/2021	05/07/2023	65,259		(1,817)			(1,817)		63,442	63,442			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100054213	New City	NY		03/23/2021	09/07/2023	279,553		(17,546)			(17,546)		262,007	262,007			
100054227	Boca Raton	FL		03/23/2021	04/07/2023	108,180		(2,818)			(2,818)		105,362	105,362			
100054672	Upper Darby	PA		03/23/2021	04/07/2023	70,825		27,345			27,345		98,170	98,170			
100054720	Torrington	CT		03/23/2021	09/07/2023	119,975		(7,387)			(7,387)		112,588	112,588			
100054788	Columbia	SC		03/23/2021	03/07/2023	41,322		(4,288)			(4,288)		37,034	37,034			
100054793	Orlando	FL		03/23/2021	09/07/2023	39,112		(1,989)			(1,989)		37,124	37,124			
100054918	Hayden	AL		03/23/2021	09/07/2023	9,439		(62)			(62)		9,377	9,377			
100055006	Newark	DE		03/23/2021	11/07/2023	199,232		(15,917)			(15,917)		183,315	183,315			
100055027	Santa Ana	CA		03/23/2021	11/07/2023	285,980		(17,521)			(17,521)		268,459	268,459			
100055063	Salisbury	MD		03/23/2021	06/07/2023	17,608		16			16		17,624	17,624			
100055086	Riverside	CT		03/23/2021	05/07/2023	518,395		(3,663)			(3,663)		514,732	514,732			
100055128	Hooksett	NH		03/23/2021	07/07/2023	64,016		(2,882)			(2,882)		61,135	61,135			
100055153	Dixons Mills	AL		03/23/2021	12/07/2023	6,650		(28)			(28)		6,622	6,622			
100055161	Jersey City	NJ		03/23/2021	01/07/2023	74,003		(15,995)			(15,995)		58,008	58,008			
100055183	Columbia	TN		03/23/2021	05/07/2023	53,829		(5,315)			(5,315)		48,513	48,513			
100055194	Wickliffe	OH		03/23/2021	02/07/2023	1,062							1,062	1,062			
100055396	Dallas	NC		03/23/2021	06/07/2023	4,514		(12)			(12)		4,502	4,502			
100055409	Savage	MT		03/23/2021	07/07/2023	92,905		(17,011)			(17,011)		75,894	75,894			
100055437	Augusta	GA		03/23/2021	11/07/2023	6,064		(167)			(167)		5,897	5,897			
100055439	Brooklyn	NY		03/23/2021	04/07/2023	150,999		(3,524)			(3,524)		147,475	147,475			
100055476	La Mirada	CA		03/23/2021	06/07/2023	3,891		(26)			(26)		3,865	3,865			
100055481	El Paso	TX		03/23/2021	06/07/2023	3,596		1			1		3,597	3,597			
100055485	Huntsville	AL		03/23/2021	06/07/2023	44,456		(4,044)			(4,044)		40,411	40,411			
100055495	Tucson	AZ		03/23/2021	07/07/2023	42,236		(3,175)			(3,175)		39,061	39,061			
100055507	Deville	LA		03/23/2021	11/07/2023	19,630		(1,145)			(1,145)		18,485	18,485			
100055634	East Saint Louis	IL		03/23/2021	02/07/2023	4,879		12			12		4,891	4,891			
100055645	Canoga Park	CA		03/23/2021	05/07/2023	238,715		(2,147)			(2,147)		236,568	236,568			
100055681	Ridgefield	NJ		03/23/2021	05/07/2023	77,544		(11,855)			(11,855)		65,689	65,689			
100055744	Pitman	NJ		03/23/2021	07/07/2023	7,042		9			9		7,051	7,051			
100055767	Flint	TX		03/23/2021	05/07/2023	169,092		(1,513)			(1,513)		167,579	167,579			
100055783	Brooklyn	NY		03/23/2021	12/07/2023	266,554		942			942		267,496	267,496			
100057548	Highland	IL		06/30/2021	11/17/2023	49,755		384			384		50,139	50,139			
100057832	Snohomish	WA		06/30/2021	02/17/2023	3,628							3,628	3,628			
100057845	Jacksonville Beach	FL		06/30/2021	08/17/2023	514,196		(11,413)			(11,413)		502,784	502,784			
100057846	Elizabeth	NJ		06/30/2021	05/17/2023	199,639		(4,264)			(4,264)		195,375	195,375			
100057849	Wilmington	DE		06/30/2021	01/17/2023	243,166		(2,854)			(2,854)		240,312	240,312			
100057880	Austin	TX		06/30/2021	11/17/2023	401,996		(10,254)			(10,254)		391,742	391,742			
100060056	Mesa	AZ		06/25/2021	01/17/2023	229,893		(7,001)			(7,001)		222,891	222,891			
100060172	Decatur	GA		06/25/2021	02/17/2023	312,025		(9,503)			(9,503)		302,523	302,523			
100060297	Salt Lake City	UT		06/25/2021	11/17/2023	448,822		(14,153)			(14,153)		434,670	434,670			
100065329	Watsonville	CA		07/28/2021	10/17/2023	318,842		(11,433)			(11,433)		307,409	307,409			
100065526	Las Vegas	NV		07/28/2021	08/17/2023	290,204		(8,731)			(8,731)		281,473	281,473			
100065528	Haverford	PA		07/28/2021	09/17/2023	291,541		(10,632)			(10,632)		280,909	280,909			
100065536	Santa Rosa Beach	FL		07/28/2021	02/17/2023	254,857		(9,879)			(9,879)		244,978	244,978			
100065547	Holbrook	MA		07/28/2021	11/17/2023	324,502		(10,244)			(10,244)		314,258	314,258			
100065787	Pompano Beach	FL		07/28/2021	05/17/2023	294,781		(9,484)			(9,484)		285,298	285,298			
100065915	Amsterdam	NLD		07/30/2021	02/21/2023	35,641						3,856	39,497	35,456	(4,041)		(4,041)
100065918	Amsterdam	NLD		07/30/2021	02/21/2023	4,187						453	4,640	4,166	(474)		(474)
100067380	San Jose Del Cabo	MEX		08/13/2021	08/19/2023	1,024,550							1,024,550	1,024,550			
100067513	Barnegat	NJ		09/23/2021	09/17/2023	201,679		(7,138)			(7,138)		194,541	194,541			
100067607	Toccoa	GA		09/23/2021	06/17/2023	47,740		(2,990)			(2,990)		44,750	44,750			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100067612	Jonesboro	GA		09/23/2021	01/17/2023	116,279		(6,894)			(6,894)		109,385	109,385			
100067704	Gainesville	FL		09/23/2021	09/17/2023	135,135		(4,080)			(4,080)		131,055	131,055			
100067841	Odessa	TX		09/23/2021	05/17/2023	102,059		(6,234)			(6,234)		95,825	95,825			
100067852	Byron	GA		09/23/2021	09/17/2023	157,975		(3,164)			(3,164)		154,811	154,811			
100067882	North Richland Hills	TX		09/23/2021	07/17/2023	178,049		(8,951)			(8,951)		169,099	169,099			
100067991	Indianapolis	IN		09/23/2021	04/17/2023	139,183		(6,206)			(6,206)		132,977	132,977			
100068102	Apple Valley	CA		08/25/2021	06/17/2023	261,213		(4,647)			(4,647)		256,566	256,566			
100068121	Joliet	IL		08/25/2021	11/17/2023	174,694		(3,822)			(3,822)		170,872	170,872			
100068128	Joliet	IL		08/25/2021	11/17/2023	174,694		(3,822)			(3,822)		170,872	170,872			
100068176	Santa Ana	CA		08/25/2021	09/17/2023	915,914		(8,326)			(8,326)		907,588	907,588			
100068183	Chicago	IL		08/25/2021	11/17/2023	209,437		(6,944)			(6,944)		202,493	202,493			
100068188	Rancho Cucamonga	CA		08/25/2021	10/17/2023	262,281		(8,560)			(8,560)		253,721	253,721			
100068198	West Park	FL		08/25/2021	04/17/2023	220,788		(8,430)			(8,430)		212,358	212,358			
100068227	Falls Church	VA		08/25/2021	07/17/2023	219,948		(7,169)			(7,169)		212,779	212,779			
100068413	Brunswick	ME		08/25/2021	10/17/2023	318,093		(9,760)			(9,760)		308,333	308,333			
100068416	Fort Lauderdale	FL		08/25/2021	10/17/2023	150,619		(4,399)			(4,399)		146,220	146,220			
100068419	Lockport	NY		08/25/2021	07/17/2023	98,853		(6,492)			(6,492)		92,361	92,361			
100068449	Bonham	TX		08/25/2021	09/17/2023	153,202		(9,396)			(9,396)		143,806	143,806			
100068471	Manchester	NH		08/25/2021	08/17/2023	271,573		(9,055)			(9,055)		262,518	262,518			
100068679	Amsterdam	NLD		08/30/2021	03/20/2023	35,962						3,677	39,639	36,030	(3,609)		(3,609)
100068685	Amsterdam	NLD		08/30/2021	02/21/2023	1,332						136	1,468	1,325	(143)		(143)
100068694	Amsterdam	NLD		08/30/2021	02/21/2023	1,332						136	1,468	1,325	(143)		(143)
100068697	Amsterdam	NLD		08/30/2021	02/21/2023	44,952						4,597	49,549	44,720	(4,829)		(4,829)
100070248	Amsterdam	NLD		08/31/2021	12/20/2023	28,898						2,979	31,877	29,520	(2,357)		(2,357)
100070353	Amsterdam	NLD		08/31/2021	08/21/2023	26,971						2,780	29,751	27,460	(2,292)		(2,292)
100071439	Utrecht	NLD		09/30/2021	02/21/2023	13,829						1,136	14,964	13,759	(1,206)		(1,206)
100071440	Utrecht	NLD		09/30/2021	02/21/2023	19,404						1,594	20,998	19,303	(1,695)		(1,695)
100071474	Holmes Beach	FL		10/26/2021	06/09/2023	1,173,936		(58,796)			(58,796)		1,115,141	1,115,141			
100071779	Cowpens	SC		10/14/2021	01/17/2023	116,954		(6,724)			(6,724)		110,231	110,231			
100071847	Miami Beach	FL		10/14/2021	06/17/2023	423,041		(18,369)			(18,369)		404,672	404,672			
100071849	Lexington	KY		10/14/2021	05/17/2023	230,409		(9,567)			(9,567)		220,842	220,842			
100073540	Carrollton	TX		10/26/2021	08/09/2023	694,379		(22,177)			(22,177)		672,202	672,202			
100073551	San Jose	CA		11/19/2021	04/09/2023	565,389		(3,532)			(3,532)		561,857	561,857			
100073575	Amsterdam	NLD		10/25/2021	12/20/2023	48,966						4,151	53,117	50,022	(3,095)		(3,095)
100073592	Amsterdam	NLD		10/25/2021	08/21/2023	2,725						231	2,956	2,777	(180)		(180)
100074072	Cabo Corridor Cabo San Lucas	MEX		11/05/2021	09/19/2023	81,866							81,866	81,866			
100074372	Utrecht	NLD		11/16/2021	01/25/2023	47,521						3,802	51,324	48,465	(2,858)		(2,858)
100074373	Utrecht	NLD		11/16/2021	01/25/2023	5,919						474	6,392	6,036	(356)		(356)
100074384	Lelystad	NLD		11/16/2021	08/21/2023	2,824						226	3,050	2,878	(173)		(173)
100074386	Lelystad	NLD		11/16/2021	05/22/2023	2,693						215	2,908	2,722	(186)		(186)
100076048	Apache Junction	AZ		01/07/2022	10/17/2023	216,693		(5,398)			(5,398)		211,295	211,295			
100076080	Central Falls	RI		01/07/2022	05/17/2023	240,104		(4,423)			(4,423)		235,681	235,681			
100076203	Lewisville	TX		01/07/2022	07/17/2023	197,585		(3,946)			(3,946)		193,638	193,638			
100076236	Midlothian	VA		01/07/2022	02/17/2023	285,393		(5,723)			(5,723)		279,671	279,671			
100076330	Stockton	CA		01/07/2022	10/17/2023	352,969		(6,164)			(6,164)		346,805	346,805			
100076334	Lakewood	CO		01/07/2022	04/17/2023	541,100		(3,149)			(3,149)		537,950	537,950			
100076343	Seattle	WA		01/07/2022	09/17/2023	255,209		(5,000)			(5,000)		250,210	250,210			
100076576	Tucson	AZ		12/16/2021	11/09/2023	452,703		(40,521)			(40,521)		412,182	412,182			
100076647	San Jose	CA		12/30/2021	09/09/2023	1,107,187		(33,046)			(33,046)		1,074,141	1,074,141			
100076703	Cape Coral	FL		12/30/2021	10/09/2023	1,378,493		(42,895)			(42,895)		1,335,597	1,335,597			
100077803	Lancaster	CA		12/23/2021	11/09/2023	273,396		(17,396)			(17,396)		256,000	256,000			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100077881	Amsterdam	NLD		12/29/2021	10/20/2023	26,757						1,616	28,373	26,487	(1,886)		(1,886)
100077924	Amsterdam	NLD		12/29/2021	08/21/2023	1,299						79	1,378	1,322	(56)		(56)
100077925	Amsterdam	NLD		12/29/2021	08/21/2023	20,068						1,212	21,280	20,423	(857)		(857)
100078520	Amsterdam	NLD		01/26/2022	11/20/2023	39,333						1,978	41,311	40,211	(1,100)		(1,100)
100081585	Houston	TX		03/24/2022	11/09/2023	155,813		(7,002)			(7,002)		148,811	148,811			
100081602	Seminole	FL		03/24/2022	04/09/2023	355,587		(7,587)			(7,587)		348,000	348,000			
100081616	Yucaipa	CA		03/24/2022	05/09/2023	829,201		(13,436)			(13,436)		815,764	815,764			
100081790	Mantoloking	NJ		03/30/2022	08/09/2023	1,769,114		30,886			30,886		1,800,000	1,800,000			
100081850	Chino Hills	CA		04/12/2022	04/09/2023	748,543		(38,543)			(38,543)		710,000	710,000			
100081930	Amsterdam	NLD		03/30/2022	11/20/2023	2,759						116	2,875	2,819	(56)		(56)
100081952	Amsterdam	NLD		03/30/2022	07/20/2023	3,894						163	4,057	4,044	(13)		(13)
100081953	Amsterdam	NLD		03/30/2022	07/20/2023	62,612						2,622	65,234	65,125	(109)		(109)
100081958	Amsterdam	NLD		03/30/2022	07/20/2023	36,845						1,543	38,388	38,153	(235)		(235)
100081968	Amsterdam	NLD		03/30/2022	08/21/2023	31,467						1,318	32,784	32,043	(741)		(741)
100081997	Amsterdam	NLD		03/30/2022	12/20/2023	8,882						372	9,253	9,099	(154)		(154)
100081998	Amsterdam	NLD		03/30/2022	12/20/2023	139,674						5,848	145,522	143,698	(1,825)		(1,825)
100082063	Amsterdam	NLD		03/30/2022	09/20/2023	115,592						4,840	120,432	115,144	(5,288)		(5,288)
100082222	Puerto Vallarta	MEX		04/14/2022	03/19/2023	685,359							685,359	685,359			
100082227	San Jose Del Cabo	MEX		04/14/2022	08/19/2023	99,159							99,159	99,159			
100083381	Amsterdam	NLD		05/27/2022	11/20/2023	2,675						7	2,682	2,733	50		50
100083394	Amsterdam	NLD		05/27/2022	12/20/2023	27,293						74	27,367	27,880	514		514
100083395	Amsterdam	NLD		05/27/2022	12/20/2023	1,747						5	1,752	1,784	32		32
100083398	Amsterdam	NLD		05/27/2022	11/20/2023	168,572						460	169,032	172,309	3,278		3,278
100083399	Amsterdam	NLD		05/27/2022	11/20/2023	10,869						30	10,899	11,104	205		205
100083414	Amsterdam	NLD		05/27/2022	11/20/2023	277,742						758	278,500	281,231	2,731		2,731
100084269	Amsterdam	NLD		06/30/2022	12/20/2023	2,531						(53)	2,478	2,585	107		107
100084278	Amsterdam	NLD		06/30/2022	10/20/2023	38,531						(810)	37,721	38,136	414		414
100084326	Amsterdam	NLD		06/30/2022	11/20/2023	69,569						(1,460)	68,109	71,135	3,026		3,026
100084392	Miami	FL		08/12/2022	05/09/2023	153,897		(4,886)			(4,886)		149,011	149,011			
100084412	San Antonio	TX		08/12/2022	07/09/2023	618,946		(31,153)			(31,153)		587,793	587,793			
100084425	Cincinnati	OH		08/12/2022	02/09/2023	158,453		(7,147)			(7,147)		151,306	151,306			
100085020	Knoxville	TN		08/12/2022	01/09/2023	166,224		(16,505)			(16,505)		149,718	149,718			
100085029	Amsterdam	NLD		07/27/2022	10/20/2023	41,742						(1,942)	39,800	41,316	1,516		1,516
100085030	Amsterdam	NLD		07/27/2022	10/20/2023	9,211						(428)	8,782	9,128	346		346
100086936	Lehigh Acres	FL		10/24/2022	10/09/2023	252,915		(10,463)			(10,463)		242,452	242,452			
100086943	Fallbrook	CA		10/24/2022	11/09/2023	429,970		6,750			6,750		436,720	436,720			
100086968	Cranston	RI		10/24/2022	09/09/2023	234,378		(9,045)			(9,045)		225,333	225,333			
100087103	Pompano Beach	FL		11/04/2022	08/09/2023	483,752		(11,752)			(11,752)		472,000	472,000			
100087658	Amsterdam	NLD		09/27/2022	12/20/2023	185,161						(19,247)	165,915	189,190	23,276		23,276
100087674	Spa Buena Vista Los Cabos	MEX		10/03/2022	12/15/2023	399,633							399,633	399,633			
100088506	Amsterdam	NLD		10/27/2022	12/20/2023	64,218						5,275	69,492	65,430	(4,063)		(4,063)
100088516	Amsterdam	NLD		10/27/2022	06/20/2023	2,114						174	2,288	2,145	(143)		(143)
100088528	Amsterdam	NLD		10/27/2022	06/20/2023	2,460						202	2,662	2,508	(154)		(154)
100088541	Amsterdam	NLD		10/27/2022	08/21/2023	27,828						2,286	30,114	28,343	(1,771)		(1,771)
100088546	Amsterdam	NLD		10/27/2022	02/21/2023	100,983						8,297	109,279	100,485	(8,794)		(8,794)
100088566	Amsterdam	NLD		10/27/2022	11/20/2023	63,576						5,222	68,798	65,003	(3,795)		(3,795)
100089012	Atlanta	GA		11/04/2022	06/09/2023	496,693		(16,693)			(16,693)		480,000	480,000			
100089667	Amsterdam	NLD		11/29/2022	08/21/2023	54,157						(1,907)	52,250	55,148	2,898		2,898
100089677	Amsterdam	NLD		11/29/2022	11/20/2023	49,876						(1,756)	48,120	50,995	2,875		2,875
100089721	Amsterdam	NLD		11/29/2022	06/20/2023	32,109						(1,130)	30,978	32,755	1,776		1,776
100090605	Amsterdam	NLD		12/28/2022	08/21/2023	3,157						(28)	3,129	3,215	86		86

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1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100090606	Amsterdam	NLD		12/28/2022	08/21/2023	47,361						(424)	46,936	48,225	1,288		1,288
11186	Taunton	MA		12/31/2013	06/23/2023	113,047							113,047	113,047			
1000015	Mcallen	TX		10/30/2003	11/22/2023	146,037		(875)			(875)		145,162	145,162			
1000016	Mcallen	TX		03/01/2016	11/22/2023	519,921		1,548			1,548		521,469	521,469			
1000021	San Antonio	TX		06/05/2006	07/12/2023	306,228							306,228	306,228			
1000036	Houston	TX		11/05/2012	11/17/2023	544,314		(1,791)			(1,791)		542,523	542,523			
1000037	Houston	TX		11/05/2012	11/17/2023	444,497		(613)			(613)		443,884	443,884			
2287701	San Francisco	CA		05/26/2021	06/21/2023	3,456,565							3,456,565	3,456,565			
7200194	New York	NY		04/28/2021	06/30/2023	10,000,000							10,000,000	9,098,901		(901,099)	(901,099)
7200210	Coronado	CA		05/27/2021	06/15/2023	10,000,000							10,000,000	10,000,000			
7200284	West Palm Beach	FL		05/26/2021	12/15/2023	8,500,000							8,500,000	8,500,000			
7200304	New York	NY		05/27/2021	10/05/2023	5,701,376							5,701,376	5,701,376			
7200321	San Antonio	TX		05/27/2021	07/17/2023	7,500,000							7,500,000	7,500,000			
7200324	New York	NY		05/27/2021	08/29/2023	8,000,000							8,000,000	8,000,000			
7200325	New York	NY		05/27/2021	08/23/2023	12,500,000							12,500,000	12,500,000			
7200407	Bevevrly Hills	CA		06/01/2021	11/03/2023	22,474,834		25,166			25,166		22,500,000	22,500,000			
7200410	Sunnyvale	CA		06/01/2021	09/06/2023	9,991,187		8,813			8,813		10,000,000	10,000,000			
7200592	New York	NY		11/09/2022	08/29/2023	29,499,630		500,370			500,370		30,000,000	30,000,000			
100011616	Hampton	VA		03/08/2017	10/13/2023	117,140		41,287			41,287		158,427	166,243		7,816	7,816
100011643	Adelanto	CA		03/08/2017	02/13/2023	210,087		54,519			54,519		264,606	264,606			
100012186	Katy	TX		03/08/2017	03/13/2023	1,854							1,854	223		(1,630)	(1,630)
100014713	Egg Harbor Township	NJ		09/27/2017	07/13/2023	4,575		66			66		4,641	4,641			
100014769	Cutler Bay	FL		10/30/2017	07/13/2023	10,133		31			31		10,165	10,158		(7)	(7)
100026887	Dixon	CA		09/26/2018	09/05/2023	154,934		628			628		155,562	155,558		(4)	(4)
100043003	Arroyo Grande	CA		05/28/2020	10/05/2023	144,647		957			957		145,604	145,592		(12)	(12)
100043538	West Valley City	UT		08/13/2020	12/11/2023	81,876		(3,013)			(3,013)		78,863	78,865		1	1
100044986	Beaver	PA		11/19/2020	08/07/2023	44,377		796			796		45,173	45,161		(11)	(11)
100046079	Hollister	NC		11/25/2020	08/07/2023	2,595		3			3		2,597	2,612		14	14
100046100	Silverwood	MI		11/25/2020	11/07/2023	104,980		(4,354)			(4,354)		100,627	100,624		(3)	(3)
100046200	Chenoa	IL		11/25/2020	05/15/2023	118,901		19,808			19,808		138,709	114,800		(23,909)	(23,909)
100046282	Ironwood	MI		11/25/2020	01/07/2023	75,482		(9,670)			(9,670)		65,812	65,806		(5)	(5)
100046621	Minneapolis	MN		11/25/2020	09/07/2023	122,996		(6,268)			(6,268)		116,728	116,729		1	1
100046831	Columbus	OH		11/20/2020	11/07/2023	5,712		(80)			(80)		5,632	5,632			
100046855	Bakersville	NC		11/20/2020	10/07/2023	7,216		1			1		7,217	6,844		(373)	(373)
100046940	Miami	FL		11/20/2020	07/07/2023	25,319		(1,205)			(1,205)		24,114	24,106		(8)	(8)
100047013	Naples	FL		11/20/2020	10/07/2023	57,841		(673)			(673)		57,169	57,131		(38)	(38)
100047055	Grand Rapids	MI		11/20/2020	12/07/2023	14,460		(1,017)			(1,017)		13,444	13,443		(1)	(1)
100047104	Omaha	NE		11/20/2020	03/07/2023	36,123		(2,595)			(2,595)		33,528	33,528			
100047241	Manassas	VA		11/20/2020	01/07/2023	4							4	3		(1)	(1)
100047412	Woodstock	GA		11/20/2020	02/07/2023	70,461		(5,668)			(5,668)		64,793	64,793			
100047465	Sterling Heights	MI		11/20/2020	02/07/2023	12,234		825			825		13,059	13,056		(2)	(2)
100047888	Beltsville	MD		11/20/2020	01/07/2023	154,003		(4,752)			(4,752)		149,251	149,252		1	1
100048467	Modesto	CA		11/20/2020	07/07/2023	165,041		(4,602)			(4,602)		160,438	160,438			
100049206	Perris	CA		11/20/2020	07/07/2023	150,410		(25,146)			(25,146)		125,264	125,267		2	2
100049893	Lindon	UT		11/20/2020	07/07/2023	4,095		(22)			(22)		4,072	4,072			
100049957	Maplewood	NJ		11/20/2020	01/07/2023	16,533		(478)			(478)		16,055	16,023		(32)	(32)
100050078	Phoenix	AZ		11/20/2020	04/07/2023	6,162		(98)			(98)		6,064	6,061		(2)	(2)
100050242	Miami	FL		11/20/2020	08/07/2023	167,269		8,530			8,530		175,799	175,798			
100053410	Mcallen	TX		03/23/2021	12/07/2023	18,780		(46)			(46)		18,734	18,723		(11)	(11)
100053522	Liberal	KS		03/23/2021	06/07/2023	6,930		92			92		7,023	6,632		(390)	(390)
100053586	Rio Rancho	NM		03/23/2021	03/07/2023	1,702							1,702	1,702			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100053601	Loxahatchee	FL		03/23/2021	08/07/2023	213,958		(12,928)			(12,928)		201,030	201,027		(3)	(3)
100053693	Los Angeles	CA		03/23/2021	10/07/2023	792,035		(97,929)			(97,929)		694,106	684,932		(9,175)	(9,175)
100054463	Newberry	SC		03/23/2021	09/07/2023	13,875		81			81		13,956	13,947		(9)	(9)
100055348	Davie	FL		03/23/2021	06/07/2023	228,035		(8,976)			(8,976)		219,058	219,068		9	9
100055419	Salisbury	NC		03/23/2021	03/07/2023	10,120		98			98		10,218	10,227		9	9
100055750	Livermore	CA		03/23/2021	08/07/2023	225,210		(3,332)			(3,332)		221,877	221,876		(2)	(2)
100070433	Evans	CO		09/23/2021	09/17/2023	299,513		(3,534)			(3,534)		295,980	295,979		(1)	(1)
100071483	Tampa	FL		10/26/2021	07/09/2023	161,039		(13,610)			(13,610)		147,429	147,432		3	3
100081586	Houston	TX		03/24/2022	11/09/2023	795,623		(9,085)			(9,085)		786,538	785,792		(746)	(746)
100081781	Zwolle	LA		03/30/2022	05/15/2023	234,690		64			64		234,754	217,782		(16,972)	(16,972)
100081820	Scottsdale	AZ		04/12/2022	11/09/2023	874,210		(33,651)			(33,651)		840,559	840,567		8	8
100084393	Myrtle Beach	SC		08/12/2022	05/15/2023	311,746		(111)			(111)		311,635	294,981		(16,654)	(16,654)
100084405	Nazareth	PA		08/12/2022	05/15/2023	194,903		(195)			(195)		194,708	178,301		(16,407)	(16,407)
100087093	Texas City	TX		11/04/2022	02/09/2023	158,575		(160)			(160)		158,415	148,196		(10,219)	(10,219)
100087114	Sonora	KY		11/04/2022	05/15/2023	127,035		(150)			(150)		126,885	112,943		(13,943)	(13,943)
7200406M	Tunbridge Wells	GBR		05/26/2021	02/24/2023	51,758,352		459,369			459,369	4,078,128	56,295,849	51,875,893	(4,419,956)		(4,419,956)
0199999. Mortgages closed by repayment						251,285,854		1,584,376			1,584,376	4,506,422	257,376,652	251,631,543	(4,741,306)	(1,003,803)	(5,745,109)
7200635	Long Island City	NY		05/27/2021		9,909,423						(217)	9,909,206	9,909,206			
100000159	Reedley	CA		09/27/2016		2,473							2,473	2,473			
100000165	Mchenry	IL		09/27/2016		4,825							4,825	4,825			
100000181	Coatesville	PA		09/27/2016		5,338							5,338	5,338			
100000194	Sylmar	CA		09/27/2016		9,094							9,094	9,094			
100000195	Lorton	VA		09/27/2016		9,450							9,450	9,450			
1000002	Dublin	CA		08/30/2010		244,825							244,825	244,825			
100000205	Fortuna	CA		09/27/2016		3,381							3,381	3,381			
100000206	Chicago	IL		09/27/2016		1,643							1,643	1,643			
100000211	Rialto	CA		09/27/2016		3,762							3,762	3,762			
100000212	Buena Park	CA		09/27/2016		6,702							6,702	6,702			
100000304	Upland	CA		09/27/2016		5,255							5,255	5,255			
100000360	Pottstown	PA		09/27/2016		3,144							3,144	3,144			
100000369	Newburgh	NY		09/27/2016		2,141							2,141	2,141			
100000381	Sterrett	AL		09/27/2016		26,379							26,379	26,379			
100000383	New Castle	DE		09/27/2016		4,058							4,058	4,058			
100000387	Phoenix	AZ		09/27/2016		2,697							2,697	2,697			
100000393	Atlantic City	NJ		09/27/2016		143							143	143			
100000411	Tulsa	OK		09/27/2016		9,136							9,136	9,136			
100000423	Auburndale	FL		09/27/2016		5,380							5,380	5,380			
100000431	Montebello	CA		09/27/2016		6,709							6,709	6,709			
100000433	Tucson	AZ		09/27/2016		2,775							2,775	2,775			
100000436	Slyvania	OH		09/27/2016		1,264							1,264	1,264			
100000444	Chicago	IL		09/27/2016		2,171							2,171	2,171			
100000454	Hopkins	SC		09/27/2016		2,347							2,347	2,347			
100000455	Chesapeake	VA		09/27/2016		3,739							3,739	3,739			
100000456	Enterprise	AL		09/27/2016		3,121							3,121	3,121			
100000461	Bethlehem	PA		09/27/2016		2,352							2,352	2,352			
100000472	Fort Kent	ME		09/27/2016		873							873	873			
100000476	Indianapolis	IN		09/27/2016		2,552							2,552	2,552			
100000479	Findlay	OH		09/27/2016		3,935							3,935	3,935			
100000492	Perris	CA		09/27/2016		2,504							2,504	2,504			
100000502	Carson	CA		09/27/2016		6,042							6,042	6,042			
100000511	Wilmington	DE		09/27/2016		1,384							1,384	1,384			

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100000512	Axis	AL		09/27/2016		1,080							1,080	1,080			
100000531	Germantown	MD		09/27/2016		23,083							23,083	23,083			
100000561	Deer Park	NY		09/27/2016		14,989							14,989	14,982		(7)	(7)
100000580	Port St. Lucie	FL		09/27/2016		10,593							10,593	10,593			
100000597	Longwood	FL		09/27/2016		2,762							2,762	2,762			
100000605	Beltsville	MD		09/27/2016		3,907							3,907	3,907			
100000613	New Haven	CT		09/27/2016		3,374							3,374	3,374			
100000614	Sumner	WA		09/27/2016		4,266							4,266	4,266			
100000615	Brooklyn	NY		09/27/2016		10,006							10,006	10,006			
100000618	Evanston	IL		09/27/2016		1,929							1,929	1,929			
100000622	Jacksonville	FL		09/27/2016		5,801							5,801	5,801			
100000626	Camby	IN		09/27/2016		2,724							2,724	2,724			
100000637	Boynton Beach	FL		09/27/2016		4,919							4,919	4,919			
1000007	Norco	CA		08/30/2011		340,369							340,369	340,369			
1000024	Houston	TX		12/27/2006		379,231							379,231	379,231			
100010639	Lake Arrowhead	CA		01/27/2017		10,906							10,906	10,906			
100010645	Sunrise	FL		12/23/2016		4,263							4,263	4,263			
100010650	Severna Park	MD		12/23/2016		19,286							19,286	19,286			
100010653	Chico	CA		12/23/2016		13,579							13,579	13,579			
100010655	Stevensville	MD		12/23/2016		39,808							39,808	39,808			
100010657	Lahaina	HI		12/23/2016		6,288							6,288	6,288			
100010663	Cleveland Heights	OH		12/23/2016		1,505							1,505	1,505			
100010664	Cohoes	NY		12/23/2016		3,390							3,390	3,390			
100010670	Las Vegas	NV		12/23/2016		1,868							1,868	1,868			
100010681	Puyallup	WA		12/23/2016		3,684							3,684	3,684			
100010684	Orange Beach	AL		12/23/2016		7,676							7,676	7,676			
100010689	Las Vegas	NV		12/23/2016		2,786							2,786	2,786			
100010694	Derby	CT		12/23/2016		843							843	843			
100010711	Linwood	NJ		12/23/2016		64,251							64,251	64,251			
100010715	Carson City	NV		12/23/2016		3,766							3,766	3,766			
100010740	Naples	FL		01/27/2017		4,739							4,739	4,739			
100010750	Upper Marlboro	MD		12/23/2016		2,648							2,648	2,648			
100010762	North Las Vegas	NV		12/23/2016		5,787							5,787	5,787			
100010765	Titusville	FL		12/23/2016		4,634							4,634	4,634			
100010772	Phoenix	AZ		12/23/2016		3,770							3,770	3,770			
100010780	Farmersville	CA		12/23/2016		21,424							21,424	21,424			
100010784	Columbia	SC		12/23/2016		2,256							2,256	2,256			
100010789	Miami	FL		01/27/2017		4,349							4,349	4,348		(1)	(1)
100010792	Lehigh Acre	FL		12/23/2016		4,428							4,428	4,428			
100010796	Miami	FL		12/23/2016		6,117							6,117	6,117			
100010806	Homestead	FL		12/23/2016		3,885							3,885	3,885			
100010811	Hagerstown	MD		12/23/2016		2,791							2,791	2,791			
100010825	Waldorf	MD		12/23/2016		913							913	913			
100010845	Lyons	IL		12/23/2016		3,001							3,001	3,001			
100010851	Memphis	TN		12/23/2016		4,465							4,465	4,465			
100010856	Montgomery	AL		12/23/2016		1,981							1,981	1,981			
100010865	Virginia Beach	VA		12/23/2016		6,051							6,051	6,051			
100010873	Ontario	CA		01/27/2017		3,595							3,595	3,595			
100010882	Vineland	NJ		12/23/2016		4,581							4,581	4,581			
100010884	Ventura	CA		12/23/2016		4,095							4,095	4,095			
100010889	Hayward	CA		12/23/2016		7,317							7,317	7,317			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100010902	Winston Salem	NC		12/23/2016		1,649							1,649	1,649			
100010905	Fletcher	NC		12/23/2016		7,263							7,263	7,263			
100010949	Dayton	OH		12/23/2016		3,054							3,054	3,054			
100010950	Jacksonville	FL		12/23/2016		2,463							2,463	2,463			
100010954	Pensacola	FL		12/23/2016		4,118							4,118	4,118			
100010955	Memphis	TN		12/23/2016		2,095							2,095	2,095			
100010957	Miami	FL		12/23/2016		4,129							4,129	4,128		(1)	(1)
100010958	Miami	FL		12/23/2016		4,198							4,198	4,198			
100010967	Toms Riv	NJ		12/23/2016		28,271							28,271	28,271			
100010970	Lansing	MI		12/23/2016		1,240							1,240	1,240			
100010972	Baltimore	MD		12/23/2016		2,451							2,451	2,451			
100010976	Gretna	FL		12/23/2016		1,517							1,517	1,517			
100010978	Wickliffe	OH		12/23/2016		2,599							2,599	2,598		(1)	(1)
100010991	Osseo	MI		12/23/2016		2,357							2,357	2,357			
100010996	Lauderhill	FL		01/27/2017		1,348							1,348	1,348			
100011001	Tobyhanna	PA		12/23/2016		1,464							1,464	1,464			
100011005	Saint Cloud	FL		12/23/2016		2,607							2,607	2,607			
100011006	Lincoln Park	MI		12/23/2016		5,086							5,086	5,086			
100011010	Berwyn	IL		12/23/2016		2,578							2,578	2,578			
100011011	West Mifflin	PA		12/23/2016		6,339							6,339	6,339			
100011015	Selma	CA		12/23/2016		694							694	694			
100011022	Baltimore	MD		12/23/2016		2,025							2,025	2,025			
100011026	Las Vegas	NV		12/23/2016		3,295							3,295	3,295			
100011037	Cleveland	OH		12/23/2016		2,899							2,899	2,899			
100011046	Kahului	HI		12/23/2016		6,508							6,508	6,508			
100011049	Poughkeepsie	NY		01/27/2017		2,153							2,153	2,153			
100011051	Chesterfield	VA		12/23/2016		5,512							5,512	5,512			
100011054	El Paso	TX		01/27/2017		6,346							6,346	6,345		(1)	(1)
100011147	Fredericksburg	VA		12/23/2016		21,935							21,935	21,935			
100011190	Memphis	TN		12/23/2016		4,446							4,446	4,446			
100011199	Westhampton Beach	NY		01/27/2017		8,921							8,921	8,921			
100011202	Minneapolis	MN		12/23/2016		11,120							11,120	11,120			
100011212	Chambersburg	PA		12/23/2016		3,810							3,810	3,810			
100011225	Moncks Corner	SC		12/23/2016		5,377							5,377	5,377			
100011234	Ruskin	FL		12/23/2016		3,319							3,319	3,319			
100011280	Memphis	TN		12/23/2016		627							627	627			
100011283	St. Clairesville	OH		12/23/2016		2,542							2,542	2,542			
100011289	Albuquerque	NM		12/23/2016		808							808	808			
100011290	Ludington	MI		12/23/2016		398							398	398			
100011320	Deatsville	AL		12/23/2016		4,887							4,887	4,887			
100011340	Columbus	OH		01/27/2017		7,386							7,386	7,386			
100011384	Baltimore	MD		12/23/2016		2,389							2,389	2,389			
100011403	Albuquerque	NM		12/23/2016		4,800							4,800	4,800			
100011438	Chambersburg	PA		12/23/2016		1,940							1,940	1,940			
100011465	Estero	FL		12/23/2016		8,444							8,444	8,444			
100011515	Stafford	VA		03/08/2017		5,148							5,148	5,148			
100011516	Chestertown	MD		03/08/2017		5,891							5,891	5,891			
100011518	Teaneck	NJ		03/08/2017		4,190							4,190	4,190			
100011524	Elgin	IL		03/08/2017		3,023							3,023	3,023			
100011527	New Port Richey	FL		03/08/2017		6,473							6,473	6,473			
100011530	Providence	RI		03/08/2017		2,410							2,410	2,410			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100011531	Las Vegas	NV		03/08/2017		4,898							4,898	4,898			
100011533	Wesley Chapel	FL		03/08/2017		2,351							2,351	2,351			
100011536	Baton Rouge	LA		03/08/2017		2,275							2,275	2,275			
100011537	Hopelawn	NJ		03/08/2017		2,624							2,624	2,624			
100011539	Baltimore	MD		03/08/2017		4,592							4,592	4,592			
100011544	Sarasota	FL		03/08/2017		4,467							4,467	4,461		(6)	(6)
100011553	Philadelphia	PA		03/08/2017		3,541							3,541	3,541			
100011555	Daytona Beach	FL		03/08/2017		801							801	803		2	2
100011557	Addison	IL		03/08/2017		5,310							5,310	5,308		(2)	(2)
100011558	Riverside	CA		03/08/2017		4,164							4,164	4,164			
100011560	Altamonte Springs	FL		03/08/2017		4,455							4,455	4,455			
100011561	Felton	DE		03/08/2017		2,201							2,201	2,201			
100011562	Charlotte	NC		03/08/2017		2,498							2,498	2,498			
100011563	North Little Rock	AR		03/08/2017		2,941							2,941	2,941			
100011565	Bay Shore	NY		03/08/2017		4,591							4,591	4,591			
100011567	Lauderhill	FL		03/08/2017		2,007							2,007	2,007			
100011569	Tampa	FL		03/08/2017		3,743							3,743	3,743			
100011570	Miami	FL		03/08/2017		2,167							2,167	2,167			
100011572	Baltimore	MD		03/08/2017		3,675							3,675	3,675			
100011583	Wynantskill	NY		03/08/2017		5,141							5,141	5,140		(1)	(1)
100011587	Memphis	TN		03/08/2017		1,876							1,876	1,876			
100011588	Annapolis	MD		03/08/2017		5,631							5,631	5,623		(9)	(9)
100011590	Erwin	TN		03/08/2017		1,721							1,721	1,721			
100011591	Germantown	MD		03/08/2017		7,459							7,459	7,459			
100011597	Bel Air	MD		03/08/2017		5,942							5,942	5,938		(5)	(5)
100011598	Moreno Valley	CA		03/08/2017		8,039							8,039	8,039			
100011599	Spring Hill	FL		03/08/2017		917							917	917			
100011602	Lusby	MD		03/08/2017		9,706							9,706	9,706			
100011608	Lewes	DE		03/08/2017		4,268							4,268	4,268			
100011612	Bellwood	IL		03/08/2017		2,249							2,249	2,249			
100011613	Ansonia	CT		03/08/2017		9,259							9,259	9,256		(3)	(3)
100011614	Tamarac	FL		03/08/2017		1,785							1,785	1,785			
100011622	Paterson	NJ		03/08/2017		2,663							2,663	2,663			
100011626	Fair Lawn	NJ		03/08/2017		9,059							9,059	9,059			
100011627	Weston	FL		03/08/2017		20,674							20,674	20,670		(5)	(5)
100011649	Fayetteville	AR		03/08/2017		6,854							6,854	6,854			
100011650	Canyon Lake	CA		03/08/2017		11,675							11,675	11,675			
100011653	North Bergen	NJ		03/08/2017		4,544							4,544	4,544			
100011654	Belleville	NJ		03/08/2017		4,126							4,126	4,126			
100011657	Annapolis	MD		03/08/2017		3,873							3,873	3,873			
100011659	Riverhead	NY		03/08/2017		7,765							7,765	7,765			
100011662	Miamisburg	OH		03/08/2017		4,428							4,428	4,426		(2)	(2)
100011665	Wesley Chapel	FL		03/08/2017		4,686							4,686	4,682		(4)	(4)
100011666	Waynesboro	PA		03/08/2017		3,411							3,411	3,411			
100011667	Amityville	NY		03/08/2017		10,846							10,846	10,846			
100011672	Tulare	CA		03/08/2017		4,656							4,656	4,658		2	2
100011673	Little Falls	MN		03/08/2017		1,529							1,529	1,529			
100011680	Kissimmee	FL		03/08/2017		8,078							8,078	8,078			
100011700	Glendale	AZ		03/08/2017		6,806							6,806	6,806			
100011701	Agoura Hills	CA		03/08/2017		13,825							13,825	13,825			
100011702	Lakeland	FL		03/08/2017		2,335							2,335	2,335			

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100011726	Montauk	NY		03/08/2017		9,933							9,933	9,933			
100011727	Glendale	AZ		03/08/2017		2,487							2,487	2,487			
100011729	Falls Church	VA		03/08/2017		8,265							8,265	8,265			
100011736	Excelsior Springs	MO		03/08/2017		2,068							2,068	2,068			
100011747	Kuna	ID		03/08/2017		3,250							3,250	3,250			
100011753	Bloomington	CA		03/08/2017		2,822							2,822	2,825		3	3
100011765	Philadelphia	PA		03/08/2017		1,505							1,505	1,504		(1)	(1)
100011774	Bethlehem	PA		03/08/2017		7,292							7,292	7,291		(1)	(1)
100011777	Saugus	MA		03/08/2017		14,415							14,415	14,415			
100011783	Plainfield	IL		03/08/2017		2,492							2,492	2,492			
100011786	Fort Washington	MD		03/08/2017		5,708							5,708	5,708			
100011795	Logan	OH		03/08/2017		1,730							1,730	1,729			
100011798	Baltimore	MD		03/08/2017		2,227							2,227	2,227			
100011804	Central Islip	NY		03/08/2017		5,313							5,313	5,313			
100011810	Virginia Beach	VA		03/08/2017		9,459							9,459	9,451		(8)	(8)
100011813	Naperville	IL		03/08/2017		4,515							4,515	4,515			
100011825	Swanton	OH		03/08/2017		5,418							5,418	5,418			
100011837	Chicago	IL		03/08/2017		3,818							3,818	3,818			
100011840	Fort Lauderdale	FL		03/08/2017		3,568							3,568	3,568			
100011849	Rohnert Park	CA		03/08/2017		11,106							11,106	11,106			
100011851	Loxahatchee	FL		03/08/2017		11,986							11,986	11,986			
100011852	Amelia	OH		03/08/2017		1,998							1,998	1,999		1	1
100011858	Chantilly	VA		03/08/2017		8,700							8,700	8,700			
100011867	Weston	FL		03/08/2017		2,446							2,446	2,446			
100011870	Marrero	LA		03/08/2017		846							846	846			
100011876	Landenberg	PA		03/08/2017		6,272							6,272	6,272			
100011882	Charlotte	NC		03/08/2017		5,191							5,191	5,191		(1)	(1)
100011885	Nashville	MI		03/08/2017		4,666							4,666	4,665		(1)	(1)
100011888	Los Angeles	CA		03/08/2017		6,775							6,775	6,775			
100011904	Albuquerque	NM		03/08/2017		1,649							1,649	1,649			
100011906	Plant City	FL		03/08/2017		3,027							3,027	3,027			
100011914	Jacksonville	FL		03/08/2017		1,992							1,992	1,992			
100011929	Torrance	CA		03/08/2017		6,429							6,429	6,429			
100011932	Mount Airy	NC		03/08/2017		3,179							3,179	3,180		1	1
100011935	Simi Valley	CA		03/08/2017		12,950							12,950	12,949		(1)	(1)
100011938	Damascus	MD		03/08/2017		7,593							7,593	7,594		1	1
100011941	Deltona	FL		03/08/2017		2,101							2,101	2,101			
100011944	Miami	FL		03/08/2017		1,955							1,955	1,955			
100011974	Santa Rosa	CA		03/08/2017		5,934							5,934	5,934			
100011980	Boynton Beach	FL		03/08/2017		1,591							1,591	1,591			
100011983	Kershaw	SC		03/08/2017		2,923							2,923	2,923			
100011986	Ramseur	NC		03/08/2017		1,762							1,762	1,762			
100011992	Kansas City	MO		03/08/2017		4,585							4,585	4,584		(1)	(1)
100011998	Belmont	OH		03/08/2017		2,598							2,598	2,598			
100012015	San Juan Capistrano	CA		03/08/2017		25,830							25,830	25,830			
100012031	Northborough	MA		03/08/2017		16,513							16,513	16,511		(3)	(3)
100012034	Perris	CA		03/08/2017		3,604							3,604	3,604			
100012040	West New York	NJ		03/08/2017		5,905							5,905	5,905			
100012046	North Miami	FL		03/08/2017		1,942							1,942	1,954		12	12
100012052	Terrebonne	OR		03/08/2017		3,293							3,293	3,293			
100012058	Saint Clair	MO		03/08/2017		2,559							2,559	2,559			

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100012064	Brooklyn	NY		03/08/2017		11,633							11,633	11,633			
100012070	Houston	TX		03/08/2017		3,246							3,246	3,246			
100012073	Houston	TX		03/08/2017		2,271							2,271	2,271			
100012085	Denver	CO		03/08/2017		6,446							6,446	6,446			
100012088	Springfield Gardens	NY		03/08/2017		5,581							5,581	5,581			
100012096	Richmond	VA		03/08/2017		2,466							2,466	2,466			
100012099	Staten Island	NY		03/08/2017		13,383							13,383	13,383			
100012105	Denver	CO		03/08/2017		11,604							11,604	11,604			
100012108	Battle Creek	MI		03/08/2017		2,719							2,719	2,719			
100012114	Nampa	ID		03/08/2017		885							885	885			
100012117	Philadelphia	PA		03/08/2017		656							656	656			
100012120	Orlando	FL		03/08/2017		4,378							4,378	4,378			
100012123	Woodmere	NY		03/08/2017		(23,162)							(23,162)	6,022		29,184	29,184
100012126	Spring Hill	FL		03/08/2017		2,858							2,858	2,858			
100012129	Palm Bay	FL		03/08/2017		1,924							1,924	1,924			
100012132	Wilmington	DE		03/08/2017		4,968							4,968	4,968			
100012135	San Pedro	CA		03/08/2017		2,794							2,794	2,794			
100012144	Goodlettsville	TN		03/08/2017		2,800							2,800	2,800			
100012150	East Boston	MA		03/08/2017		4,938							4,938	4,938			
100012156	Miami Beach	FL		03/08/2017		8,399							8,399	8,386		(12)	(12)
100012163	San Jose	CA		03/08/2017		10,077							10,077	10,077			
100012165	Everson	WA		03/08/2017		3,300							3,300	3,294		(6)	(6)
100012171	Oceanside	NY		03/08/2017		3,961							3,961	3,961			
100012177	Fairfax	VA		03/08/2017		10,394							10,394	10,394			
100012189	Orlando	FL		03/08/2017		3,515							3,515	3,515			
100012207	Goshen	IN		03/08/2017		14,288							14,288	14,278		(10)	(10)
100012210	Philadelphia	PA		03/08/2017		2,914							2,914	2,913		(1)	(1)
100012217	Scotts Valley	CA		03/08/2017		6,942							6,942	6,941		(1)	(1)
100012218	Wilmington	DE		04/28/2017		2,834							2,834	2,834			
100012220	Haines City	FL		04/28/2017		1,978							1,978	1,978			
100012225	Bristow	VA		04/28/2017		11,907							11,907	11,907			
100012226	Coral Springs	FL		04/28/2017		18,553							18,553	18,553			
100012229	Abingdon	MD		04/28/2017		3,729							3,729	3,734		6	6
100012232	Fords	NJ		04/28/2017		11,938							11,938	11,938			
100012238	Kissimmee	FL		04/28/2017		4,291							4,291	4,291			
100012240	Hamilton	OH		04/28/2017		874							874	874			
100012242	Miami	FL		04/28/2017		2,325							2,325	2,325			
100012244	Greenwood	SC		04/28/2017		4,500							4,500	4,500			
100012245	Nephi	UT		04/28/2017		1,578							1,578	1,578			
100012246	Tampa	FL		04/28/2017		2,868							2,868	2,863		(5)	(5)
100012251	Philadelphia	PA		04/28/2017		5,920							5,920	5,920			
100012252	Dunnellon	FL		04/28/2017		3,779							3,779	3,779			
100012254	Roselle	NJ		04/28/2017		5,900							5,900	5,900			
100012255	Fitchburg	MA		04/28/2017		7,669							7,669	7,669			
100012256	Allentown	PA		04/28/2017		442							442	442			
100012257	Louisville	KY		04/28/2017		1,595							1,595	1,595			
100012260	Philadelphia	PA		04/28/2017		2,158							2,158	2,158			
100012262	Baltimore	MD		04/28/2017		1,819							1,819	1,819			
100012263	Easton	MD		04/28/2017		1,860							1,860	1,860			
100012264	Stilwell	OK		04/28/2017		1,602							1,602	1,602			
100012266	Casco	ME		04/28/2017		2,528							2,528	2,528			

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100012267	Port Saint Lucie	FL		04/28/2017		2,520							2,520	2,520			
100012269	West Park	FL		04/28/2017		2,697							2,697	2,697			
100012270	Lakeland	FL		04/28/2017		1,320							1,320	1,320			
100012271	Plantation	FL		04/28/2017		3,206							3,206	3,206			
100012274	Winter Haven	FL		04/28/2017		889							889	889			
100012280	Rio Rancho	NM		04/28/2017		1,360							1,360	1,360			
100012281	Vero Beach	FL		04/28/2017		1,546							1,546	1,546			
100012282	Waterbury	CT		04/28/2017		5,959							5,959	5,959			
100012287	Belchertown	MA		04/28/2017		4,166							4,166	4,166			
100012289	Winston-Salem	NC		04/28/2017		3,277							3,277	3,277			
100012291	Yuba City	CA		04/28/2017		3,115							3,115	3,115			
100012294	Loves Park	IL		04/28/2017		2,690							2,690	2,690			
100012295	Windsor	PA		04/28/2017		8,926							8,926	8,926			
100012296	Chicago	IL		04/28/2017		5,051							5,051	5,051			
100012297	Hammond	IN		04/28/2017		3,439							3,439	3,439			
100012299	Weslaco	TX		04/28/2017		3,440							3,440	3,441		1	1
100012301	Bristow	VA		04/28/2017		15,255							15,255	15,252		(3)	(3)
100012305	Chicago	IL		04/28/2017		6,612							6,612	6,612			
100012345	Skokie	IL		04/28/2017		18,005							18,005	18,005			
100012502	Brooklyn	NY		04/28/2017		16,652							16,652	16,652			
100012505	Altamonte Springs	FL		04/28/2017		4,169							4,169	4,169			
100012506	Lake Worth	FL		04/28/2017		8,339							8,339	8,340		1	1
100012507	San Diego	CA		04/28/2017		5,742							5,742	5,742			
100012512	Lynwood	IL		04/28/2017		1,526							1,526	1,526			
100012520	Selmer	TN		04/28/2017		886							886	886			
100012521	Louisville	KY		04/28/2017		1,505							1,505	1,505			
100012524	Brooklyn	NY		04/28/2017		10,829							10,829	10,814		(14)	(14)
100012527	Houston	TX		04/28/2017		3,926							3,926	3,926			
100012528	Warren	MI		04/28/2017		3,015							3,015	3,015			
100012533	Newark	NJ		04/28/2017		4,885							4,885	4,885			
100012537	Miami	FL		04/28/2017		2,178							2,178	2,178			
100012540	Dunnellon	FL		04/28/2017		75,701							75,701	75,701			
100012544	Bolivar	TN		04/28/2017		1,347							1,347	1,347			
100012553	Fernandina Beach	FL		04/28/2017		3,196							3,196	3,196			
100012556	Los Banos	CA		04/28/2017		1,541							1,541	1,540		(1)	(1)
100012557	Lincolnwood	IL		04/28/2017		7,600							7,600	7,600			
100012558	Miami	FL		04/28/2017		2,615							2,615	2,615			
100012560	North Lauderdale	FL		04/28/2017		1,789							1,789	1,789			
100012561	San Jose	CA		04/28/2017		1,346							1,346	1,346			
100012601	Spring Hill	FL		05/25/2017		2,002							2,002	2,002			
100012602	Las Vegas	NV		05/25/2017		14,359							14,359	14,359			
100012603	Henderson	NV		05/25/2017		3,279							3,279	3,279			
100012608	Mastic	NY		05/25/2017		4,585							4,585	4,585			
100012611	Upper Marlboro	MD		05/25/2017		3,835							3,835	3,835			
100012613	Everett	WA		05/25/2017		3,091							3,091	3,091			
100012615	Shirley	NY		05/25/2017		4,546							4,546	4,546			
100012623	Pembroke Pines	FL		05/25/2017		5,570							5,570	5,570			
100012625	Clearwater	FL		05/25/2017		3,660							3,660	3,660			
100012626	Jupiter	FL		05/25/2017		2,324							2,324	2,324			
100012628	Winter Park	FL		05/25/2017		3,246							3,246	3,245			
100012629	Fontana	CA		05/25/2017		5,278							5,278	5,278			

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100012631	Hialeah	FL		05/25/2017		1,570							1,570	1,570			
100012639	Bakersfield	CA		05/25/2017		1,633							1,633	1,633			
100012642	Longwood	FL		05/25/2017		3,469							3,469	3,469			
100012643	Fresno	CA		05/25/2017		2,104							2,104	2,104			
100012645	San Jose	CA		05/25/2017		4,390							4,390	4,390			
100012647	Chicago	IL		05/25/2017		3,517							3,517	3,517			
100012649	Miami	FL		05/25/2017		2,505							2,505	2,505			
100012654	Bridgeport	CT		05/25/2017		5,643							5,643	5,643			
100012655	Tavares	FL		05/25/2017		1,804							1,804	1,804			
100012657	West Palm Beach	FL		05/25/2017		1,592							1,592	1,592			
100012658	Lompoc	CA		05/25/2017		4,067							4,067	4,067			
100012659	Township Hillside	NJ		05/25/2017		2,498							2,498	2,498			
100012662	Silver Spring	MD		05/25/2017		3,621							3,621	3,621			
100012663	District Heights	MD		05/25/2017		1,295							1,295	1,295			
100012664	Jacksonville	FL		05/25/2017		1,759							1,759	1,759			
100012665	Las Vegas	NV		05/25/2017		2,528							2,528	2,528			
100012666	Punta Gorda	FL		05/25/2017		2,194							2,194	2,194			
100012667	Garden City	MI		05/25/2017		1,510							1,510	1,510			
100012668	Winter Garden	FL		05/25/2017		2,737							2,737	2,737			
100012670	Moreno Valley	CA		05/25/2017		3,323							3,323	3,323			
100012673	Skokie	IL		05/25/2017		2,826							2,826	2,826			
100012675	Tucson	AZ		05/25/2017		1,911							1,911	1,911			
100012676	Orlando	FL		05/25/2017		1,651							1,651	1,651			
100012678	La Quinta	CA		05/25/2017		4,399							4,399	4,399			
100012680	Reno	NV		05/25/2017		2,803							2,803	2,803			
100012686	Las Vegas	NV		05/25/2017		4,536							4,536	4,536			
100012688	Ocala	FL		05/25/2017		1,935							1,935	1,935			
100012689	Cape Coral	FL		05/25/2017		2,392							2,392	2,392			
100012690	Lansing	MI		05/25/2017		1,426							1,426	1,426			
100012692	Maricopa	AZ		05/25/2017		2,579							2,579	2,579			
100012697	Los Banos	CA		05/25/2017		3,799							3,799	3,799			
100012699	Township Of Winslow	NJ		05/25/2017		21,491							21,491	21,491			
100012701	Henderson	NV		05/25/2017		1,493							1,493	1,493			
100012705	Ocean City	MD		05/25/2017		4,003							4,003	4,003			
100012707	North Las Vegas	NV		05/25/2017		3,317							3,317	3,317			
100012709	Big Bear City	CA		05/25/2017		3,737							3,737	3,737			
100012710	Sonora	CA		05/25/2017		2,870							2,870	2,870			
100012712	Modesto	CA		05/25/2017		1,855							1,855	1,855			
100012715	West Palm Beach	FL		05/25/2017		14,674							14,674	14,674			
100012718	Pine Mountain Club	CA		05/25/2017		3,447							3,447	3,447			
100012723	Peoria	AZ		05/25/2017		3,953							3,953	3,953			
100012724	Palos Hills	IL		05/25/2017		4,063							4,063	4,063			
100012725	Orlando	FL		05/25/2017		2,926							2,926	2,926			
100012726	San Bernardino	CA		05/25/2017		3,865							3,865	3,865			
100012732	Bakersfield	CA		05/25/2017		2,198							2,198	2,198			
100012735	Apopka	FL		05/25/2017		3,489							3,489	3,486		(4)	(4)
100012737	Spring Hill	FL		05/25/2017		4,469							4,469	4,469			
100012739	Fresno	CA		05/25/2017		2,325							2,325	2,325			
100012740	Pittsburg	CA		05/25/2017		3,330							3,330	3,330			
100012741	Bakersfield	CA		05/25/2017		3,163							3,163	3,163		(1)	(1)
100012748	Las Vegas	NV		05/25/2017		3,612							3,612	3,612			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100012752	Melrose Park	IL		05/25/2017		1,489							1,489	1,489			
100012756	Fresno	CA		05/25/2017		2,387							2,387	2,387			
100012759	Yuma	AZ		05/25/2017		1,463							1,463	1,463			
100012760	Gurnee	IL		05/25/2017		1,720							1,720	1,720			
100012762	Bakersfield	CA		05/25/2017		2,404							2,404	2,404			
100012764	Reynoldsburg	OH		05/25/2017		2,845							2,845	2,845			
100012765	North Beach	MD		05/25/2017		4,090							4,090	4,090			
100012766	Modesto	CA		05/25/2017		9,557							9,557	9,555		(2)	(2)
100012769	Fresno	CA		05/25/2017		888							888	888			
100012771	Las Vegas	NV		05/25/2017		1,890							1,890	1,888		(2)	(2)
100012783	Compton	CA		05/25/2017		2,254							2,254	2,254			
100012784	Tampa	FL		05/25/2017		1,957							1,957	1,957			
100012801	Citrus Heights	CA		05/25/2017		2,415							2,415	2,415			
100012807	Fruitland Park	FL		05/25/2017		4,170							4,170	4,170			
100012815	Los Angeles	CA		05/25/2017		3,590							3,590	3,590			
100012817	Los Angeles	CA		05/25/2017		4,073							4,073	4,073			
100012829	Lancaster	CA		05/25/2017		5,367							5,367	5,362		(5)	(5)
100012832	Perris	CA		05/25/2017		2,821							2,821	2,818		(2)	(2)
100012834	Miami	FL		05/25/2017		3,496							3,496	3,496			
100012835	Chicago	IL		05/25/2017		5,020							5,020	5,020			
100012836	Garnerville	NY		05/25/2017		3,942							3,942	3,942			
100012845	Fowlerville	MI		05/25/2017		1,818							1,818	1,818			
100012847	Sumpter Township	MI		05/25/2017		2,894							2,894	2,893			
100012852	Henderson	NV		05/25/2017		4,028							4,028	4,028			
100012862	Fillmore	CA		05/25/2017		3,784							3,784	3,784			
100012864	Las Vegas	NV		05/25/2017		2,246							2,246	2,246			
100012865	Ft Walton Beach	FL		05/25/2017		2,364							2,364	2,364			
100012868	Lynwood	CA		05/25/2017		2,180							2,180	2,180			
100012869	Saint Petersburg	FL		05/25/2017		1,473							1,473	1,473			
100012873	Lehigh Acres	FL		05/25/2017		741							741	741			
100012875	Punta Gorda	FL		05/25/2017		1,802							1,802	1,802			
100012879	Sunrise	FL		05/25/2017		838							838	838			
100012885	Las Vegas	NV		05/25/2017		4,191							4,191	4,191			
100012887	Las Vegas	NV		05/25/2017		1,919							1,919	1,919			
100012888	Fort Myers	FL		05/25/2017		2,772							2,772	2,772			
100012899	Royal Palm Beach	FL		05/25/2017		2,814							2,814	2,814			
100012909	Mesquite	TX		05/25/2017		1,089							1,089	1,089			
100012911	Manteca	CA		05/25/2017		1,408							1,408	1,407			
100012912	Victorville	CA		05/25/2017		2,052							2,052	2,052			
100012914	Jacksonville	FL		05/25/2017		3,571							3,571	3,571			
100012915	Naples	FL		05/25/2017		3,153							3,153	3,153			
100012918	Pompano Beach	FL		05/25/2017		6,505							6,505	6,505			
100012920	Land Of Lakes	FL		05/25/2017		5,072							5,072	5,072			
100012935	Orlando	FL		05/25/2017		4,531							4,531	4,531			
100012938	Moreno Valley	CA		05/25/2017		4,264							4,264	4,264			
100012942	Port Orange	FL		05/25/2017		1,171							1,171	1,171			
100012943	Palm Coast	FL		05/25/2017		3,422							3,422	3,422			
100012946	Lake Worth	FL		05/25/2017		1,926							1,926	1,926			
100012948	Lauderhill	FL		05/25/2017		2,368							2,368	2,368			
100012950	Moreno Valley	CA		05/25/2017		3,193							3,193	3,193			
100012951	Clermont	FL		05/25/2017		3,759							3,759	3,759			

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100012956	Kailau-Kona	HI		05/25/2017		3,925							3,925	3,925			
100012960	Lamont	CA		05/25/2017		2,198							2,198	2,198			
100012965	Bowie	MD		05/25/2017		8,310							8,310	8,310			
100012971	Miami	FL		05/25/2017		1,170							1,170	1,170			
100012972	Las Vegas	NV		05/25/2017		2,094							2,094	2,094			
100012973	Moreno Valley	CA		05/25/2017		4,226							4,226	4,226			
100012974	Perris	CA		05/25/2017		2,248							2,248	2,248			
100012977	Dorchester	MA		05/25/2017		8,125							8,125	8,125			
100012978	Fontana	CA		05/25/2017		1,666							1,666	1,666			
100012981	Queen Creek	AZ		05/25/2017		3,913							3,913	3,913			
100012982	Orlando	FL		05/25/2017		2,242							2,242	2,242			
100012988	Hollywood	FL		05/25/2017		2,468							2,468	2,468			
100012997	Winter Springs	FL		05/25/2017		2,414							2,414	2,414			
100013001	Redding	CA		05/25/2017		2,147							2,147	2,147			
100013003	Las Vegas	NV		05/25/2017		1,706							1,706	1,706			
100013005	Matteson	IL		05/25/2017		2,491							2,491	2,491			
100013012	Miami	FL		05/25/2017		2,102							2,102	2,102			
100013017	Fort Washington	MD		05/25/2017		2,982							2,982	2,982			
100013024	Volo	IL		05/25/2017		3,293							3,293	3,293			
100013027	Phelan	CA		05/25/2017		2,643							2,643	2,643			
100013030	Hanover Park	IL		05/25/2017		1,403							1,403	1,403			
100013036	Bakersfield	CA		05/25/2017		1,447							1,447	1,447			
100013041	Compton	CA		05/25/2017		2,734							2,734	2,734			
100013042	Hollywood	FL		05/25/2017		3,271							3,271	3,271			
100013043	Margate	FL		05/25/2017		1,628							1,628	1,626		(2)	(2)
100013055	Las Vegas	NV		05/25/2017		1,858							1,858	1,858			
100013056	Land O' Lakes	FL		05/25/2017		5,745							5,745	5,745			
100013070	Oviedo	FL		05/25/2017		4,616							4,616	4,616			
100013085	San Diego	CA		05/25/2017		3,594							3,594	3,594			
100013088	Sacramento	CA		05/25/2017		5,340							5,340	5,340			
100013094	Lancaster Area	CA		05/25/2017		1,109							1,109	1,109			
100013103	Sacramento	CA		05/25/2017		1,581							1,581	1,581			
100013109	Allentown	PA		05/25/2017		1,330							1,330	1,330			
100013127	Moreno Valley	CA		05/25/2017		10,733							10,733	10,733			
100013135	Frederick	MD		05/25/2017		1,849							1,849	1,849			
100013136	Germantown	MD		05/25/2017		2,860							2,860	2,860			
100013138	Seminole	FL		05/25/2017		1,581							1,581	1,581			
100013139	Brentwood	NY		05/25/2017		11,541							11,541	11,541			
100013140	Tampa	FL		05/25/2017		4,236							4,236	4,236			
100013144	Overton	NV		05/25/2017		1,684							1,684	1,684			
100013145	Fresno	CA		05/25/2017		2,690							2,690	2,690			
100013146	Las Vegas	NV		05/25/2017		4,043							4,043	4,043			
100013147	Miramar	FL		05/25/2017		2,057							2,057	2,057			
100013151	Greenbelt	MD		05/25/2017		3,156							3,156	3,156			
100013158	Fresno	CA		05/25/2017		1,951							1,951	1,949		(2)	(2)
100013161	Star	ID		05/25/2017		4,180							4,180	4,180			
100013165	Glendale	AZ		05/25/2017		3,547							3,547	3,547			
100013176	Bushwood	MD		05/25/2017		2,592							2,592	2,592			
100013182	Oakland Park	FL		05/25/2017		3,931							3,931	3,931			
100013183	Riverhead	NY		05/25/2017		3,181							3,181	3,181			
100013193	Las Vegas	NV		05/25/2017		1,656							1,656	1,656			

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100013198	Las Vegas	NV		05/25/2017		1,989							1,989	1,989			
100013199	North Bergen	NJ		05/25/2017		4,589							4,589	4,589			
100013201	Miami	FL		05/25/2017		2,339							2,339	2,339			
100013205	Las Vegas	NV		05/25/2017		3,132							3,132	3,132			
100013210	Tamarac	FL		05/25/2017		1,821							1,821	1,821			
100013211	Crestview	FL		05/25/2017		4,643							4,643	4,643			
100013212	Miami	FL		05/25/2017		2,281							2,281	2,280			
100013216	Bakersfield	CA		05/25/2017		2,385							2,385	2,385			
100013219	Rio Rico	AZ		05/25/2017		2,401							2,401	2,401			
100013220	Dinuba	CA		05/25/2017		1,951							1,951	1,951			
100013222	Gridley	CA		05/25/2017		2,614							2,614	2,614			
100013228	Cleveland	OH		05/25/2017		1,954							1,954	1,954			
100013236	Los Angeles	CA		05/25/2017		5,789							5,789	5,789			
100013237	El Centro	CA		05/25/2017		2,208							2,208	2,208			
100013240	San Bernardino	CA		05/25/2017		4,086							4,086	4,086			
100013241	Leominster	MA		05/25/2017		1,835							1,835	1,835			
100013242	Tolleson	AZ		05/25/2017		2,894							2,894	2,894			
100013250	Poughkeepsie	NY		05/25/2017		3,822							3,822	3,822			
100013251	Culpeper	VA		05/25/2017		1,814							1,814	1,814			
100013254	Stockton	CA		05/25/2017		4,444							4,444	4,444			
100013260	Woonsocket	RI		05/25/2017		2,219							2,219	2,219			
100013264	Pepperell	MA		05/25/2017		3,208							3,208	3,208			
100013272	Lynwood	CA		05/25/2017		2,437							2,437	2,437			
100013274	Soledad	CA		05/25/2017		3,480							3,480	3,480			
100013278	Miramar	FL		05/25/2017		2,795							2,795	2,795			
100013279	Oakhurst	CA		05/25/2017		6,448							6,448	6,448			
100013280	Las Vegas	NV		05/25/2017		4,019							4,019	4,019			
100013281	Fresno	CA		05/25/2017		3,627							3,627	3,627			
100013282	Miramar	FL		05/25/2017		4,510							4,510	4,510			
100013294	Chicago	IL		05/25/2017		2,492							2,492	2,492			
100013297	Green Valley	AZ		05/25/2017		4,102							4,102	4,102			
100013302	Orlando	FL		05/25/2017		2,930							2,930	2,930			
100013303	Henderson	NV		05/25/2017		2,472							2,472	2,472			
100013305	Oakdale	MN		05/25/2017		2,887							2,887	2,887			
100013308	Saint Cloud	FL		05/25/2017		3,967							3,967	3,967			
100013312	Fredericksburg	VA		05/25/2017		5,035							5,035	5,035			
100013314	Mesa	AZ		05/25/2017		1,872							1,872	1,872			
100013317	Deland	FL		05/25/2017		1,364							1,364	1,364			
100013326	Milford	PA		05/25/2017		3,773							3,773	3,772		(1)	(1)
100013327	Miami	FL		05/25/2017		3,035							3,035	3,035			
100013329	Las Vegas	NV		05/25/2017		926							926	926			
100013331	Clearwater	FL		05/25/2017		767							767	767			
100013333	Saint Cloud	FL		05/25/2017		2,906							2,906	2,906			
100013334	Lauderdale Lakes	FL		05/25/2017		2,123							2,123	2,123			
100013335	Gridley	CA		05/25/2017		2,311							2,311	2,311			
100013344	Surprise	AZ		05/25/2017		4,830							4,830	4,830			
100013348	Lancaster	CA		05/25/2017		2,966							2,966	2,966			
100013349	Waukegan	IL		05/25/2017		1,393							1,393	1,393			
100013350	Ocoee	FL		05/25/2017		5,897							5,897	5,896		(1)	(1)
100013355	Las Vegas	NV		05/25/2017		3,416							3,416	3,416			
100013356	Union	NJ		05/25/2017		10,756							10,756	10,756			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100013357	Lehigh Acres	FL		05/25/2017		3,996							3,996	3,996			
100013359	Largo	FL		05/25/2017		1,369							1,369	1,369			
100013360	Bakersfield	CA		05/25/2017		1,245							1,245	1,245			
100013362	Brentwood	NY		05/25/2017		3,687							3,687	3,687			
100013365	Orlando	FL		05/25/2017		1,484							1,484	1,484			
100013366	Las Vegas	NV		05/25/2017		9,688							9,688	9,688			
100013370	Round Lake	IL		05/25/2017		2,497							2,497	2,497			
100013372	Fresno	CA		05/25/2017		8,623							8,623	8,619		(4)	(4)
100013374	Hackensack	NJ		05/25/2017		6,493							6,493	6,493			
100013375	Ramona	CA		05/25/2017		3,837							3,837	3,837			
100013376	Freeport	NY		05/25/2017		4,119							4,119	4,119			
100013384	Las Vegas	NV		05/25/2017		3,538							3,538	3,538			
100013386	Orange Park	FL		05/25/2017		1,882							1,882	1,882			
100013395	Cape Coral	FL		05/25/2017		2,706							2,706	2,706			
100013402	Banning	CA		05/25/2017		4,200							4,200	4,200			
100013407	Hollywood	FL		05/25/2017		3,242							3,242	3,242			
100013411	Lakeland	FL		05/25/2017		4,554							4,554	4,554			
100013412	Fontana	CA		05/25/2017		2,048							2,048	2,048			
100013413	Stockton	CA		05/25/2017		2,639							2,639	2,639			
100013419	Bridgeport	CT		05/25/2017		3,153							3,153	3,153			
100013422	Tamarac	FL		05/25/2017		2,791							2,791	2,791			
100013427	Ormond Beach	FL		05/25/2017		432							432	432			
100013428	Mt Dora	FL		05/25/2017		3,336							3,336	3,336			
100013429	North Port	FL		05/25/2017		2,403							2,403	2,403			
100013437	Pasadena	MD		05/25/2017		5,690							5,690	5,690			
100013445	Miami	FL		05/25/2017		19,014							19,014	19,014			
100013446	Royal Palm Beach	FL		05/25/2017		5,880							5,880	5,880			
100013449	Triangle	VA		05/25/2017		3,513							3,513	3,512		(1)	(1)
100013452	Ocala	FL		05/25/2017		2,550							2,550	2,550			
100013455	Fredericksburg	VA		05/25/2017		2,849							2,849	2,849			
100013461	Miami Gardens	FL		05/25/2017		2,712							2,712	2,712			
100013462	Front Royal	VA		05/25/2017		3,014							3,014	3,014			
100013464	Temple Hills	MD		05/25/2017		2,322							2,322	2,322			
100013467	Un	NJ		05/25/2017		4,467							4,467	4,467			
100013471	Brooklyn Park	MN		05/25/2017		2,226							2,226	2,226			
100013475	Lake Elsinore	CA		05/25/2017		3,844							3,844	3,844			
100013476	Bakersfield	CA		05/25/2017		1,933							1,933	1,933			
100013477	Fresno	CA		05/25/2017		4,049							4,049	4,049			
100013483	Parrish	FL		05/25/2017		1,604							1,604	1,604			
100013489	Adelanto	CA		05/25/2017		3,248							3,248	3,248			
100013494	Las Vegas	NV		05/25/2017		2,059							2,059	2,059			
100013495	Santa Maria	CA		05/25/2017		3,981							3,981	3,981			
100013499	Ceres	CA		05/25/2017		2,899							2,899	2,899			
100013500	La Quinta	CA		05/25/2017		2,637							2,637	2,637			
100013503	Fort Lauderdale	FL		05/25/2017		2,802							2,802	2,802			
100013505	Las Vegas	NV		05/25/2017		4,059							4,059	4,059			
100013506	Las Vegas	NV		05/25/2017		2,512							2,512	2,512			
100013507	Fresno	CA		05/25/2017		1,653							1,653	1,653			
100013509	Las Vegas	NV		05/25/2017		3,705							3,705	3,704		(1)	(1)
100013515	Hyannis	MA		05/25/2017		6,117							6,117	6,117			
100013520	Lorton	VA		05/25/2017		4,892							4,892	4,892			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100013521	Princeton	MN		05/25/2017		2,395							2,395	2,395			
100013526	Lake In The Hills	IL		05/25/2017		2,987							2,987	2,987			
100013529	Sandy	OR		05/25/2017		4,452							4,452	4,450		(2)	(2)
100013545	Stockton	CA		05/25/2017		1,724							1,724	1,724			
100013547	Tucson	AZ		05/25/2017		1,385							1,385	1,385			
100013550	Saint Louis	MO		05/25/2017		2,199							2,199	2,199			
100013564	Colton	CA		05/25/2017		3,654							3,654	3,654			
100013578	Santa Paula	CA		05/25/2017		2,440							2,440	2,440			
100013589	San Diego	CA		05/25/2017		4,125							4,125	4,125			
100013596	Eugene	OR		05/25/2017		4,721							4,721	4,721			
100013601	Pomona	CA		05/25/2017		3,032							3,032	3,032			
100013608	Kissimmee	FL		05/25/2017		1,310							1,310	1,310			
100013614	Rohnert Park	CA		05/25/2017		2,306							2,306	2,306			
100013620	Parma	OH		05/25/2017		1,639							1,639	1,639			
100013621	Saint Augustine	FL		05/25/2017		3,151							3,151	3,151			
100013622	Yuba City	CA		05/25/2017		3,093							3,093	3,093			
100013628	Washington	DC		05/25/2017		6,374							6,374	6,374			
100013632	Redmond	OR		05/25/2017		5,435							5,435	5,435			
100013635	Brentwood	MD		05/25/2017		3,616							3,616	3,616			
100013637	Apple Valley	CA		05/25/2017		3,218							3,218	3,218			
100013644	Daphne	AL		05/25/2017		3,751							3,751	3,751			
100013649	Berkeley	IL		05/25/2017		2,979							2,979	2,979			
100013650	Chicago	IL		05/25/2017		1,654							1,654	1,654			
100013652	Brandywine	MD		05/25/2017		6,966							6,966	6,966			
100013653	Fresno	CA		05/25/2017		2,643							2,643	2,643			
100013655	Ft Wayne	IN		05/25/2017		3,075							3,075	3,075			
100013658	Fredericksburg	VA		05/25/2017		3,378							3,378	3,378			
100013670	Romeoville	IL		05/25/2017		2,038							2,038	2,038			
100013672	South Amboy	NJ		05/25/2017		4,683							4,683	4,683			
100013675	Porterville	CA		05/25/2017		1,393							1,393	1,393			
100013676	Hooksett	NH		05/25/2017		2,435							2,435	2,435			
100013677	Apollo Beach	FL		05/25/2017		4,034							4,034	4,034			
100013689	Council Bluffs	IA		05/25/2017		5,375							5,375	5,375			
100013690	North Port	FL		05/25/2017		2,166							2,166	2,166			
100013691	Frederick	MD		05/25/2017		3,412							3,412	3,412			
100013694	Peoria	AZ		05/25/2017		2,915							2,915	2,915			
100013697	Sacramento	CA		05/25/2017		3,432							3,432	3,432			
100013700	Fort Myers	FL		05/25/2017		1,426							1,426	1,426			
100013701	Escondido	CA		05/25/2017		5,043							5,043	5,043			
100013706	Jacksonville	FL		05/25/2017		4,571							4,571	4,571			
100013710	Bartlett	IL		05/25/2017		6,174							6,174	6,174			
100013719	Bunker Hill	WV		05/25/2017		5,448							5,448	5,448			
100013723	Madera	CA		05/25/2017		3,068							3,068	3,068			
100013740	Everett	WA		05/25/2017		1,725							1,725	1,725			
100013745	Arvin	CA		05/25/2017		1,315							1,315	1,315			
100013749	Fresno	CA		05/25/2017		1,690							1,690	1,690			
100013750	Everett	WA		05/25/2017		3,468							3,468	3,468			
100013757	San Pablo	CA		05/25/2017		4,608							4,608	4,607		(1)	(1)
100013760	Homestead	FL		05/25/2017		1,700							1,700	1,700			
100013761	Inglewood	CA		05/25/2017		2,799							2,799	2,799			
100013778	Oakland	CA		05/25/2017		5,856							5,856	5,856			

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100013783	Washington	DC		05/25/2017		2,309							2,309	2,309			
100013786	Rogers	AR		05/25/2017		1,622							1,622	1,622			
100013787	Kailua Kona	HI		05/25/2017		7,841							7,841	7,841			
100013789	Alabaster	AL		05/25/2017		3,202							3,202	3,202			
100013792	Temecula	CA		05/25/2017		23,676							23,676	23,676			
100013794	Hollister	CA		05/25/2017		6,583							6,583	6,583			
100013795	Oakland	CA		05/25/2017		3,665							3,665	3,665			
100013799	Tucson	AZ		05/25/2017		4,945							4,945	4,945			
100013814	Goose Creek	SC		05/25/2017		2,109							2,109	2,109			
100013816	Lake Lure	NC		05/25/2017		607							607	607			
100013819	Perris	CA		05/25/2017		4,478							4,478	4,478			
100013821	Orlando	FL		05/25/2017		3,570							3,570	3,570			
100013824	Callahan	FL		05/25/2017		2,898							2,898	2,898			
100013828	Hialeah	FL		05/25/2017		2,071							2,071	2,071			
100013830	Salinas	CA		05/25/2017		3,164							3,164	3,164			
100013833	Richmond	VA		05/25/2017		2,039							2,039	2,039			
100013835	San Bernardino	CA		05/25/2017		3,784							3,784	3,784			
100013838	Colton	CA		05/25/2017		2,936							2,936	2,936			
100013849	Los Angeles	CA		05/25/2017		10,929							10,929	10,929			
100013850	Ladson	SC		05/25/2017		2,680							2,680	2,680			
100013855	Worcester	MA		05/25/2017		3,357							3,357	3,356		(1)	(1)
100013856	Orange Township	NJ		05/25/2017		4,014							4,014	4,014			
100013857	Tucson	AZ		05/25/2017		2,513							2,513	2,513			
100013864	Hoffman Estates	IL		05/25/2017		6,314							6,314	6,314			
100013865	Oxnard	CA		05/25/2017		4,957							4,957	4,957			
100013872	San Bernardino	CA		05/25/2017		1,991							1,991	1,991			
100013888	Palmdale	CA		05/25/2017		2,680							2,680	2,680			
100013891	Corona	CA		05/25/2017		6,277							6,277	6,277			
100013896	Las Vegas	NV		05/25/2017		7,658							7,658	7,658			
100013901	Marysville	CA		05/25/2017		1,501							1,501	1,501			
100013909	Ontario	CA		05/25/2017		5,232							5,232	5,232			
100013910	Los Angeles	CA		05/25/2017		5,660							5,660	5,660			
100013911	Sacramento	CA		05/25/2017		2,880							2,880	2,880			
100013912	Jamaica	NY		05/25/2017		6,384							6,384	6,384			
100013920	Salinas	CA		05/25/2017		8,357							8,357	8,357		(1)	(1)
100013921	Capitol Heights	MD		05/25/2017		2,326							2,326	2,326			
100013923	Wilmington	NC		05/25/2017		2,398							2,398	2,398			
100013927	Pembroke Pines	FL		05/25/2017		10,517							10,517	10,517			
100013928	Mesa	AZ		05/25/2017		985							985	985			
100013930	Fresno	CA		05/25/2017		12,676							12,676	12,672		(4)	(4)
100013940	Caldwell	ID		05/25/2017		5,066							5,066	5,066			
100013941	Phoenix	AZ		05/25/2017		847							847	847			
100013951	Compton	CA		05/25/2017		3,523							3,523	3,523			
100013956	Orlando	FL		05/25/2017		3,145							3,145	3,145			
100013972	Houston	TX		05/25/2017		1,857							1,857	1,857			
100013980	Vallejo	CA		05/25/2017		671							671	671			
100013989	Santa Ana	CA		05/25/2017		4,608							4,608	4,608			
100013991	Crest Hill	IL		05/25/2017		2,179							2,179	2,179			
100013992	Bogota	NJ		05/25/2017		4,692							4,692	4,692			
100013996	Las Vegas	NV		05/25/2017		3,338							3,338	3,338			
100013997	Trussville	AL		05/25/2017		3,734							3,734	3,734			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100014004	Plainfield	IL		05/25/2017		3,310							3,310	3,310		(1)	(1)
100014013	Oregon City	OR		05/25/2017		3,349							3,349	3,349			
100014014	Sultan	WA		05/25/2017		2,556							2,556	2,556			
100014015	Skokie	IL		05/25/2017		5,428							5,428	5,428			
100014017	Huntington Park	CA		05/25/2017		4,024							4,024	4,024			
100014024	Land O Lakes	FL		05/25/2017		3,982							3,982	3,982			
100014026	Landover	MD		05/25/2017		6,593							6,593	6,590		(3)	(3)
100014027	Gold Canyon	AZ		05/25/2017		2,406							2,406	2,406			
100014028	Chelsea	AL		05/25/2017		3,987							3,987	3,987			
100014031	Perris	CA		05/25/2017		3,087							3,087	3,087			
100014032	Oregon City	OR		05/25/2017		4,532							4,532	4,532			
100014041	Billings	MT		05/25/2017		2,603							2,603	2,603			
100014042	Council Bluffs	IA		05/25/2017		2,284							2,284	2,284			
100014044	Colonial Heights	VA		05/25/2017		2,785							2,785	2,785			
100014047	Middletown	DE		05/25/2017		3,085							3,085	3,085			
100014050	Bradenton	FL		05/25/2017		2,170							2,170	2,170			
100014054	Yuma	AZ		05/25/2017		2,151							2,151	2,151			
100014055	Yuma	AZ		05/25/2017		1,955							1,955	1,955			
100014056	Graham	NC		05/25/2017		1,601							1,601	1,601			
100014065	Coral Springs	FL		05/25/2017		1,106							1,106	1,106			
100014069	Bensenville	IL		05/25/2017		3,453							3,453	3,453			
100014072	Clinton	MD		05/25/2017		3,663							3,663	3,663			
100014073	San Jacinto	CA		05/25/2017		4,661							4,661	4,661			
100014083	Lynn	MA		05/25/2017		4,084							4,084	4,084			
100014102	Coarsegold	CA		05/25/2017		1,354							1,354	1,354			
100014104	Sebring	FL		05/25/2017		2,738							2,738	2,738			
100014107	Aurora	IL		05/25/2017		2,063							2,063	2,063			
100014109	Las Vegas	NV		05/25/2017		1,404							1,404	1,404			
100014112	Frederick	MD		05/25/2017		12,572							12,572	12,572			
100014116	Phoenix	AZ		05/25/2017		1,843							1,843	1,843			
100014118	Peoria	AZ		05/25/2017		3,388							3,388	3,387			
100014119	Hialeah	FL		05/25/2017		4,656							4,656	4,656			
100014121	Southgate	MI		05/25/2017		2,322							2,322	2,322			
100014122	Streamwood	IL		05/25/2017		2,818							2,818	2,818			
100014125	Miami	FL		05/25/2017		5,795							5,795	5,795			
100014129	Orange Park	FL		05/25/2017		3,146							3,146	3,145			
100014131	Wesley Chapel	FL		05/25/2017		4,968							4,968	4,968			
100014134	Bowie	MD		05/25/2017		4,879							4,879	4,879			
100014141	Los Angeles	CA		05/25/2017		6,316							6,316	6,316			
100014163	Vero Beach	FL		05/25/2017		1,685							1,685	1,685		(1)	(1)
100014168	Fresno	CA		05/25/2017		3,472							3,472	3,472			
100014178	Greenbackville	VA		05/25/2017		2,377							2,377	2,377			
100014180	San Bernardino	CA		05/25/2017		7,582							7,582	7,576		(6)	(6)
100014188	Los Angeles	CA		08/30/2017		4,622							4,622	4,622			
100014195	Lake Orion	MI		09/20/2017		5,701							5,701	5,701			
100014196	Seal Beach	CA		08/30/2017		22,516							22,516	22,517			
100014202	Jacksonville	FL		08/30/2017		3,692							3,692	3,692			
100014207	Garden Grove	CA		08/30/2017		54,747							54,747	54,747			
100014210	Hacienda Heights	CA		08/30/2017		7,260							7,260	7,260			
100014240	Tinton Falls	NJ		09/27/2017		10,063							10,063	10,063			
100014242	Waldorf	MD		09/27/2017		7,018							7,018	7,018			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100014245	Upper Marlboro	MD		09/27/2017		1,946							1,946	1,946			
100014247	Taunton	MA		09/27/2017		2,444							2,444	2,444			
100014249	Tucson	AZ		09/27/2017		4,122							4,122	4,121		(1)	(1)
100014250	Waldorf	MD		09/27/2017		4,580							4,580	4,580			
100014252	Newark	NJ		09/27/2017		4,717							4,717	4,717			
100014253	Palm Coast	FL		09/27/2017		4,171							4,171	4,171			
100014259	South Plainfield	NJ		09/27/2017		3,827							3,827	3,827			
100014260	Howell	NJ		09/27/2017		(1,870)							(1,870)	8,610		10,480	10,480
100014263	Fresno	CA		09/27/2017		1,533							1,533	1,533			
100014266	New Rochelle	NY		09/27/2017		9,199							9,199	9,199			
100014267	College Point	NY		09/27/2017		6,162							6,162	6,162			
100014268	Forest Park	GA		09/27/2017		6,020							6,020	6,020			
100014270	East Quogue	NY		09/27/2017		6,413							6,413	6,413			
100014272	Chester	PA		09/27/2017		947							947	947		1	1
100014275	Downey	CA		09/27/2017		6,020							6,020	6,020			
100014276	Palm Desert	CA		09/27/2017		10,391							10,391	10,392		2	2
100014279	Nottingham	MD		09/27/2017		7,770							7,770	7,770			
100014286	Webster	NY		09/27/2017		3,209							3,209	3,209			
100014287	Lancaster	CA		09/27/2017		4,296							4,296	4,296			
100014288	Columbia	SC		09/27/2017		1,960							1,960	1,962		2	2
100014289	Hampton	GA		09/27/2017		3,402							3,402	3,402			
100014297	Detroit	MI		09/27/2017		3,045							3,045	3,054		9	9
100014298	Detroit	MI		09/27/2017		1,796							1,796	1,796			
100014301	Carteret	NJ		09/27/2017		953							953	953			
100014304	Teaneck	NJ		09/27/2017		13,180							13,180	13,180			
100014306	Los Banos	CA		09/27/2017		6,122							6,122	6,122			
100014308	Greenwood	SC		09/27/2017		2,987							2,987	2,994		7	7
100014314	Haddon Heights	NJ		09/27/2017		1,018							1,018	1,023		5	5
100014315	Peconic	NY		09/27/2017		27,946							27,946	27,946			
100014317	Tacoma	WA		09/27/2017		5,193							5,193	5,192			
100014393	Chino Hills	CA		09/27/2017		15,179							15,179	15,179			
100014436	Port Washington	NY		09/27/2017		9,217							9,217	9,217			
100014642	Charlotte	NC		09/27/2017		2,829							2,829	2,829			
100014644	Randolph	MA		09/27/2017		1,518							1,518	1,518			
100014645	San Marcos	TX		09/27/2017		9,601							9,601	9,601			
100014646	Brighton	MA		09/27/2017		5,411							5,411	5,414		3	3
100014647	San Francisco	CA		09/27/2017		25,677							25,677	25,681		4	4
100014649	Escondido	CA		09/27/2017		2,884							2,884	2,884			
100014650	Lacey	WA		09/27/2017		4,278							4,278	4,281		3	3
100014652	Elkridge	MD		09/27/2017		12,012							12,012	12,010		(2)	(2)
100014656	Lanoka Harbor	NJ		09/27/2017		1,839							1,839	1,839			
100014657	Gainesville	VA		09/27/2017		17,791							17,791	17,791			
100014661	Myrtle Beach	SC		09/27/2017		2,943							2,943	2,943			
100014665	Washington	NC		09/27/2017		926							926	926			
100014666	Chicago	IL		09/27/2017		3,908							3,908	3,908			
100014669	Charlotte	NC		09/27/2017		969							969	969			
100014670	Old Bridge	NJ		09/27/2017		1,177							1,177	1,174		(2)	(2)
100014674	Fallbrook	CA		09/27/2017		12,754							12,754	12,754			
100014676	San Gabriel	CA		09/27/2017		12,245							12,245	12,252		7	7
100014680	Macon	GA		09/27/2017		2,803							2,803	2,801		(1)	(1)
100014681	Laurel	DE		09/27/2017		770							770	767		(3)	(3)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100014683	White Plains	NY		09/27/2017		28,662							28,662	28,662			
100014684	Charlotte	NC		09/27/2017		4,548							4,548	4,548			
100014685	Greer	SC		09/27/2017		18,043							18,043	18,043			
100014686	Sunrise	FL		09/27/2017		2,140							2,140	2,140			
100014693	Gainesville	FL		09/27/2017		1,956							1,956	1,956			
100014696	San Jose	CA		09/27/2017		7,553							7,553	7,553			
100014699	Clinton	TN		09/27/2017		5,121							5,121	5,120		(1)	(1)
100014700	Memphis	TN		09/27/2017		571							571	571			
100014710	Baltimore	MD		09/27/2017		4,345							4,345	4,345			
100014715	Taunton	MA		09/27/2017		2,693							2,693	2,693			
100014719	Yuba City	CA		09/27/2017		1,997							1,997	1,997			
100014721	Sebastian	FL		09/27/2017		3,106							3,106	3,106			
100014722	Flagtown	NJ		09/27/2017		4,990							4,990	4,990			
100014725	Callahan	FL		09/27/2017		4,755							4,755	4,754		(1)	(1)
100014727	San Diego	CA		09/27/2017		1,121							1,121	1,121			
100014732	Menlo	IA		09/27/2017		2,135							2,135	2,135			
100014741	Roanoke	VA		09/27/2017		663							663	663			
100014744	Valdosta	GA		09/27/2017		1,482							1,482	1,482			
100014757	San Antonio	TX		10/30/2017		10,055							10,055	10,055			
100014761	Fisher Island	NY		10/30/2017		14,215							14,215	14,215			
100014765	Cape Coral	FL		10/30/2017		2,249							2,249	2,249			
100014768	St. Augustine	FL		10/30/2017		4,007							4,007	4,007			
100014773	Pinehurst	TX		10/30/2017		3,390							3,390	3,390			
100014779	Jacksonville	FL		10/30/2017		3,650							3,650	3,650			
100014848	Queen Creek	AZ		11/21/2017		2,152							2,152	2,158		7	7
100014864	Orlando	FL		11/21/2017		2,737							2,737	2,738		1	1
100014865	Avon Park	FL		11/21/2017		2,281							2,281	2,281			
100014880	Detroit	MI		11/21/2017		761							761	761			
100014895	Stillman Valley	IL		11/21/2017		6,738							6,738	6,738			
100014900	Rockford	IL		11/21/2017		2,147							2,147	2,147			
100014912	Cheriton	VA		11/21/2017		229							229	771		542	542
100015111	Delano	CA		12/14/2017		4,224							4,224	4,224			
100015149	Bowie	MD		12/14/2017		2,923							2,923	2,923			
100015172	Springfield	OH		12/14/2017		7,928							7,928	7,928			
100015320	Saint Marys	PA		12/14/2017		2,015							2,015	2,015			
100017066	Woonsocket	RI		04/26/2018		3,026							3,026	3,026			
100017068	Evansville	IN		04/26/2018		2,016							2,016	2,016			
100017146	Jupiter	FL		04/26/2018		6,701							6,701	6,701			
100017168	Palm Beach Gardens	FL		04/26/2018		7,498							7,498	7,498			
100017182	Orange	CA		04/26/2018		6,096							6,096	6,096			
100017183	Riverbank	CA		04/26/2018		8,175							8,175	8,175			
100017189	Cranston	RI		04/26/2018		2,934							2,934	2,934			
100017191	Washington	NJ		04/26/2018		6,011							6,011	6,011			
100017192	Sacramento	CA		04/26/2018		3,022							3,022	3,022			
100017199	Rockford	IL		04/26/2018		757							757	757			
100017202	Roanoke	VA		04/26/2018		2,141							2,141	2,141			
100017206	Newington	CT		04/26/2018		3,653							3,653	3,653			
100017213	Virginia Beach	VA		04/26/2018		4,193							4,193	4,193			
100017215	Hialeah	FL		04/26/2018		7,363							7,363	7,363			
100017223	Hialeah	FL		04/26/2018		3,884							3,884	3,884			
100017228	Philadelphia	PA		04/26/2018		2,439							2,439	2,439			

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100017248	Clear Spring	MD		04/26/2018		5,480							5,480	5,479		(1)	(1)
100017253	Annapolis	MD		04/26/2018		16,145							16,145	16,145			
100017273	Piney Flats	TN		04/26/2018		5,993							5,993	5,993			
100017277	Miami	FL		04/26/2018		1,088							1,088	1,088			
100017283	Huntsville	AL		04/26/2018		4,139							4,139	4,139			
100017309	Winter Haven	FL		04/26/2018		1,637							1,637	1,637			
100017392	Sylmar	CA		04/26/2018		16,634							16,634	16,634			
100017393	Virginia Beach	VA		04/26/2018		1,206							1,206	1,206			
100017397	La Mirada	CA		04/26/2018		20,362							20,362	20,362			
100017398	Baltimore	MD		04/26/2018		1,135							1,135	1,135			
100017410	Sauk Village	IL		04/26/2018		1,186							1,186	1,186			
100017421	Lansing	MI		04/26/2018		4,044							4,044	4,044			
100017447	Orlando	FL		04/26/2018		1,890							1,890	1,890			
100017491	Winter Haven	FL		04/26/2018		1,383							1,383	1,383			
100017515	Dayton	OH		04/26/2018		1,512							1,512	1,512			
100017518	Woodbridge	VA		04/26/2018		4,417							4,417	4,417			
100017523	Columbia	SC		04/26/2018		4,205							4,205	4,205			
100017543	Waldorf	MD		04/26/2018		2,503							2,503	2,503			
100017598	Miami Gardens	FL		04/26/2018		16,501							16,501	16,501			
100017605	Sunrise	FL		04/26/2018		5,455							5,455	5,455			
100017651	Milwaukee	WI		04/26/2018		3,202							3,202	3,202			
100017654	Bradley	IL		04/26/2018		3,535							3,535	3,534		(1)	(1)
100017664	Memphis	TN		04/26/2018		194							194	194			
100017717	Bridgeton	NJ		04/26/2018		1,916							1,916	1,916			
100017719	Paterson	NJ		04/26/2018		2,603							2,603	2,603			
100017730	Boynton Beach	FL		04/26/2018		7,045							7,045	7,045			
100017742	Los Angeles	CA		04/26/2018		3,111							3,111	3,111			
100017743	Lancaster	CA		04/26/2018		4,352							4,352	4,352			
100017744	Pinellas Park	FL		04/26/2018		1,021							1,021	1,021			
100017786	Ellabell	GA		04/26/2018		2,429							2,429	2,429			
1000202	Grand Junction	CO		10/04/2007		112,938							112,938	112,938			
100024436	Hollis	NH		09/20/2018		4,786							4,786	4,786			
100024437	Rochelle	VA		09/20/2018		1,733							1,733	1,733			
100024442	Owosso	MI		09/20/2018		849							849	849			
100024454	West New York	NJ		09/20/2018		380							380	380			
100024455	Memphis	TN		09/20/2018		1,648							1,648	1,648			
100024457	Miami	FL		09/20/2018		13,298							13,298	13,298			
100024459	Vista	CA		09/20/2018		1,792							1,792	1,792			
100024463	Slidell	LA		09/20/2018		3,267							3,267	3,267			
100024466	Detroit	MI		09/20/2018		1,152							1,152	1,152			
100024470	Detroit	MI		09/20/2018		1,381							1,381	1,381			
100024473	Mays Landing	NJ		09/20/2018		915							915	915			
100024474	Pittsburgh	PA		09/20/2018		3,275							3,275	3,275			
100024478	Nampa	ID		09/20/2018		4,457							4,457	4,457			
100024485	Saint Michael	MN		09/20/2018		2,263							2,263	2,263			
100024499	Nashville	TN		09/20/2018		3,382							3,382	3,382			
100024501	Schenectady	NY		09/20/2018		1,058							1,058	1,058			
100024503	San Diego	CA		09/20/2018		1,799							1,799	1,799			
100024508	Atco	NJ		09/20/2018		3,380							3,380	3,380			
100024516	Sammamish	WA		09/20/2018		4,827							4,827	4,827			
100024519	Bakersfield	CA		09/20/2018		2,186							2,186	2,186			

SCHEDULE B - PART 3

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

1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100024522	Wyandanch	NY		09/20/2018		2,527							2,527	2,527			
100024540	Linden	NJ		09/20/2018		4,639							4,639	4,639			
100024541	Duarte	CA		09/20/2018		4,750							4,750	4,750			
100024545	Auburn	WA		09/20/2018		1,760							1,760	1,760			
100024546	Dearborn Heights	MI		09/20/2018		1,636							1,636	1,636			
100024549	Buffalo	NY		09/20/2018		663							663	663			
100024551	Pocono Summit	PA		09/20/2018		1,126							1,126	1,126			
100024552	Cicero	IL		09/20/2018		5,879							5,879	5,879			
100024553	Saint Augustine	FL		09/20/2018		4,226							4,226	4,226			
100024554	Southfield	MI		09/20/2018		1,656							1,656	1,656			
100024555	Huntington Station	NY		09/20/2018		8,569							8,569	8,569			
100024559	Haledon	NJ		09/20/2018		7,638							7,638	7,635		(2)	(2)
100024569	Menlo Park	CA		09/20/2018		4,286							4,286	4,286			
100024575	San Jose	CA		09/20/2018		6,196							6,196	6,196			
100024576	Bakersfield	CA		09/20/2018		3,190							3,190	3,190			
100024577	West Chicago	IL		09/20/2018		2,282							2,282	2,282			
100024578	Greenacres	FL		09/20/2018		1,368							1,368	1,368			
100024581	Rio Rancho	NM		09/20/2018		2,504							2,504	2,504			
100024592	Brooklyn	NY		09/20/2018		4,897							4,897	4,897			
100024595	Toms River	NJ		09/20/2018		846							846	846			
100024600	Bowie	MD		09/20/2018		3,488							3,488	3,488			
100024608	Cortlandt Manor	NY		09/20/2018		5,557							5,557	5,557			
100024610	Spring Valley	NY		09/20/2018		3,792							3,792	3,792			
100024628	Piscataway	NJ		09/20/2018		4,916							4,916	4,916			
100024630	Orlando	FL		09/20/2018		1,806							1,806	1,806			
100024632	Sylmar	CA		09/20/2018		2,170							2,170	2,170			
100024639	Bronx	NY		09/20/2018		4,197							4,197	4,197			
100024648	Winter Springs	FL		09/20/2018		1,608							1,608	1,608			
100024652	Hackensack	NJ		09/20/2018		12,028							12,028	12,028			
100024658	Las Vegas	NV		09/20/2018		4,271							4,271	4,271			
100024662	Sacramento	CA		09/20/2018		3,963							3,963	3,963			
100024663	Valley Stream	NY		09/20/2018		2,416							2,416	2,416			
100024665	Southfield	MI		09/20/2018		2,017							2,017	2,017			
100024667	Laporte	CO		09/20/2018		18,177							18,177	18,177			
100024687	Hyattsville	MD		09/20/2018		5,641							5,641	5,641			
100024693	Orlando	FL		09/20/2018		1,106							1,106	1,106			
100024697	Chicago	IL		09/20/2018		1,943							1,943	1,943			
100024704	Jacksonville	FL		09/20/2018		2,928							2,928	2,928			
100024706	Allentown	PA		09/20/2018		1,033							1,033	1,033			
100024709	Seattle	WA		09/20/2018		5,208							5,208	5,208			
100024711	Indio	CA		09/20/2018		6,593							6,593	6,593			
100024713	Tucson	AZ		09/20/2018		1,367							1,367	1,367			
100024715	Chicago	IL		09/20/2018		2,625							2,625	2,625			
100024717	North Las Vegas	NV		09/20/2018		5,214							5,214	5,214			
100024718	Van Nuys	CA		09/20/2018		5,340							5,340	5,340			
100024723	Miami	FL		09/20/2018		1,933							1,933	1,933			
100024730	North Bergen	NJ		09/20/2018		3,778							3,778	3,778			
100024736	Tucson	AZ		09/20/2018		1,794							1,794	1,794			
100024740	Hialeah	FL		09/20/2018		2,698							2,698	2,698			
100024748	Inwood	WV		09/20/2018		4,076							4,076	4,076			
100024751	Beach Park	IL		09/20/2018		5,971							5,971	5,971			

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100024774	Miami	FL		09/20/2018		2,049							2,049	2,049			
100024775	Pembroke Pines	FL		09/20/2018		4,440							4,440	4,440			
100024777	Elk Grove Village	IL		09/20/2018		2,786							2,786	2,786			
100024780	Upper Marlboro	MD		09/20/2018		3,263							3,263	3,263			
100024783	Hagerstown	MD		09/20/2018		4,094							4,094	4,094			
100024784	Manteca	CA		09/20/2018		3,212							3,212	3,211		(1)	(1)
100024791	Las Vegas	NV		09/20/2018		5,835							5,835	5,835			
100024795	Haledon	NJ		09/20/2018		3,749							3,749	3,749			
100024803	Sicklerville	NJ		09/20/2018		7,248							7,248	7,248			
100024805	Norcross	GA		09/20/2018		1,858							1,858	1,858			
100024809	Las Vegas	NV		09/20/2018		2,779							2,779	2,779			
100024817	Perris	CA		09/20/2018		2,453							2,453	2,453			
100024821	College Park	MD		09/20/2018		6,608							6,608	6,606		(2)	(2)
100024822	Orlando	FL		09/20/2018		4,037							4,037	4,037			
100024823	Haverstraw	NY		09/20/2018		4,180							4,180	4,180			
100024824	Palmdale	CA		09/20/2018		3,306							3,306	3,306			
100024827	Hemet	CA		09/20/2018		4,367							4,367	4,367			
100024829	Salt Point	NY		09/20/2018		4,952							4,952	4,952			
100024831	Memphis	TN		09/20/2018		1,705							1,705	1,705			
100024838	Patchogue	NY		09/20/2018		5,004							5,004	5,004			
100024853	Fairview Park	OH		09/20/2018		2,745							2,745	2,745			
100024862	Jamaica Plain	MA		09/20/2018		6,888							6,888	6,888			
100024872	Dearborn Heights	MI		09/20/2018		1,468							1,468	1,468			
100024880	West Palm Beach	FL		09/20/2018		14,353							14,353	14,346		(7)	(7)
100024890	Chicago	IL		09/20/2018		3,446							3,446	3,446			
100024893	Woodbridge	VA		09/20/2018		4,603							4,603	4,603			
100024898	Holt	MI		09/20/2018		1,235							1,235	1,235			
100024903	Brooklyn	NY		09/20/2018		6,753							6,753	6,753			
100024904	Oxon Hill	MD		09/20/2018		2,264							2,264	2,264			
100024906	Naples	FL		09/20/2018		2,523							2,523	2,523			
100024910	Hyattsville	MD		09/20/2018		4,949							4,949	4,949			
100024915	Las Vegas	NV		09/20/2018		3,531							3,531	3,530		(1)	(1)
100024917	Greeley	CO		09/20/2018		3,350							3,350	3,350			
100024921	Roseville	MI		09/20/2018		1,155							1,155	1,155			
100024933	Romoland	CA		09/20/2018		5,316							5,316	5,316			
100024935	Melrose Park	IL		09/20/2018		3,903							3,903	3,903			
100024936	Kissimmee	FL		09/20/2018		2,289							2,289	2,289			
100024938	Norwalk	CT		09/20/2018		5,960							5,960	5,960			
100024942	Ocoee	FL		09/20/2018		2,067							2,067	2,067			
100024951	Westland	MI		09/20/2018		1,069							1,069	1,069			
100024959	Paterson	NJ		09/20/2018		3,164							3,164	3,164			
100024961	Brooklyn	NY		09/20/2018		7,003							7,003	7,003			
100024964	Germantown	MD		09/20/2018		3,059							3,059	3,059			
100024974	North Miami Beach	FL		09/20/2018		2,321							2,321	2,320		(1)	(1)
100024976	Minneapolis	MN		09/20/2018		2,547							2,547	2,547			
100024977	New Castle	DE		09/20/2018		1,039							1,039	1,039			
100024978	East Elmhurst	NY		09/20/2018		4,626							4,626	4,626			
100024979	Des Moines	IA		09/20/2018		2,078							2,078	2,078			
100024980	Spencer	MA		09/20/2018		2,050							2,050	2,050			
100024986	Tucson	AZ		09/20/2018		1,583							1,583	1,583			
100024988	Las Vegas	NV		09/20/2018		4,086							4,086	4,086			

SCHEDULE B - PART 3

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

1 Loan Number	Location 2 City	Location 3 State	4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment 8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
100024990	Hialeah	FL		09/20/2018		2,075							2,075	2,075			
100024997	Glendale	CA		09/20/2018		5,673							5,673	5,673			
100025002	Memphis	TN		09/20/2018		1,103							1,103	1,103			
100025008	Jacksonville	FL		09/20/2018		2,030							2,030	2,030			
100025014	Haverhill	MA		09/20/2018		3,780							3,780	3,780			
100025015	Joliet	IL		09/20/2018		1,354							1,354	1,354			
100025019	Patchogue	NY		09/20/2018		4,493							4,493	4,493			
100025021	Holiday	FL		09/20/2018		1,150							1,150	1,150			
100025023	Silver Spring	MD		09/20/2018		10,639							10,639	10,639			
100025025	Lanham	MD		09/20/2018		5,012							5,012	5,012			
100025026	North Las Vegas	NV		09/20/2018		2,964							2,964	2,964			
100025037	Passaic	NJ		09/20/2018		6,793							6,793	6,793			
100025041	Ormond Beach	FL		09/20/2018		2,614							2,614	2,613		(1)	(1)
100025050	Miami Beach	FL		09/20/2018		5,922							5,922	5,922			
100025051	Bolingbrook	IL		09/20/2018		1,261							1,261	1,261			
100025052	Eatontown	NJ		09/20/2018		4,374							4,374	4,374			
100025054	Huntington Station	NY		09/20/2018		3,929							3,929	3,929			
100025060	Mesick	MI		09/20/2018		1,983							1,983	1,983			
100025066	Las Vegas	NV		09/20/2018		2,226							2,226	2,225		(1)	(1)
100025074	Tracy	CA		09/20/2018		9,547							9,547	9,547			
100025077	Jonesboro	GA		09/20/2018		1,279							1,279	1,279			
100025078	Providence	RI		09/20/2018		1,947							1,947	1,947			
100025080	Hemet	CA		09/20/2018		3,480							3,480	3,480			
100025083	Frederick	MD		09/20/2018		4,219							4,219	4,219			
100025093	Hyattsville	MD		09/20/2018		3,676							3,676	3,676			
100025105	Miami	FL		09/20/2018		7,094							7,094	7,094			
100025107	Riverside	CA		09/20/2018		3,058							3,058	3,058			
100025121	Milwaukee	WI		09/20/2018		619							619	619			
100025122	Slidell	LA		09/20/2018		2,119							2,119	2,119			
100025127	Orlando	FL		09/20/2018		1,422							1,422	1,422			
100025140	Hollywood	FL		09/20/2018		8,201							8,201	8,201			
100025150	Bradenton	FL		09/20/2018		2,426							2,426	2,426			
100025151	Mount Marion	NY		09/20/2018		126							126	126			
100025153	Columbia	MD		09/20/2018		2,373							2,373	2,373			
100025154	Sanford	FL		09/20/2018		2,423							2,423	2,423			
100025162	Camden	SC		09/20/2018		1,442							1,442	1,442			
100025165	North Lauderdale	FL		09/20/2018		1,660							1,660	1,660			
100025176	Orlando	FL		09/20/2018		3,140							3,140	3,140			
100025184	Bay Shore	NY		09/20/2018		3,995							3,995	3,995			
100025188	Orange	CA		09/20/2018		7,044							7,044	7,044			
100025204	Buena Park	CA		09/20/2018		10,676							10,676	10,676			
100025221	College Park	MD		09/20/2018		112,975							112,975	112,975			
100025229	Mobile	AL		09/20/2018		981							981	981			
100025230	Dearborn Heights	MI		09/20/2018		1,251							1,251	1,251			
100025234	Germantown	MD		09/20/2018		4,301							4,301	4,301			
100025237	Saint Clair Shores	MI		09/20/2018		2,269							2,269	2,269			
100025241	Chicago	IL		09/20/2018		2,092							2,092	2,092			
100025242	Phoenix	AZ		09/20/2018		1,984							1,984	1,984			
100025247	Memphis	TN		09/20/2018		2,729							2,729	2,729			
100025253	Lakeland	FL		09/20/2018		415							415	415			
100025256	Apopka	FL		09/20/2018		3,066							3,066	3,066			

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100025262	Hercules	CA		09/20/2018		7,041							7,041	7,041			
100025269	Bay Shore	NY		09/20/2018		3,853							3,853	3,853			
100025272	Parlier	CA		09/20/2018		1,928							1,928	1,928			
100025273	Davenport	FL		09/20/2018		1,879							1,879	1,879			
100025274	Las Vegas	NV		09/20/2018		21,774							21,774	21,769		(5)	(5)
100025278	Lakeland	FL		09/20/2018		2,833							2,833	2,831		(2)	(2)
100025279	North Myrtle Beach	SC		09/20/2018		1,954							1,954	1,954			
100025284	Hialeah	FL		09/20/2018		3,675							3,675	3,675		(1)	(1)
100025304	Henryville	PA		09/20/2018		8,695							8,695	8,695			
100025305	Mesa	AZ		09/20/2018		1,265							1,265	1,265			
100025306	Chesapeake	VA		09/20/2018		2,162							2,162	2,162			
100025310	Carson City	NV		09/20/2018		1,836							1,836	1,836			
100025312	Teaneck	NJ		09/20/2018		3,858							3,858	3,858			
100025318	Memphis	TN		09/20/2018		1,077							1,077	1,077			
100025326	Prosper	TX		09/20/2018		5,902							5,902	5,902			
100025327	Paterson	NJ		09/20/2018		3,617							3,617	3,617			
100025328	Belleville	NJ		09/20/2018		5,572							5,572	5,572			
100025329	Orlando	FL		09/20/2018		2,515							2,515	2,515			
100025331	Toms River	NJ		09/20/2018		4,966							4,966	4,966			
100025339	Paterson	NJ		09/20/2018		2,668							2,668	2,668			
100025343	Mardela Springs	MD		09/20/2018		2,241							2,241	2,241			
100025345	Miami	FL		09/20/2018		2,759							2,759	2,759			
100025347	Jacksonville	FL		09/20/2018		1,872							1,872	1,872			
100025350	Chicago	IL		09/20/2018		1,980							1,980	1,980			
100025358	Riverdale	MD		09/20/2018		2,520							2,520	2,520			
100025366	West Palm Beach	FL		09/20/2018		5,669							5,669	5,669			
100025372	Sanford	FL		09/20/2018		2,162							2,162	2,162			
100025379	Salinas	CA		09/20/2018		6,441							6,441	6,441			
100025382	Chicago	IL		09/20/2018		3,130							3,130	3,130			
100025383	Birmingham	AL		09/20/2018		1,786							1,786	1,786			
100025397	Henderson	NV		09/20/2018		2,712							2,712	2,712			
100025403	Baltimore	MD		09/20/2018		4,126							4,126	4,126			
100025405	Boonton	NJ		09/20/2018		8,831							8,831	8,831			
100025409	Crawfordville	FL		09/20/2018		1,299							1,299	1,299			
100025412	Jacksonville	FL		09/20/2018		3,163							3,163	3,163			
100025413	Lauderdale Lakes	FL		09/20/2018		1,868							1,868	1,868			
100025414	Antioch	IL		09/20/2018		6,574							6,574	6,574			
100025429	Los Angeles	CA		09/20/2018		2,458							2,458	2,458			
100025433	Tucson	AZ		09/20/2018		4,577							4,577	4,576		(1)	(1)
100025436	Fort Washington	MD		09/20/2018		3,215							3,215	3,215			
100025439	Middletown	DE		09/20/2018		4,297							4,297	4,297			
100025441	Miami	FL		09/20/2018		1,496							1,496	1,496			
100025442	Bartow	FL		09/20/2018		3,631							3,631	3,631			
100025447	Woonsocket	RI		09/20/2018		1,812							1,812	1,812			
100025450	Hanover	MD		09/20/2018		6,446							6,446	6,446			
100025451	Springfield	MA		09/20/2018		2,070							2,070	2,070			
100025453	Woodbury	MN		09/20/2018		4,719							4,719	4,719			
100025459	Bronx	NY		09/20/2018		3,697							3,697	3,697			
100025464	Allentown	PA		09/20/2018		2,083							2,083	2,083			
100025466	Saint Louis	MO		09/20/2018		1,196							1,196	1,196			
100025467	Shorewood	IL		09/20/2018		3,391							3,391	3,391			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100025468	Winter Garden	FL		09/20/2018		8,619							8,619	8,619			
100025469	Chicago	IL		09/20/2018		3,100							3,100	3,100			
100025470	Kathleen	GA		09/20/2018		5,342							5,342	5,342			
100025478	Mobile	AL		09/20/2018		1,928							1,928	1,928			
100025480	York	PA		09/20/2018		2,224							2,224	2,224			
100025481	Palatine	IL		09/20/2018		7,945							7,945	7,945			
100025483	Hempstead	NY		09/20/2018		4,819							4,819	4,819			
100025497	Victorville	CA		09/20/2018		2,931							2,931	2,931			
100025499	Calera	AL		09/20/2018		2,398							2,398	2,398			
100025507	Lutz	FL		09/20/2018		4,070							4,070	4,070			
100025519	Lake In The Hills	IL		09/20/2018		2,731							2,731	2,731			
100025522	Oak Park	IL		09/20/2018		5,648							5,648	5,648			
100025528	Carpentersville	IL		09/20/2018		5,100							5,100	5,099		(1)	(1)
100025530	Brockton	MA		09/20/2018		2,386							2,386	2,386			
100025532	Saint George	UT		09/20/2018		4,029							4,029	4,029			
100025540	Evanston	IL		09/20/2018		3,193							3,193	3,193			
100025542	Suffolk	VA		09/20/2018		2,631							2,631	2,631			
100025547	Phoenix	AZ		09/20/2018		2,574							2,574	2,574			
100025549	East Patchogue	NY		09/20/2018		5,106							5,106	5,106			
100025559	San Diego	CA		09/20/2018		4,607							4,607	4,607			
100025571	Poughkeepsie	NY		09/20/2018		3,783							3,783	3,783			
100025576	Perth Amboy	NJ		09/20/2018		4,076							4,076	4,076			
100025579	San Jose	CA		09/20/2018		8,657							8,657	8,657			
100025584	Tucson	AZ		09/20/2018		1,977							1,977	1,977			
100025586	Los Angeles	CA		09/20/2018		7,056							7,056	7,056			
100025587	Prospect	ME		09/20/2018		2,772							2,772	2,772			
100025589	Allen	KY		09/20/2018		1,791							1,791	1,791			
100025591	Owings Mills	MD		09/20/2018		2,591							2,591	2,591			
100025593	Airmont	NY		09/20/2018		7,094							7,094	7,093		(1)	(1)
100025598	Carmel	NY		09/20/2018		3,122							3,122	3,122			
100025600	Cordova	TN		09/20/2018		1,621							1,621	1,621			
100025601	Miami Beach	FL		09/20/2018		2,001							2,001	2,001			
100025610	North Lauderdale	FL		09/20/2018		3,676							3,676	3,676			
100025616	Trenton	NJ		09/20/2018		929							929	929			
100025636	Wauconda	IL		09/20/2018		10,359							10,359	10,355		(4)	(4)
100025639	Hoffman Estates	IL		09/20/2018		2,324							2,324	2,324			
100025649	Patchogue	NY		09/20/2018		3,660							3,660	3,660			
100025662	Mastic	NY		09/20/2018		6,698							6,698	6,698			
100025667	Elgin	IL		09/20/2018		1,808							1,808	1,808			
100025670	Villa Rica	GA		09/20/2018		1,552							1,552	1,552			
100025673	Des Plaines	IL		09/20/2018		2,989							2,989	2,989			
100025674	Patchogue	NY		09/20/2018		9,046							9,046	9,046			
100025675	Hagerstown	MD		09/20/2018		1,717							1,717	1,717			
100025676	Detroit	MI		09/20/2018		1,073							1,073	1,073			
100025684	Bell Gardens	CA		09/20/2018		6,250							6,250	6,250			
100025703	Compton	CA		09/20/2018		4,893							4,893	4,893			
100025712	Springfield	MA		09/20/2018		2,179							2,179	2,179			
100025719	Orlando	FL		09/20/2018		2,484							2,484	2,484			
100025720	New Haven	CT		09/20/2018		3,362							3,362	3,362			
100025727	Bogota	NJ		09/20/2018		4,719							4,719	4,719			
100025736	Bay Shore	NY		09/20/2018		4,214							4,214	4,214			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100025737	San Diego	CA		09/20/2018		4,781							4,781	4,781			
100025745	Amityville	NY		09/20/2018		6,435							6,435	6,435			
100025748	Arlington	VA		09/20/2018		7,223							7,223	7,223			
100025751	Valley	AL		09/20/2018		1,661							1,661	1,660			
100025756	Douglas	AZ		09/20/2018		2,126							2,126	2,126			
100025760	Roslindale	MA		09/20/2018		4,525							4,525	4,525			
100025764	Las Vegas	NV		09/20/2018		1,981							1,981	1,981			
100025777	Opa Locka	FL		09/20/2018		3,296							3,296	3,296			
100025791	College Park	MD		09/20/2018		3,437							3,437	3,436		(1)	(1)
100025793	Baton Rouge	LA		09/20/2018		2,022							2,022	2,022			
100025796	Independence	MO		09/20/2018		849							849	849			
100025805	Des Moines	IA		09/20/2018		1,153							1,153	1,153			
100025810	Waukegan	IL		09/20/2018		1,185							1,185	1,185			
100025812	Las Vegas	NV		09/20/2018		2,604							2,604	2,604			
100025813	Los Angeles	CA		09/20/2018		5,819							5,819	5,819			
100025815	Hialeah	FL		09/20/2018		2,741							2,741	2,741			
100025818	San Bernardino	CA		09/20/2018		1,998							1,998	1,998			
100025825	Clementon	NJ		09/20/2018		1,662							1,662	1,662			
100025829	Carnesville	GA		09/20/2018		4,050							4,050	4,050			
100025830	Brockton	MA		09/20/2018		3,539							3,539	3,539			
100025839	Palm Coast	FL		09/20/2018		1,728							1,728	1,728			
100025841	Atlanta	GA		09/20/2018		3,046							3,046	3,046			
100025853	Waimanalo	HI		09/20/2018		7,502							7,502	7,502			
100025857	Brooklyn	NY		09/20/2018		11,717							11,717	11,717			
100025858	Orland Park	IL		09/20/2018		3,156							3,156	3,156			
100025872	Seattle	WA		09/20/2018		3,394							3,394	3,394			
100025878	Mountlake Terrace	WA		09/20/2018		3,852							3,852	3,852			
100025884	Pacoima	CA		09/20/2018		5,129							5,129	5,129			
100025891	San Diego	CA		09/20/2018		8,392							8,392	8,392			
100025899	Tampa	FL		09/20/2018		1,829							1,829	1,829			
100025902	Saint Charles	IL		09/20/2018		5,640							5,640	5,640			
100025903	Easton	PA		09/20/2018		1,451							1,451	1,451			
100025910	North Babylon	NY		09/20/2018		9,403							9,403	9,403			
100025913	Clifton	NJ		09/20/2018		4,759							4,759	4,759			
100025919	Vista	CA		09/20/2018		1,858							1,858	1,858			
100025928	Miami	FL		09/20/2018		3,731							3,731	3,731			
100025929	Clinton	MD		09/20/2018		1,140							1,140	1,140			
100025934	Rockville	MD		09/20/2018		5,113							5,113	5,113			
100025939	Lakeland	FL		09/20/2018		1,936							1,936	1,936			
100025940	Brooklyn	NY		09/20/2018		4,768							4,768	4,768			
100025941	Los Angeles	CA		09/20/2018		7,795							7,795	7,795			
100025954	Vero Beach	FL		09/20/2018		2,097							2,097	2,097			
100025957	Hyattsville	MD		09/20/2018		5,304							5,304	5,304			
100025958	Glenview	IL		09/20/2018		4,242							4,242	4,242			
100025968	Ledyard	CT		09/20/2018		3,196							3,196	3,196			
100025983	Annapolis	MD		09/20/2018		2,778							2,778	2,778			
100026001	Los Angeles	CA		09/20/2018		3,686							3,686	3,686			
100026008	Albrightsville	PA		09/20/2018		2,222							2,222	2,222			
100026031	Nashville	TN		09/20/2018		3,848							3,848	3,848			
100026050	Westminster	CA		09/20/2018		7,025							7,025	7,025			
100026051	Atlantic City	NJ		09/20/2018		3,256							3,256	3,256			

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100026052	Pittsburg	CA		09/20/2018		2,237							2,237	2,237			
100026061	San Jose	CA		09/20/2018		5,818							5,818	5,818			
100026072	Linden	NJ		09/20/2018		6,168							6,168	6,165		(4)	(4)
100026087	Kailua Kona	HI		09/20/2018		4,770							4,770	4,770			
100026089	Los Angeles	CA		09/20/2018		5,037							5,037	5,037			
100026090	Los Angeles	CA		09/20/2018		9,330							9,330	9,329		(1)	(1)
100026091	Phoenix	AZ		09/20/2018		4,732							4,732	4,732			
100026093	Colton	CA		09/20/2018		2,689							2,689	2,689			
100026098	Patterson	NY		09/20/2018		1,780							1,780	1,780			
100026102	Montebello	CA		09/20/2018		4,390							4,390	4,390			
100026105	Port Wentworth	GA		09/20/2018		1,706							1,706	1,706			
100026114	Everett	WA		09/20/2018		4,542							4,542	4,542			
100026116	Pittsburg	CA		09/20/2018		6,045							6,045	6,045			
100026122	Salinas	CA		09/20/2018		3,396							3,396	3,395		(1)	(1)
100026125	Long Beach	CA		09/20/2018		5,546							5,546	5,546			
100026149	Rancho Cucamonga	CA		09/20/2018		14,801							14,801	14,801			
100026155	Winter Haven	FL		09/20/2018		2,657							2,657	2,657			
100026161	Antioch	CA		09/20/2018		5,566							5,566	5,566			
100026176	Brooklyn	NY		09/20/2018		6,711							6,711	6,711			
100026181	Modesto	CA		09/20/2018		3,892							3,892	3,892			
100026185	Pollock Pines	CA		09/20/2018		3,639							3,639	3,639			
100026187	Belvidere	IL		09/20/2018		2,804							2,804	2,804			
100026195	Antioch	CA		09/20/2018		3,471							3,471	3,471			
100026197	North Babylon	NY		09/20/2018		3,854							3,854	3,854			
100026203	Bellevue	ID		09/20/2018		3,201							3,201	3,201			
100026206	Newark	NJ		09/20/2018		5,048							5,048	5,048			
100026210	Baltimore	MD		09/20/2018		2,068							2,068	2,068			
100026213	Coram	NY		09/20/2018		5,204							5,204	5,204			
100026218	Norwalk	CT		09/20/2018		4,346							4,346	4,346			
100026221	Tallahassee	FL		09/20/2018		7,634							7,634	7,634			
100026223	Chestertown	MD		09/20/2018		4,573							4,573	4,573			
100026224	Palos Hills	IL		09/20/2018		1,701							1,701	1,701			
100026227	Colchester	CT		09/20/2018		5,707							5,707	5,707			
100026228	Holiday	FL		09/20/2018		1,047							1,047	1,047			
100026231	Hillside	IL		09/20/2018		2,453							2,453	2,453			
100026232	Minneapolis	MN		09/20/2018		1,550							1,550	1,550			
100026237	Marion	NY		09/20/2018		1,474							1,474	1,474			
100026239	Jackson	TN		09/20/2018		2,495							2,495	2,495			
100026241	Burbank	IL		09/20/2018		1,387							1,387	1,387			
100026246	Desoto	TX		09/20/2018		2,417							2,417	2,417			
100026253	Pine Bush	NY		09/20/2018		2,872							2,872	2,872			
100026255	Yonkers	NY		09/20/2018		7,502							7,502	7,502			
100026256	Indianapolis	IN		09/20/2018		756							756	756			
100026264	Tucson	AZ		09/20/2018		1,460							1,460	1,460			
100026265	Haines City	FL		09/20/2018		1,176							1,176	1,176			
100026269	Waukesha	WI		09/20/2018		1,304							1,304	1,304			
100026274	Houston	TX		09/20/2018		1,570							1,570	1,570			
100026275	Rio Rancho	NM		09/20/2018		5,093							5,093	5,093			
100026277	Mcdonough	GA		09/20/2018		2,996							2,996	2,996			
100026279	Stockbridge	GA		09/20/2018		2,332							2,332	2,332			
100026281	Pompano Beach	FL		09/20/2018		1,174							1,174	1,174			

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100026294	Chadds Ford	PA		09/20/2018		3,814							3,814	3,814			
100026295	Saint Francis	WI		09/20/2018		(229)							(229)	(231)		(3)	(3)
100026297	Lady Lake	FL		09/20/2018		1,997							1,997	1,997			
100026298	Tobyhanna	PA		09/20/2018		802							802	802			
100026299	Chicago	IL		09/20/2018		2,989							2,989	2,989			
100026301	Kagel Canyon	CA		09/20/2018		4,587							4,587	4,587			
100026304	Greensboro	NC		09/20/2018		1,961							1,961	1,961			
100026305	Kingman	AZ		09/20/2018		3,948							3,948	3,948			
100026306	Pembroke Pines	FL		09/20/2018		3,895							3,895	3,895			
100026313	Hollywood	FL		09/20/2018		2,671							2,671	2,671			
100026314	New Castle	DE		09/20/2018		4,705							4,705	4,705			
100026319	Tucson	AZ		09/20/2018		1,366							1,366	1,366			
100026323	Phoenix	AZ		09/20/2018		1,915							1,915	1,915			
100026331	Brick	NJ		09/20/2018		5,115							5,115	5,114		(1)	(1)
100026332	Hollywood	FL		09/20/2018		3,680							3,680	3,680			
100026335	Los Angeles	CA		09/20/2018		6,270							6,270	6,270			
100026340	Issue	MD		09/20/2018		4,886							4,886	4,886			
100026356	Fresno	CA		09/26/2018		4,477							4,477	4,477			
100026360	Chicago	IL		09/26/2018		4,816							4,816	4,816			
100026374	Wimauma	FL		09/26/2018		1,556							1,556	1,556			
100026376	Lehigh Acres	FL		09/26/2018		2,036							2,036	2,036			
100026377	Perris	CA		09/26/2018		3,482							3,482	3,482			
100026385	Porterville	CA		09/26/2018		1,249							1,249	1,249			
100026387	Bakersfield	CA		09/26/2018		2,435							2,435	2,435			
100026394	Laveen	AZ		09/26/2018		2,379							2,379	2,377		(2)	(2)
100026402	Ceres	CA		09/26/2018		4,806							4,806	4,806			
100026415	Lopatcong Township	NJ		09/26/2018		4,936							4,936	4,936			
100026416	West Palm Beach	FL		09/26/2018		2,188							2,188	2,188			
100026427	Atwater	CA		09/26/2018		4,042							4,042	4,042			
100026436	Apple Valley	CA		09/26/2018		4,112							4,112	4,112			
100026447	Deerfield Beach	FL		09/26/2018		2,821							2,821	2,821			
100026455	Plum Boro	PA		09/26/2018		3,036							3,036	3,036			
100026458	Madera	CA		09/26/2018		4,700							4,700	4,700			
100026481	Fresno	CA		09/26/2018		3,895							3,895	3,895			
100026491	Brentwood	NY		09/26/2018		4,889							4,889	4,889			
100026500	Stafford	VA		09/26/2018		5,642							5,642	5,642			
100026516	Pittsburg	CA		09/26/2018		5,398							5,398	5,398			
100026520	San Bernardino	CA		09/26/2018		3,137							3,137	3,137			
100026537	Fairfield	CA		09/26/2018		4,819							4,819	4,819			
100026542	Coconut Creek	FL		09/26/2018		4,126							4,126	4,126			
100026543	Vallejo	CA		09/26/2018		3,647							3,647	3,647			
100026561	Port Jefferson Station	NY		09/26/2018		13,545							13,545	13,545			
100026567	Moreno Valley	CA		09/26/2018		2,205							2,205	2,205			
100026581	Waterford	CA		09/26/2018		13,315							13,315	13,315			
100026584	Oviedo	FL		09/26/2018		444							444	444			
100026585	Farmingdale	NY		09/26/2018		4,572							4,572	4,572			
100026587	Fontana	CA		09/26/2018		4,619							4,619	4,619			
100026590	Minden	NV		09/26/2018		5,261							5,261	5,261			
100026601	San Pablo	CA		09/26/2018		2,593							2,593	2,593			
100026614	Oakdale	CA		09/26/2018		4,710							4,710	4,710			
100026629	Salinas	CA		09/26/2018		6,177							6,177	6,177			

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100026633	Merrick	NY		09/26/2018		12,545							12,545	12,542		(3)	(3)
100026646	San Fernando	CA		09/26/2018		4,203							4,203	4,203			
100026648	La Puente	CA		09/26/2018		5,279							5,279	5,279			
100026655	San Diego	CA		09/26/2018		6,808							6,808	6,808			
100026656	Las Vegas	NV		09/26/2018		7,659							7,659	7,657		(2)	(2)
100026666	Salinas	CA		09/26/2018		5,475							5,475	5,475			
100026669	Antioch	CA		09/26/2018		5,233							5,233	5,233			
100026691	Antioch	CA		09/26/2018		6,564							6,564	6,564			
100026717	Ontario	CA		09/26/2018		5,555							5,555	5,555			
100026721	San Marcos	CA		09/26/2018		8,209							8,209	8,209			
100026725	Haymarket	VA		09/26/2018		5,093							5,093	5,093			
100026737	Carson	CA		09/26/2018		1,543							1,543	1,543			
100026738	Herald	CA		09/26/2018		5,279							5,279	5,279			
100026741	Sparta	NJ		09/26/2018		6,745							6,745	6,745			
100026742	Oakland	CA		09/26/2018		5,071							5,071	5,071			
100026755	Bellflower	CA		09/26/2018		10,387							10,387	10,387			
100026766	Hopewell Township	NJ		09/26/2018		8,143							8,143	8,143			
100026771	Sanibel	FL		09/26/2018		6,867							6,867	6,867			
100026781	Folsom	CA		09/26/2018		6,626							6,626	6,626			
100026789	Syosset	NY		09/26/2018		11,263							11,263	11,263			
100026798	Fair Haven	NJ		09/26/2018		9,125							9,125	9,125			
100026800	Whittier	CA		09/26/2018		6,788							6,788	6,788			
100026809	Torrance	CA		09/26/2018		10,596							10,596	10,596			
100026822	Avonmore	PA		09/26/2018		1,679							1,679	1,679			
100026843	Tulare	CA		09/26/2018		2,224							2,224	2,224			
100026883	Naples	FL		09/26/2018		4,543							4,543	4,543			
100026885	Sacramento	CA		09/26/2018		2,859							2,859	2,859			
100026892	Selma	CA		09/26/2018		3,087							3,087	3,087			
100026915	Turlock	CA		09/26/2018		4,457							4,457	4,457			
100026939	Salinas	CA		09/26/2018		2,940							2,940	2,940			
100026943	Rialto	CA		09/26/2018		4,905							4,905	4,905			
100026948	Stafford	VA		09/26/2018		9,164							9,164	9,164			
100026952	North Kingstown	RI		09/26/2018		12,159							12,159	12,159			
100026953	Salinas	CA		09/26/2018		6,355							6,355	6,355			
100026956	La Puente	CA		09/26/2018		5,650							5,650	5,650			
100026960	Rialto	CA		09/26/2018		11,454							11,454	11,454			
100026962	West Sacramento	CA		09/26/2018		3,359							3,359	3,359			
100026975	Pompano Beach	FL		09/26/2018		9,958							9,958	9,956		(2)	(2)
100026978	Ridgefield Park	NJ		09/26/2018		16,093							16,093	16,093			
100026985	Hicksville	NY		09/26/2018		8,740							8,740	8,740			
100026989	Vallejo	CA		09/26/2018		3,587							3,587	3,587			
100026992	Mira Loma	CA		09/26/2018		4,718							4,718	4,718			
100026995	Saint Charles	IL		09/26/2018		5,187							5,187	5,187			
100026997	Orange	CA		09/26/2018		5,041							5,041	5,047		6	6
100027025	Anacortes	WA		09/26/2018		3,973							3,973	3,973			
100027026	Tucson	AZ		09/26/2018		7,328							7,328	7,328			
100027034	Anaheim	CA		09/26/2018		5,648							5,648	5,648			
100027038	Long Beach	CA		09/26/2018		5,938							5,938	5,938			
100027041	North Bergen	NJ		09/26/2018		3,931							3,931	3,931			
100027045	Anaheim	CA		09/26/2018		7,926							7,926	7,926			
100027053	Antioch	CA		09/26/2018		6,971							6,971	6,971			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100027058	Lutz	FL		09/26/2018		8,920							8,920	8,920			
100027061	Discovery Bay	CA		09/26/2018		5,896							5,896	5,896			
100027070	Scottsdale	AZ		09/26/2018		14,699							14,699	14,699			
100027808	Cleveland	GA		10/26/2018		3,476							3,476	3,476			
100027826	Crescent City	CA		10/26/2018		2,263							2,263	2,263			
100027852	Lacey	WA		10/26/2018		3,279							3,279	3,279			
100027887	Wildwood	NJ		10/26/2018		4,514							4,514	4,514			
100027895	Phoenix	AZ		10/26/2018		1,125							1,125	1,125			
100027987	Orlando	FL		10/26/2018		1,141							1,141	1,141			
100028015	Earleville	MD		10/26/2018		2,135							2,135	2,135			
100028019	Woburn	MA		10/26/2018		4,587							4,587	4,587			
100028021	Ceres	CA		10/26/2018		6,108							6,108	6,108			
100028045	Ellenwood	GA		10/26/2018		850							850	850			
100028060	Durham	NC		10/26/2018		1,745							1,745	1,745			
100028092	Philadelphia	PA		10/26/2018		1,965							1,965	1,965			
100028096	Woodside	NY		10/26/2018		4,315							4,315	4,315			
100028111	Opa Locka	FL		10/26/2018		3,391							3,391	3,391			
100028127	Miami Lakes	FL		10/26/2018		7,438							7,438	7,438			
100028139	Lincroft	NJ		10/26/2018		7,355							7,355	7,355			
100028149	Central Islip	NY		10/26/2018		7,387							7,387	7,387			
100028190	Chula Vista	CA		10/26/2018		4,129							4,129	4,129			
100028329	Riverton	UT		10/26/2018		4,032							4,032	4,032			
100028370	Newport	RI		10/26/2018		3,638							3,638	3,638			
100028398	Orlando	FL		10/26/2018		5,411							5,411	5,411			
100028607	Boise	ID		10/26/2018		2,726							2,726	2,726			
100028655	Los Angeles	CA		10/26/2018		8,827							8,827	8,827			
100028659	Fresno	CA		10/26/2018		1,934							1,934	1,934			
100028756	San Ysidro	CA		10/26/2018		5,878							5,878	5,877		(1)	(1)
100029014	Bend	OR		10/26/2018		3,582							3,582	3,582			
100029061	Fernandina Beach	FL		10/26/2018		5,179							5,179	5,179			
100029224	Oakland	CA		10/26/2018		6,441							6,441	6,441			
100029400	Vista	CA		10/26/2018		5,007							5,007	5,007			
100029412	Chicago	IL		10/26/2018		1,886							1,886	1,886			
100029541	Compton	CA		10/26/2018		4,665							4,665	4,665			
100029561	Seaside Heights	NJ		10/26/2018		4,177							4,177	4,177			
100029611	North Highlands	CA		10/26/2018		3,456							3,456	3,456			
100029618	Los Angeles	CA		10/26/2018		3,546							3,546	3,546			
100029676	Boise	ID		10/26/2018		2,109							2,109	2,109			
100029694	Dillon	CO		10/26/2018		3,480							3,480	3,480			
100029704	Reno	NV		10/26/2018		1,502							1,502	1,502			
100029758	Red Feather Lakes	CO		10/26/2018		5,774							5,774	5,774			
100029764	San Pablo	CA		10/26/2018		3,513							3,513	3,513			
100029776	Lake Worth	FL		10/26/2018		4,828							4,828	4,828			
100029778	Ozone Park	NY		10/26/2018		4,796							4,796	4,796			
100029786	Los Angeles	CA		10/26/2018		20,897							20,897	20,897			
100029799	South Ozone Park	NY		10/26/2018		3,770							3,770	3,770			
100029833	Portland	OR		10/26/2018		2,757							2,757	2,757			
100029834	Plainfield	IL		10/26/2018		2,705							2,705	2,705			
100029854	Middleboro	MA		12/20/2018		5,597							5,597	5,597			
100029859	Springfield	MA		12/20/2018		2,126							2,126	2,126			
100029893	Albuquerque	NM		12/20/2018		2,965							2,965	2,965			

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100029918	Pasadena	TX		12/20/2018		4,665							4,665	4,665			
100029923	Emeryville	CA		12/20/2018		2,947							2,947	2,946		(1)	(1)
100029928	Helotes	TX		12/20/2018		4,745							4,745	4,745			
100029930	Houston	TX		12/20/2018		3,872							3,872	3,872			
100029932	Barrington Hills	IL		12/20/2018		76,173							76,173	76,173			
100029933	Bowie	MD		12/20/2018		3,578							3,578	3,578			
100029934	El Paso	TX		12/20/2018		2,424							2,424	2,424			
100029950	Gardena	CA		12/20/2018		11,698							11,698	11,698			
100029951	Dallas	GA		12/20/2018		28,622							28,622	28,622			
100029957	Hartford	CT		12/20/2018		5,798							5,798	5,798			
100029971	Woodbridge	VA		12/20/2018		6,461							6,461	6,461			
100029973	Houston	TX		12/20/2018		6,734							6,734	6,732		(2)	(2)
100029974	Tulsa	OK		12/20/2018		2,966							2,966	2,966			
100029975	Damascus	MD		12/20/2018		8,834							8,834	8,834			
100029984	Bonney Lake	WA		12/20/2018		4,868							4,868	4,868			
100029985	Albuquerque	NM		12/20/2018		3,579							3,579	3,579			
100030006	Nottingham	MD		12/20/2018		8,020							8,020	8,020			
100030013	Little Rock	AR		12/20/2018		8,608							8,608	8,608			
100030014	East Hampton	NY		12/20/2018		6,294							6,294	6,294			
100030016	Glenn Dale	MD		12/20/2018		(7,810)							(7,810)	(7,810)			
100030024	Pinellas Park	FL		12/20/2018		2,152							2,152	2,152			
100030039	Missouri City	TX		12/20/2018		4,945							4,945	4,945			
100030043	Des Moines	WA		12/20/2018		5,185							5,185	5,185			
100030047	Fort Worth	TX		12/20/2018		4,401							4,401	4,401			
100030062	Gainesville	GA		12/20/2018		903							903	903			
100030069	Albuquerque	NM		12/20/2018		4,976							4,976	4,976			
100030092	Phoenix	AZ		12/20/2018		4,148							4,148	4,148			
100030099	Sunrise	FL		12/20/2018		5,795							5,795	5,795			
100030117	Fort Washington	MD		12/20/2018		6,847							6,847	6,847			
100030121	Summerville	SC		12/20/2018		4,766							4,766	4,766			
100030124	San Francisco	CA		12/20/2018		5,253							5,253	5,253			
100030133	Westland	MI		12/20/2018		893							893	893			
100030139	Jacksonville	FL		12/20/2018		9,240							9,240	9,240			
100030147	Newbury Park	CA		12/20/2018		15,489							15,489	15,489			
100030176	West New York	NJ		12/20/2018		4,137							4,137	4,137			
100030180	Oceanside	CA		12/20/2018		12,721							12,721	12,721			
100030193	Upper Marlboro	MD		12/20/2018		5,504							5,504	5,504			
100030200	Daytona Beach	FL		12/20/2018		2,683							2,683	2,683			
100030228	Parker	CO		12/20/2018		2,704							2,704	2,704			
100030246	Pittsburg	CA		12/20/2018		7,078							7,078	7,078			
100030261	Statesville	NC		12/20/2018		714							714	714			
100030274	Montgomery	AL		12/20/2018		3,179							3,179	3,179			
100030284	Brodhead	WI		12/20/2018		1,181							1,181	1,181			
100030292	Glendale	NY		12/20/2018		4,046							4,046	4,046			
100030298	Blue Springs	MO		12/20/2018		4,055							4,055	4,055			
100030308	Lorton	VA		12/20/2018		16,065							16,065	16,065			
100030310	Dagsboro	DE		12/20/2018		7,318							7,318	7,318			
100030320	Pittsburg	CA		12/20/2018		5,279							5,279	5,279			
100030348	Lakeland	FL		12/20/2018		7,465							7,465	7,465			
100030354	Cypress	CA		12/20/2018		7,659							7,659	7,659			
100030356	Cerritos	CA		12/20/2018		5,021							5,021	5,021			

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100030360	Tucson	AZ		12/20/2018		(592)							(592)	(592)			
100030372	Perth Amboy	NJ		12/20/2018		17,097							17,097	17,097			
100030384	Baton Rouge	LA		12/20/2018		627							627	627			
100030404	Atlanta	GA		12/20/2018		3,208							3,208	3,208			
100030428	Monroe	LA		12/20/2018		982							982	982			
100030443	Norwalk	CT		12/20/2018		6,655							6,655	6,655			
100030452	Deland	FL		12/20/2018		6,547							6,547	6,547			
100030467	Santa Cruz	CA		12/20/2018		17,315							17,315	17,315			
100030474	Olney	MD		12/20/2018		6,072							6,072	6,072			
100030505	Newark	NJ		12/20/2018		7,870							7,870	7,870			
100030506	Houston	TX		12/20/2018		3,625							3,625	3,625			
100030508	Houston	TX		12/20/2018		4,725							4,725	4,725			
100030514	Horizon City	TX		12/20/2018		4,193							4,193	4,193			
100030521	Rome	GA		12/20/2018		2,212							2,212	2,212			
100030548	Houston	TX		12/20/2018		3,917							3,917	3,917			
100030551	Houston	TX		12/20/2018		4,352							4,352	4,352			
100030560	Austin	TX		12/20/2018		4,342							4,342	4,342			
100030568	Charlotte	NC		12/20/2018		1,915							1,915	1,915			
100030571	Houston	TX		12/20/2018		4,557							4,557	4,557			
100030575	Glen Gardner	NJ		12/20/2018		3,366							3,366	3,366			
100030576	Houston	TX		12/20/2018		4,071							4,071	4,071			
100030594	Country Club Hills	IL		12/20/2018		3,306							3,306	3,306			
100030625	Sutter Creek	CA		12/20/2018		15,843							15,843	15,843			
100030629	Miami	FL		04/09/2019		3,362							3,362	3,362			
100030630	Valrico	FL		04/09/2019		1,095							1,095	1,095			
100030632	Flushing	NY		04/09/2019		10,738							10,738	10,738			
100030633	Franklin	WI		04/09/2019		3,373							3,373	3,370		(3)	(3)
100030634	Kissimmee	FL		04/09/2019		3,129							3,129	3,129			
100030636	North Miami	FL		04/09/2019		880							880	880			
100030637	Bakersfield	CA		04/09/2019		4,235							4,235	4,235			
100030638	Los Angeles	CA		04/09/2019		2,590							2,590	2,590			
100030639	Boynton Beach	FL		04/09/2019		2,126							2,126	2,126			
100030640	Antioch	CA		04/09/2019		4,731							4,731	4,731			
100030641	Jamaica	NY		04/09/2019		2,737							2,737	2,737			
100030642	Chester	VA		04/09/2019		1,898							1,898	1,898			
100030643	Irvine	CA		04/09/2019		32,882							32,882	32,882			
100030644	Wesley Chapel	FL		04/09/2019		6,327							6,327	6,327			
100030646	Las Vegas	NV		04/09/2019		3,833							3,833	3,833			
100030647	Brentwood	CA		04/09/2019		7,336							7,336	7,336			
100030648	Carson	CA		04/09/2019		7,766							7,766	7,766			
100030651	Bronx	NY		04/09/2019		5,860							5,860	5,860			
100030652	West Hempstead	NY		04/09/2019		3,970							3,970	3,970			
100030653	Trinity	NC		04/09/2019		3,064							3,064	3,064			
100030880	Duxbury	MA		04/09/2019		4,025							4,025	4,025			
100030881	Rancho Cucamonga	CA		04/09/2019		4,688							4,688	4,688			
100030882	East Boston	MA		04/09/2019		2,344							2,344	2,344			
100030884	Charlotte	NC		04/09/2019		5,451							5,451	5,451			
100030887	Los Angeles	CA		04/09/2019		4,510							4,510	4,519		9	9
100030889	Springfield	NY		04/09/2019		3,747							3,747	3,747			
100030890	Garden City	NY		04/09/2019		6,754							6,754	6,754			
100030891	Pleasant Hill	CA		04/09/2019		6,083							6,083	6,086		3	3

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1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100030893	Orlando	FL		04/09/2019		3,558							3,558	3,558			
100030894	Crescent City	CA		04/09/2019		8,131							8,131	8,129		(1)	(1)
100030897	Riverview	FL		04/09/2019		7,117							7,117	7,121		4	4
100030899	Seattle	WA		04/09/2019		4,194							4,194	4,194			
100030901	Tahoe Vista	CA		04/09/2019		18,457							18,457	18,447		(10)	(10)
100030902	Whittier	CA		04/09/2019		3,973							3,973	3,973			
100030903	Ozone Park	NY		04/09/2019		5,121							5,121	5,129		7	7
100030905	Whittier	CA		04/09/2019		11,387							11,387	11,387			
100030906	Carson	CA		04/09/2019		5,329							5,329	5,327		(2)	(2)
100030907	Santa Clara	CA		04/09/2019		9,756							9,756	9,756			
100030908	Salinas	CA		04/09/2019		5,494							5,494	5,494			
100030909	Mead	WA		04/09/2019		4,984							4,984	4,984			
100030911	Fort Lauderdale	FL		04/09/2019		8,135							8,135	8,135			
100030912	Fort Collins	CO		04/09/2019		6,689							6,689	6,686		(2)	(2)
100030913	San Jose	CA		04/09/2019		17,340							17,340	17,340			
100030914	Sylmar	CA		04/09/2019		5,454							5,454	5,454			
100030916	Los Angeles	CA		04/09/2019		3,904							3,904	3,898		(6)	(6)
100030918	Bronx	NY		04/09/2019		3,288							3,288	3,288			
100030922	Los Angeles	CA		04/09/2019		4,673							4,673	4,683		11	11
100030923	Oakland	CA		04/09/2019		9,867							9,867	9,867			
100030924	La Puente	CA		04/09/2019		3,019							3,019	3,019			
100030926	New York	NY		04/09/2019		4,175							4,175	4,175			
100030927	Oakland	CA		04/09/2019		4,496							4,496	4,496			
100030930	Boston	MA		04/09/2019		5,899							5,899	5,899			
100030931	Glen Arm	MD		04/09/2019		2,710							2,710	2,710			
100030933	San Marcos	CA		04/09/2019		18,941							18,941	18,941			
100030934	Brooklyn	NY		04/09/2019		4,579							4,579	4,579			
100030935	Los Angeles	CA		04/09/2019		3,479							3,479	3,479			
100030938	Los Angeles	CA		04/09/2019		4,112							4,112	4,112			
100030940	Los Angeles	CA		04/09/2019		5,447							5,447	5,447			
100030941	Portland	OR		04/09/2019		3,873							3,873	3,873			
100030942	Washington	DC		04/09/2019		1,752							1,752	1,752			
100030943	San Jose	CA		04/09/2019		990							990	990			
100030944	Hernando	FL		04/09/2019		13,488							13,488	13,511		23	23
100030945	Miami	FL		03/29/2019		2,260							2,260	2,260			
100030949	Mira Loma	CA		03/29/2019		6,433							6,433	6,433			
100030950	Los Angeles	CA		03/29/2019		10,076							10,076	10,076			
100030951	Jacksonville	FL		03/29/2019		2,250							2,250	2,250			
100030952	Palm Coast	FL		03/29/2019		1,894							1,894	1,894			
100030954	Delray Beach	FL		03/29/2019		4,790							4,790	4,790			
100030956	Tulare	CA		03/29/2019		2,522							2,522	2,522			
100030958	Armona	CA		03/29/2019		11,054							11,054	11,054			
100030960	Naples	FL		03/29/2019		2,802							2,802	2,802			
100030961	San Bernardino	CA		03/29/2019		4,288							4,288	4,288			
100030962	Lodi	CA		03/29/2019		6,934							6,934	6,934			
100030967	Orlando	FL		03/29/2019		1,567							1,567	1,567			
100030969	Fresno	CA		03/29/2019		2,623							2,623	2,623			
100030970	Tracy	CA		03/29/2019		14,173							14,173	14,173			
100030972	Chesapeake	VA		03/29/2019		3,341							3,341	3,341			
100030973	Port Hueneme	CA		03/29/2019		9,342							9,342	9,342			
100030974	Cutler Bay	FL		03/29/2019		4,779							4,779	4,777		(2)	(2)

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1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100030976	Matteson	IL		03/29/2019		2,473							2,473	2,473			
100030977	Smithtown	NY		03/29/2019		19,687							19,687	19,687			
100030978	Fresno	CA		03/29/2019		3,522							3,522	3,522			
100030979	District Heights	MD		03/29/2019		2,601							2,601	2,601			
100030981	Salida	CA		03/29/2019		6,978							6,978	6,978			
100030983	Saint Charles	IL		03/29/2019		5,558							5,558	5,558			
100030986	Buellton	CA		03/29/2019		8,165							8,165	8,165			
100030988	Moreno Valley	CA		03/29/2019		5,263							5,263	5,263			
100030989	Lennox	CA		03/29/2019		7,123							7,123	7,123			
100030990	Oceanside	CA		03/29/2019		10,691							10,691	10,691			
100030992	Clinton	MD		03/29/2019		5,144							5,144	5,144			
100030993	Hamilton Twp	NJ		03/29/2019		4,988							4,988	4,988			
100030996	Brick Township	NJ		03/29/2019		7,405							7,405	7,405			
100030997	Lauderdale Lakes	FL		03/29/2019		5,654							5,654	5,654			
100030998	Farmington	CT		03/29/2019		6,610							6,610	6,610			
100030999	Margate	FL		03/29/2019		2,723							2,723	2,723			
100031511	Dublin	CA		03/29/2019		11,101							11,101	11,101			
100031513	Moreno Valley	CA		03/29/2019		3,194							3,194	3,194			
100031514	Richmond	CA		03/29/2019		4,432							4,432	4,432			
100031516	Staten Island	NY		03/29/2019		4,434							4,434	4,434			
100031517	Cathedral City	CA		03/29/2019		7,955							7,955	7,955			
100031518	Pomona	CA		03/29/2019		3,588							3,588	3,588			
100031519	Somerset	NJ		03/29/2019		8,607							8,607	8,607			
100031520	Vista	CA		03/29/2019		4,295							4,295	4,295			
100031522	Oak Park	IL		03/29/2019		1,310							1,310	1,310			
100031523	Miramar	FL		03/29/2019		5,135							5,135	5,135			
100031524	Lompoc	CA		03/29/2019		5,421							5,421	5,421			
100031526	Dana Point	CA		03/29/2019		10,416							10,416	10,416			
100031527	Phoenix	AZ		03/29/2019		4,025							4,025	4,025			
100031528	Bakersfield	CA		03/29/2019		5,277							5,277	5,277			
100031530	Highland	CA		03/29/2019		5,177							5,177	5,177			
100031534	Miramar	FL		03/29/2019		4,134							4,134	4,134			
100031536	Roseville	CA		03/29/2019		3,736							3,736	3,736			
100031538	Turlock	CA		03/29/2019		1,785							1,785	1,785			
100031540	Streamwood	IL		03/29/2019		7,424							7,424	7,424			
100031541	Miami	FL		03/29/2019		11,507							11,507	11,507			
100031542	Salida	CA		03/29/2019		3,202							3,202	3,202			
100031544	Woodland Hills	CA		03/29/2019		13,908							13,908	13,908			
100031545	Valley Center	CA		03/29/2019		9,918							9,918	9,918			
100031547	Chico	CA		03/29/2019		2,437							2,437	2,437			
100031548	Petaluma	CA		03/29/2019		11,921							11,921	11,921			
100031549	Napa	CA		03/29/2019		8,340							8,340	8,340			
100031550	Riverside	CA		03/29/2019		5,475							5,475	5,475			
100031553	Congers	NY		03/29/2019		13,207							13,207	13,207			
100031554	Sanford	FL		03/29/2019		4,953							4,953	4,953			
100031556	West Haverstraw	NY		03/29/2019		6,465							6,465	6,465			
100031557	Pembroke Pines	FL		03/29/2019		4,133							4,133	4,133			
100031558	Redding	CA		03/29/2019		4,369							4,369	4,369			
100031560	Palmdale	CA		03/29/2019		3,079							3,079	3,079			
100031561	Las Vegas	NV		03/29/2019		7,470							7,470	7,470			
100031562	Vacaville	CA		03/29/2019		7,695							7,695	7,693		(2)	(2)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100031563	San Diego	CA		03/29/2019		5,449							5,449	5,449			
100031564	Kissimmee	FL		03/29/2019		1,885							1,885	1,885			
100031566	Fallbrook	CA		03/29/2019		4,663							4,663	4,663			
100031567	Sacramento	CA		03/29/2019		2,140							2,140	2,140			
100031568	Anaheim	CA		03/29/2019		4,838							4,838	4,838			
100031571	Salinas	CA		03/29/2019		4,283							4,283	4,283			
100031572	Modesto	CA		03/29/2019		2,751							2,751	2,751			
100031574	Dunedin	FL		03/29/2019		3,564							3,564	3,564			
100031575	Pleasant Hill	CA		03/29/2019		4,180							4,180	4,180			
100031576	Yuba City	CA		03/29/2019		2,563							2,563	2,563			
100031578	Antioch	CA		03/29/2019		4,711							4,711	4,711			
100031579	Moorpark	CA		03/29/2019		5,629							5,629	5,629			
100031583	Laveen	AZ		03/29/2019		4,299							4,299	4,299			
100031584	San Jose	CA		03/29/2019		8,464							8,464	8,464			
100031585	Irvine	CA		03/29/2019		15,514							15,514	15,514			
100031586	Hialeah	FL		03/29/2019		1,883							1,883	1,883			
100031587	San Jose	CA		03/29/2019		14,372							14,372	14,372			
100031588	Rocklin	CA		03/29/2019		10,600							10,600	10,600			
100031590	Marina	CA		03/29/2019		8,831							8,831	8,831			
100031594	Aliso Viejo	CA		03/29/2019		26,821							26,821	26,821			
100031595	Sacramento	CA		03/29/2019		5,014							5,014	5,014			
100031596	Blythe	CA		03/29/2019		4,506							4,506	4,506			
100031597	Parrish	FL		03/29/2019		3,178							3,178	3,178			
100031598	Palmdale	CA		03/29/2019		3,353							3,353	3,353			
100031599	Benson	NC		03/29/2019		133,769							133,769	133,769			
100031603	Hawthorne	CA		03/29/2019		4,142							4,142	4,142			
100031604	Van Nuys	CA		03/29/2019		3,232							3,232	3,232			
100031605	Pomona	CA		03/29/2019		11,126							11,126	11,126			
100031606	Lake Forest	CA		03/29/2019		8,341							8,341	8,341			
100031607	West Orange	NJ		03/29/2019		4,729							4,729	4,729			
100031608	Moreno Valley	CA		03/29/2019		3,335							3,335	3,334		(1)	(1)
100031610	Perris	CA		03/29/2019		4,141							4,141	4,141			
100031611	Rancho Cordova	CA		03/29/2019		8,555							8,555	8,555			
100031612	Red Bluff	CA		03/29/2019		4,929							4,929	4,929			
100031614	Manteca	CA		03/29/2019		3,984							3,984	3,981		(3)	(3)
100031616	Amityville	NY		03/29/2019		16,219							16,219	16,219			
100031618	Orlando	FL		03/29/2019		12,758							12,758	12,758			
100031619	Coconut Creek	FL		03/29/2019		3,469							3,469	3,469			
100031620	Deltona	FL		03/29/2019		1,464							1,464	1,464			
100031621	Long Beach	CA		03/29/2019		4,352							4,352	4,352			
100031624	Chicago	IL		03/29/2019		1,534							1,534	1,534			
100031625	North Lauderdale	FL		03/29/2019		4,828							4,828	4,828			
100031627	Norwalk	CA		03/29/2019		4,202							4,202	4,202			
100031628	Van Nuys	CA		03/29/2019		3,836							3,836	3,836			
100031629	Oakland	CA		03/29/2019		6,343							6,343	6,343			
100031630	Woodland Hills	CA		03/29/2019		8,006							8,006	8,006			
100031632	Woodhaven	NY		03/29/2019		19,505							19,505	19,503		(2)	(2)
100031633	Miami	FL		03/29/2019		9,688							9,688	9,688			
100031634	Saint Cloud	FL		03/29/2019		5,530							5,530	5,530			
100031635	Brentwood	CA		03/29/2019		4,673							4,673	4,673			
100031637	Norco	CA		03/29/2019		9,889							9,889	9,889			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100031638	Stockton	CA		03/29/2019		3,964							3,964	3,963			
100031640	Las Vegas	NV		03/29/2019		5,457							5,457	5,456		(1)	(1)
100031642	Pittsburg	CA		03/29/2019		3,093							3,093	3,093			
100031643	Fresno	CA		03/29/2019		1,246							1,246	1,246			
100031644	San Jose	CA		03/29/2019		8,248							8,248	8,248			
100031646	Adelanto	CA		03/29/2019		7,294							7,294	7,294			
100031647	Lynwood	CA		03/29/2019		3,223							3,223	3,223			
100031650	Miami	FL		03/29/2019		6,871							6,871	6,871			
100031652	Richmond	CA		03/29/2019		4,986							4,986	4,986			
100031654	North Port	FL		03/29/2019		3,911							3,911	3,911			
100031655	Culver City	CA		03/29/2019		12,083							12,083	12,083			
100031656	Rancho Cucamonga	CA		03/29/2019		8,939							8,939	8,939			
100031658	Chula Vista	CA		03/29/2019		5,627							5,627	5,627			
100031660	Melbourne	FL		03/29/2019		1,968							1,968	1,968			
100031661	Lompoc	CA		03/29/2019		3,307							3,307	3,307			
100031662	Hemet	CA		03/29/2019		2,963							2,963	2,963			
100031663	Fairfield	CA		03/29/2019		5,896							5,896	5,896			
100031668	Hollister	CA		03/29/2019		6,738							6,738	6,738			
100031669	Orange	CA		03/29/2019		8,628							8,628	8,628			
100031670	Oxnard	CA		03/29/2019		4,361							4,361	4,361			
100031671	Palm Coast	FL		03/29/2019		3,020							3,020	3,020			
100031672	Tampa	FL		03/29/2019		3,454							3,454	3,454			
100031673	Palmdale	CA		03/29/2019		8,120							8,120	8,120			
100031676	Valley Stream	NY		03/29/2019		3,094							3,094	3,094			
100031677	Rialto	CA		03/29/2019		8,973							8,973	8,973			
100031678	Palm Bay	FL		03/29/2019		6,575							6,575	6,575			
100031682	El Centro	CA		03/29/2019		1,222							1,222	1,222			
100031683	Phoenix	AZ		03/29/2019		1,376							1,376	1,376			
100031684	American Canyon	CA		03/29/2019		6,258							6,258	6,258			
100031686	Port St Lucie	FL		03/29/2019		2,242							2,242	2,242			
100031688	Santa Rosa	CA		03/29/2019		9,618							9,618	9,618			
100031689	Bakersfield	CA		03/29/2019		1,451							1,451	1,451			
100031692	Fresno	CA		03/29/2019		1,978							1,978	1,978			
100031693	Ocala	FL		03/29/2019		5,314							5,314	5,314			
100031695	Fort Lauderdale	FL		03/29/2019		5,503							5,503	5,503			
100031698	Vallejo	CA		03/29/2019		2,559							2,559	2,559			
100031699	Vallejo	CA		03/29/2019		6,463							6,463	6,463			
100031700	North Port	FL		03/29/2019		8,159							8,159	8,159		(1)	(1)
100031702	Katy	TX		03/29/2019		7,004							7,004	7,004			
100031703	Riverside	CA		03/29/2019		3,979							3,979	3,979			
100031705	Sacramento	CA		03/29/2019		4,720							4,720	4,720			
100031706	Lake Elsinore	CA		03/29/2019		23,514							23,514	23,514			
100031708	Concord	CA		03/29/2019		8,727							8,727	8,727			
100031710	Sun Valley	CA		03/29/2019		8,191							8,191	8,191			
100031711	Citrus Heights	CA		03/29/2019		3,077							3,077	3,077			
100031715	Glendale	AZ		03/29/2019		5,395							5,395	5,395			
100031718	San Francisco	CA		03/29/2019		12,713							12,713	12,713			
100031719	Port Saint Lucie	FL		03/29/2019		6,109							6,109	6,109			
100031720	Norwalk	CA		03/29/2019		5,231							5,231	5,231			
100031721	Union City	CA		03/29/2019		8,836							8,836	8,836			
100031722	Cypress	CA		03/29/2019		11,763							11,763	11,763			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100031724	Tinley Park	IL		03/29/2019		1,885							1,885	1,885			
100031725	Centennial	CO		03/29/2019		9,764							9,764	9,764			
100031728	Sacramento	CA		03/29/2019		5,139							5,139	5,139			
100031729	Modesto	CA		03/29/2019		2,371							2,371	2,371			
100031731	Baldwin Park	CA		03/29/2019		3,779							3,779	3,779			
100031735	Escondido	CA		03/29/2019		3,313							3,313	3,313			
100031738	Rosedale	NY		03/29/2019		7,208							7,208	7,208			
100031739	Rancho Cucamonga	CA		03/29/2019		3,070							3,070	3,070			
100031742	San Pedro	CA		03/29/2019		7,988							7,988	7,988			
100031744	Bakersfield	CA		03/29/2019		1,956							1,956	1,956			
100031747	Thousand Oaks	CA		03/29/2019		8,540							8,540	8,540			
100031748	Gilbert	AZ		03/29/2019		3,664							3,664	3,664			
100031749	Mesa	AZ		03/29/2019		2,214							2,214	2,214			
100031750	Vallejo	CA		03/29/2019		1,826							1,826	1,826			
100031751	Vacaville	CA		03/29/2019		3,847							3,847	3,847			
100031752	Mesa	AZ		03/29/2019		2,228							2,228	2,228			
100031753	Clermont	FL		03/29/2019		4,721							4,721	4,721			
100031754	Colton	CA		03/29/2019		4,988							4,988	4,988			
100031757	Banning	CA		03/29/2019		3,545							3,545	3,545			
100031758	Ontario	CA		03/29/2019		8,798							8,798	8,798			
100031759	Reno	NV		03/29/2019		4,964							4,964	4,964			
100031760	Mc Farland	CA		03/29/2019		1,348							1,348	1,348			
100031762	Pomona	CA		03/29/2019		4,290							4,290	4,290			
100031763	Mesa	AZ		03/29/2019		1,625							1,625	1,625			
100031764	Riverside	CA		03/29/2019		6,254							6,254	6,254			
100031765	Highland	CA		03/29/2019		11,341							11,341	11,341			
100031766	Northridge	CA		03/29/2019		8,226							8,226	8,226			
100031768	Sacramento	CA		03/29/2019		3,523							3,523	3,523			
100031769	Escondido	CA		03/29/2019		11,557							11,557	11,557			
100031770	Phoenix	AZ		03/29/2019		1,580							1,580	1,580			
100031771	Sebastian	FL		03/29/2019		1,524							1,524	1,524			
100031774	Oroville	CA		03/29/2019		1,775							1,775	1,775			
100031775	Miami	FL		03/29/2019		3,714							3,714	3,714			
100031776	Fresno	CA		03/29/2019		1,556							1,556	1,556			
100031777	San Francisco	CA		03/29/2019		8,488							8,488	8,488			
100031778	Pomona	CA		03/29/2019		4,287							4,287	4,287			
100031779	West Covina	CA		03/29/2019		5,279							5,279	5,279			
100031782	Santa Ana	CA		03/29/2019		11,208							11,208	11,208			
100031783	Highland	CA		03/29/2019		9,171							9,171	9,170		(1)	(1)
100031784	Los Angeles	CA		03/29/2019		4,398							4,398	4,398			
100031785	Plant City	FL		03/29/2019		33,139							33,139	33,139			
100031786	Clovis	CA		03/29/2019		3,059							3,059	3,059			
100031787	Miami	FL		03/29/2019		2,885							2,885	2,885			
100031789	San Diego	CA		03/29/2019		5,516							5,516	5,516			
100031792	Stockton	CA		03/29/2019		6,700							6,700	6,700			
100031793	Chicago	IL		03/29/2019		4,523							4,523	4,523			
100031794	Carson	CA		03/29/2019		2,650							2,650	2,650			
100031795	Encinitas	CA		03/29/2019		14,918							14,918	14,918			
100031797	San Ramon	CA		03/29/2019		19,406							19,406	19,406			
100031798	San Francisco	CA		03/29/2019		7,524							7,524	7,524			
100031799	Providence	RI		03/29/2019		3,174							3,174	3,175		1	1

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100031800	Orlando	FL		03/29/2019		3,617							3,617	3,617			
100031802	Pembroke Pines	FL		03/29/2019		19,674							19,674	19,674			
100031803	Port St Lucie	FL		03/29/2019		1,030							1,030	1,030			
100031805	Las Vegas	NV		03/29/2019		9,151							9,151	9,151			
100031808	Lomita	CA		03/29/2019		6,119							6,119	6,119			
100031809	Long Beach	CA		03/29/2019		21,708							21,708	21,708			
100031812	Fullerton	CA		03/29/2019		5,234							5,234	5,234			
100031813	Tampa	FL		03/29/2019		5,696							5,696	5,696			
100031814	Port St Lucie	FL		03/29/2019		2,374							2,374	2,374			
100031815	Santa Ana	CA		03/29/2019		4,936							4,936	4,936			
100031816	Fontana	CA		03/29/2019		(8,065)							(8,065)	(8,065)			
100031817	Norwalk	CA		03/29/2019		12,571							12,571	12,571			
100031818	Baldwin Park	CA		03/29/2019		5,556							5,556	5,556			
100031819	Oakley	CA		03/29/2019		4,108							4,108	4,108			
100031820	Mission Viejo	CA		03/29/2019		3,555							3,555	3,555			
100031821	Hayward	CA		03/29/2019		9,124							9,124	9,124			
100031824	Monterey	CA		03/29/2019		7,911							7,911	7,911			
100031825	Bakersfield	CA		03/29/2019		3,582							3,582	3,582			
100031826	Ontario	CA		03/29/2019		4,308							4,308	4,308			
100031827	Riverside	CA		03/29/2019		3,703							3,703	3,703			
100031828	Riverside	CA		03/29/2019		4,012							4,012	4,012			
100031829	Concord	CA		03/29/2019		5,155							5,155	5,155			
100031831	Pomona	CA		03/29/2019		8,898							8,898	8,898			
100031832	San Ysidro	CA		03/29/2019		3,071							3,071	3,071			
100031835	Colton	CA		03/29/2019		2,935							2,935	2,935			
100031836	Santa Paula	CA		03/29/2019		4,920							4,920	4,919		(1)	(1)
100031838	Fort Lauderdale	FL		03/29/2019		4,844							4,844	4,844			
100031839	Stockton	CA		03/29/2019		3,867							3,867	3,867			
100031840	Los Banos	CA		03/29/2019		4,731							4,731	4,731			
100031841	South Bound Brook	NJ		03/29/2019		5,514							5,514	5,514			
100031842	Valley Center	CA		03/29/2019		2,873							2,873	2,873			
100031843	San Leandro	CA		03/29/2019		20,185							20,185	20,185			
100031844	Jupiter	FL		03/29/2019		2,356							2,356	2,356			
100031846	Montebello	CA		03/29/2019		7,228							7,228	7,228			
100031849	Cypress	CA		03/29/2019		4,818							4,818	4,818			
100031850	Hollywood	FL		03/29/2019		5,119							5,119	5,119			
100031852	American Canyon	CA		03/29/2019		7,439							7,439	7,439			
100031853	Culver City	CA		03/29/2019		5,624							5,624	5,624			
100031856	Rialto	CA		03/29/2019		3,852							3,852	3,852			
100031858	Midway City	CA		03/29/2019		2,481							2,481	2,481			
100031859	Oakland	CA		03/29/2019		9,599							9,599	9,599			
100031862	Compton	CA		03/29/2019		8,640							8,640	8,640			
100031863	Rowland Heights	CA		03/29/2019		5,122							5,122	5,122			
100031864	Modesto	CA		03/29/2019		4,004							4,004	4,004			
100031865	Escondido	CA		03/29/2019		5,367							5,367	5,367			
100031866	Colton	CA		03/29/2019		1,753							1,753	1,753			
100031867	Levittown	NY		03/29/2019		3,731							3,731	3,731			
100031870	Harbor City	CA		03/29/2019		7,479							7,479	7,479			
100031872	Sacramento	CA		03/29/2019		2,338							2,338	2,338			
100031874	Lodi	CA		03/29/2019		3,353							3,353	3,353			
100031876	Fort Myers	FL		03/29/2019		4,830							4,830	4,830			

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1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100031877	Fontana	CA		03/29/2019		4,751							4,751	4,751			
100031880	Tolleson	AZ		03/29/2019		3,300							3,300	3,300			
100031882	Los Angeles	CA		03/29/2019		5,796							5,796	5,796			
100031884	Riverside	CA		03/29/2019		7,689							7,689	7,688		(1)	(1)
100031885	Reno	NV		03/29/2019		9,434							9,434	9,434			
100031888	Oxnard	CA		03/29/2019		5,504							5,504	5,504			
100031889	Miami Lakes	FL		03/29/2019		4,274							4,274	4,274			
100031890	Cypress	CA		03/29/2019		4,880							4,880	4,880			
100031891	Greenacres	FL		03/29/2019		3,589							3,589	3,589			
100031892	Vacaville	CA		03/29/2019		3,422							3,422	3,422			
100031893	Chisago City	MN		03/29/2019		4,493							4,493	4,493			
100031894	West Sacramento	CA		03/29/2019		3,654							3,654	3,654			
100031896	Oceanside	CA		03/29/2019		3,213							3,213	3,213			
100031897	Long Beach	CA		03/29/2019		11,756							11,756	11,756			
100031898	Los Angeles	CA		03/29/2019		3,979							3,979	3,979			
100031899	Antioch	CA		03/29/2019		9,194							9,194	9,194			
100031900	Rancho Santa Margari	CA		03/29/2019		5,743							5,743	5,743			
100031901	Riverside	CA		03/29/2019		2,934							2,934	2,934			
100031903	Riverside	CA		03/29/2019		3,363							3,363	3,363			
100031905	Livermore	CA		03/29/2019		4,376							4,376	4,375		(2)	(2)
100031907	Santa Rosa	CA		03/29/2019		4,555							4,555	4,555			
100031908	Cloverdale	CA		03/29/2019		3,143							3,143	3,143			
100031909	Dixon	CA		03/29/2019		5,957							5,957	5,957			
100031911	Rancho Cucamonga	CA		03/29/2019		2,979							2,979	2,979			
100031912	San Jose	CA		03/29/2019		9,190							9,190	9,190			
100031914	Sun Valley	CA		03/29/2019		5,436							5,436	5,436			
100031917	Thousand Oaks	CA		03/29/2019		4,437							4,437	4,437			
100031921	Chicago	IL		03/29/2019		3,766							3,766	3,766			
100031922	Glendale	AZ		03/29/2019		2,777							2,777	2,777			
100031923	Salinas	CA		03/29/2019		3,827							3,827	3,827			
100031924	Benicia	CA		03/29/2019		5,084							5,084	5,084			
100031925	Port St Lucie	FL		03/29/2019		3,141							3,141	3,141			
100031927	Lynbrook	NY		03/29/2019		18,757							18,757	18,757			
100031928	Paramount	CA		03/29/2019		4,055							4,055	4,055			
100031930	San Ramon	CA		03/29/2019		8,524							8,524	8,524			
100031932	Palm Bay	FL		03/29/2019		3,100							3,100	3,100			
100031935	Miramar	FL		03/29/2019		2,831							2,831	2,831			
100031938	East Orange	NJ		03/29/2019		2,911							2,911	2,911			
100031939	Cathedral City	CA		03/29/2019		2,226							2,226	2,226			
100031940	South Richmond Hill	NY		03/29/2019		5,211							5,211	5,211			
100031941	Escondido	CA		03/29/2019		4,730							4,730	4,730			
100031942	Pembroke Pines	FL		03/29/2019		1,807							1,807	1,807			
100031943	Aliso Viejo	CA		03/29/2019		5,154							5,154	5,154			
100031945	Modesto	CA		03/29/2019		4,188							4,188	4,188			
100031946	Carson	CA		03/29/2019		6,591							6,591	6,591			
100031949	West Covina	CA		03/29/2019		6,551							6,551	6,551			
100031950	San Jose	CA		03/29/2019		8,162							8,162	8,162			
100031951	San Diego	CA		03/29/2019		3,443							3,443	3,443			
100031952	South Ozone Park	NY		03/29/2019		5,343							5,343	5,343			
100031954	Winton	CA		03/29/2019		2,737							2,737	2,737			
100031956	San Diego	CA		03/29/2019		4,599							4,599	4,599			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100031958	Bellflower	CA		03/29/2019		5,927							5,927	5,927			
100031963	El Cajon	CA		03/29/2019		12,578							12,578	12,578			
100031964	Granada Hills	CA		03/29/2019		4,649							4,649	4,649			
100031965	Chula Vista	CA		03/29/2019		6,547							6,547	6,547			
100031967	Fairfield	CA		03/29/2019		8,396							8,396	8,396			
100031968	Rancho Santa Margarit	CA		03/29/2019		4,078							4,078	4,078			
100031970	San Diego	CA		03/29/2019		5,808							5,808	5,808			
100031971	Nevada City	CA		03/29/2019		5,880							5,880	5,880			
100031972	Miramar	FL		03/29/2019		12,102							12,102	12,102			
100031973	Sylmar	CA		03/29/2019		394							394	394			
100031974	San Bernardino	CA		03/29/2019		7,660							7,660	7,660			
100031975	Cathedral City	CA		03/29/2019		3,220							3,220	3,220			
100031976	Rialto	CA		03/29/2019		5,277							5,277	5,277			
100031977	Fallbrook	CA		03/29/2019		5,402							5,402	5,402			
100031978	Beaumont	CA		03/29/2019		2,330							2,330	2,330			
100031981	Yolo	CA		03/29/2019		6,103							6,103	6,103			
100031983	West Palm Beach	FL		03/29/2019		1,293							1,293	1,293			
100031984	Cicero	IL		03/29/2019		3,727							3,727	3,727			
100031986	Oakley	CA		03/29/2019		3,476							3,476	3,476			
100031987	Bakersfield	CA		03/29/2019		1,840							1,840	1,840			
100031989	La Puente	CA		03/29/2019		2,259							2,259	2,259			
100031990	Watsonville	CA		03/29/2019		4,294							4,294	4,294			
100031991	Cape Coral	FL		03/29/2019		2,562							2,562	2,562			
100031993	Artesia	CA		03/29/2019		4,614							4,614	4,614			
100031995	Chula Vista	CA		03/29/2019		2,540							2,540	2,540			
100031997	Las Vegas	NV		03/29/2019		4,457							4,457	4,457			
100031998	Nipomo	CA		03/29/2019		9,460							9,460	9,460			
100032000	La Puente	CA		03/29/2019		4,347							4,347	4,347			
100032001	Vista	CA		03/29/2019		8,224							8,224	8,224			
100032002	Auburn	CA		03/29/2019		14,408							14,408	14,408			
100032004	San Diego	CA		03/29/2019		2,654							2,654	2,654			
100032006	San Jose	CA		03/29/2019		5,053							5,053	5,053			
100032007	San Jose	CA		03/29/2019		7,849							7,849	7,849			
100032008	Riverview	FL		03/29/2019		4,150							4,150	4,150			
100032011	Tampa	FL		03/29/2019		2,156							2,156	2,156			
100032013	Port Saint Lucie	FL		03/29/2019		3,163							3,163	3,163			
100032016	Highland	CA		03/29/2019		4,408							4,408	4,408			
100032018	Miami	FL		03/29/2019		6,265							6,265	6,265			
100032019	Washington	DC		03/29/2019		2,899							2,899	2,899			
100032022	Fairfield	CA		03/29/2019		2,498							2,498	2,498			
100032024	Reno	NV		03/29/2019		6,642							6,642	6,642			
100032025	West Covina	CA		03/29/2019		11,422							11,422	11,422			
100032027	St. Petersburg	FL		03/29/2019		5,780							5,780	5,780			
100032031	Cocoa	FL		03/29/2019		6,344							6,344	6,344			
100032033	Sparks	NV		03/29/2019		6,721							6,721	6,721			
100032034	Naples	FL		03/29/2019		5,920							5,920	5,920			
100032035	Colton	CA		03/29/2019		2,137							2,137	2,137			
100032036	Penngrove	CA		03/29/2019		12,947							12,947	12,947			
100032038	Daly City	CA		03/29/2019		15,582							15,582	15,581		(1)	(1)
100032039	Arvada	CO		03/29/2019		4,007							4,007	4,007			
100032040	Deerfield Beach	FL		03/29/2019		1,113							1,113	1,113			

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100032041	Sacramento	CA		03/29/2019		4,759							4,759	4,759			
100032042	Fresno	CA		03/29/2019		1,456							1,456	1,456			
100032043	Madera	CA		03/29/2019		1,162							1,162	1,162			
100032044	Sunrise	FL		03/29/2019		7,062							7,062	7,062			
100032045	Oakland	CA		03/29/2019		9,672							9,672	9,672			
100032046	Lakewood	CO		03/29/2019		3,093							3,093	3,093			
100032047	Fontana	CA		03/29/2019		3,864							3,864	3,864			
100032048	Inglewood	CA		03/29/2019		4,129							4,129	4,129			
100032050	Santa Ana	CA		03/29/2019		4,525							4,525	4,525			
100032052	San Francisco	CA		03/29/2019		8,853							8,853	8,853			
100032054	Las Vegas	NV		03/29/2019		4,439							4,439	4,439			
100032055	Inglewood	CA		03/29/2019		2,834							2,834	2,834			
100032056	Hayward	CA		03/29/2019		5,875							5,875	5,875			
100032057	Los Banos	CA		03/29/2019		9,239							9,239	9,239			
100032058	Oakland	CA		03/29/2019		5,414							5,414	5,414			
100032059	Hayward	CA		03/29/2019		4,457							4,457	4,457			
100032060	San Diego	CA		03/29/2019		5,001							5,001	5,001			
100032061	Hayward	CA		03/29/2019		4,696							4,696	4,696			
100032062	Boynton Beach	FL		03/29/2019		6,299							6,299	6,299			
100032063	Morgan Hill	CA		03/29/2019		9,240							9,240	9,240			
100032064	Santa Maria	CA		03/29/2019		2,398							2,398	2,398			
100032065	San Jose	CA		03/29/2019		6,322							6,322	6,322			
100032068	Los Angeles	CA		03/29/2019		5,668							5,668	5,668			
100032069	La Puente	CA		03/29/2019		4,677							4,677	4,677			
100032071	Los Angeles	CA		03/29/2019		7,707							7,707	7,707			
100032073	La Puente	CA		03/29/2019		10,184							10,184	10,184			
100032074	Roseville	CA		03/29/2019		10,855							10,855	10,855			
100032076	Mesa	AZ		03/29/2019		1,611							1,611	1,611			
100032077	San Bruno	CA		03/29/2019		9,921							9,921	9,921			
100032078	Union City	CA		03/29/2019		7,538							7,538	7,538			
100032079	Whittier	CA		03/29/2019		10,302							10,302	10,302			
100032082	Salinas	CA		03/29/2019		6,853							6,853	6,853			
100032083	Hayward	CA		03/29/2019		7,125							7,125	7,125			
100032084	San Jose	CA		03/29/2019		4,371							4,371	4,371			
100032085	Phoenix	AZ		03/29/2019		4,123							4,123	4,123			
100032086	Fremont	CA		03/29/2019		6,079							6,079	6,079			
100032087	Duarte	CA		03/29/2019		6,265							6,265	6,265			
100032088	Oceanside	CA		03/29/2019		2,356							2,356	2,356			
100032089	Naples	FL		03/29/2019		2,746							2,746	2,746			
100032090	Fremont	CA		03/29/2019		8,244							8,244	8,244			
100032091	Glendale Heights	IL		03/29/2019		5,082							5,082	5,082			
100032093	Irving	TX		03/29/2019		2,794							2,794	2,794			
100032094	San Jose	CA		03/29/2019		18,913							18,913	18,913			
100032095	Salinas	CA		03/29/2019		2,689							2,689	2,689			
100032096	Chicago	IL		03/29/2019		5,065							5,065	5,065			
100032098	Ocala	FL		03/29/2019		2,032							2,032	2,032			
100032100	Oakland	CA		03/29/2019		2,850							2,850	2,848		(2)	(2)
100032101	Mesa	AZ		03/29/2019		7,857							7,857	7,857			
100032102	Merced	CA		03/29/2019		1,661							1,661	1,661			
100032103	Los Angeles	CA		03/29/2019		3,559							3,559	3,559			
100032104	El Mirage	AZ		03/29/2019		5,844							5,844	5,844			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100032105	Stockton	CA		03/29/2019		3,999							3,999	3,999			
100032106	Los Angeles	CA		03/29/2019		5,800							5,800	5,800			
100032108	Gilroy	CA		03/29/2019		10,406							10,406	10,406			
100032109	Hayward	CA		03/29/2019		6,640							6,640	6,640			
100032111	Seaside	CA		03/29/2019		4,129							4,129	4,129			
100032113	San Jose	CA		03/29/2019		4,258							4,258	4,258			
100032114	Pacifica	CA		03/29/2019		3,829							3,829	3,829			
100032116	Antioch	CA		03/29/2019		11,318							11,318	11,318			
100032117	Reno	NV		03/29/2019		3,560							3,560	3,560			
100032118	Riverside	CA		03/29/2019		2,087							2,087	2,087			
100032120	Antioch	CA		03/29/2019		7,819							7,819	7,819			
100032121	Fremont	CA		03/29/2019		10,163							10,163	10,163			
100032122	Oxnard	CA		03/29/2019		10,512							10,512	10,512			
100032123	Stockton	CA		03/29/2019		3,655							3,655	3,655			
100032126	Sonoma	CA		03/29/2019		3,451							3,451	3,451			
100032127	Sacramento	CA		03/29/2019		2,400							2,400	2,400			
100032129	Antioch	CA		03/29/2019		2,814							2,814	2,814			
100032130	Oxnard	CA		03/29/2019		5,549							5,549	5,549			
100032131	Tracy	CA		03/29/2019		5,423							5,423	5,423			
100032133	Hollywood	FL		03/29/2019		3,408							3,408	3,408			
100032134	Corona	CA		03/29/2019		2,220							2,220	2,220			
100032135	Inglewood	CA		03/29/2019		15,320							15,320	15,320			
100032136	Pittsburg	CA		03/29/2019		3,015							3,015	3,015			
100032137	Opa Locka	FL		03/29/2019		1,037							1,037	1,037			
100032138	Los Angeles	CA		03/29/2019		2,034							2,034	2,034			
100032139	Aurora	CO		03/29/2019		1,587							1,587	1,587			
100032140	San Jose	CA		03/29/2019		5,903							5,903	5,903			
100032141	Denver	CO		03/29/2019		4,410							4,410	4,410			
100032144	Salinas	CA		03/29/2019		4,313							4,313	4,313			
100032146	La Puente	CA		03/29/2019		3,947							3,947	3,947			
100032147	Hollister	CA		03/29/2019		3,941							3,941	3,941			
100032148	Oakland	CA		03/29/2019		4,122							4,122	4,122			
100032149	Stockton	CA		03/29/2019		1,159							1,159	1,159			
100032152	San Jose	CA		03/29/2019		11,465							11,465	11,465			
100032154	Phoenix	AZ		03/29/2019		1,590							1,590	1,590			
100032158	North Miami Beach	FL		03/29/2019		1,466							1,466	1,466			
100032159	Manteca	CA		03/29/2019		6,938							6,938	6,938			
100032160	Los Angeles	CA		03/29/2019		4,297							4,297	4,297			
100032161	Port Saint Lucie	FL		03/29/2019		3,631							3,631	3,631			
100032162	Anaheim	CA		03/29/2019		3,701							3,701	3,701			
100032165	Stockton	CA		03/29/2019		6,470							6,470	6,470			
100032166	Stockton	CA		03/29/2019		5,519							5,519	5,519			
100032167	Los Angeles	CA		03/29/2019		3,997							3,997	3,997			
100032168	Chicago	IL		03/29/2019		12,051							12,051	12,051			
100032169	Phoenix	AZ		03/29/2019		2,040							2,040	2,040			
100032170	Chino	CA		03/29/2019		1,919							1,919	1,919			
100032171	Sacramento	CA		03/29/2019		979							979	979			
100032173	Salinas	CA		03/29/2019		3,110							3,110	3,110			
100032177	Coral Springs	FL		03/29/2019		1,267							1,267	1,267			
100032179	Kissimmee	FL		03/29/2019		1,171							1,171	1,171			
100032180	East Palo Alto	CA		03/29/2019		6,389							6,389	6,389			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100032181	Lake Worth	FL		03/29/2019		616							616	616			
100032182	Homestead	FL		03/29/2019		1,267							1,267	1,267			
100032183	Los Angeles	CA		03/29/2019		4,421							4,421	4,421			
100032184	Oakland	CA		03/29/2019		1,813							1,813	1,813			
100032187	Phoenix	AZ		03/29/2019		1,781							1,781	1,781			
100032188	Modesto	CA		03/29/2019		1,596							1,596	1,596			
100032189	Oakland	CA		03/29/2019		1,185							1,185	1,185			
100032190	San Bernardino	CA		03/29/2019		2,967							2,967	2,967			
100032194	San Mateo	CA		03/29/2019		3,801							3,801	3,801			
100032288	Dublin	IRL		06/21/2019		4,172							4,172	4,088	(84)		(84)
100032311	Dublin	IRL		06/21/2019		(662)							(662)	(522)	140		140
100032312	Dublin	IRL		06/21/2019		(1,286)							(1,286)	(1,166)	120		120
100032341	Monaghan	IRL		06/21/2019		662,467							662,467	627,896	(34,571)		(34,571)
100032372	Offaly	IRL		06/21/2019		27,022							27,022	25,821	(1,202)		(1,202)
100032376	Wexford	IRL		06/21/2019		(1,965)							(1,965)	(1,663)	302		302
100032402	Donegal	IRL		06/21/2019		21,657							21,657	20,705	(951)		(951)
100032408	Kildare	IRL		06/21/2019		1,294							1,294	1,477	183		183
100032425	Dublin	IRL		06/21/2019		19,927							19,927	19,007	(919)		(919)
100032440	Dublin	IRL		06/21/2019		3,697							3,697	3,113	(584)		(584)
100032448	Limerick	IRL		06/21/2019		35,854							35,854	34,466	(1,388)		(1,388)
100032451	Dublin	IRL		06/21/2019		9,124							9,124	8,780	(344)		(344)
100032464	Dublin	IRL		06/21/2019		11,855							11,855	11,739	(116)		(116)
100032468	Westmeath	IRL		06/21/2019		(17,966)							(17,966)	(17,624)	342		342
100032478	Dublin	IRL		06/21/2019		8,631							8,631	8,404	(227)		(227)
100032480	Limerick	IRL		06/21/2019		65,338							65,338	61,425	(3,913)		(3,913)
100032498	Kildare	IRL		06/21/2019		(29,910)							(29,910)	(29,488)	422		422
100032513	Cavan	IRL		06/21/2019		(14,835)							(14,835)	(14,711)	124		124
100032531	Dublin	IRL		06/21/2019		(819)							(819)	(831)	(11)		(11)
100032541	Sligo	IRL		06/21/2019		12,544							12,544	12,012	(532)		(532)
100032542	Sligo	IRL		06/21/2019		2,005							2,005	1,923	(82)		(82)
100032566	Meath	IRL		06/21/2019		15,611							15,611	14,885	(726)		(726)
100032607	Donegal	IRL		06/21/2019		1,196,933							1,196,933	1,144,089	(52,845)		(52,845)
100032619	Meath	IRL		06/21/2019		118,269							118,269	110,129	(8,141)		(8,141)
100032620	Meath	IRL		06/21/2019		(8,670)							(8,670)	(8,243)	427		427
100032648	Galway	IRL		06/21/2019		11,338							11,338	10,924	(414)		(414)
100032661	Dublin	IRL		06/21/2019		11,734							11,734	11,359	(375)		(375)
100032727	Dublin	IRL		06/21/2019		14,911							14,911	14,282	(629)		(629)
100032778	Clare	IRL		06/21/2019		4,500							4,500	4,522	22		22
100032799	Dublin	IRL		06/21/2019		(1,912)							(1,912)	(1,633)	280		280
100032800	Dublin	IRL		06/21/2019		2,693							2,693	2,593	(99)		(99)
100032805	Dublin	IRL		06/21/2019		1,403							1,403	1,360	(43)		(43)
100032814	Dublin	IRL		06/21/2019		8,058							8,058	7,732	(326)		(326)
100032815	Dublin	IRL		06/21/2019		2,260							2,260	2,169	(91)		(91)
100032816	Dublin	IRL		06/21/2019		2,302							2,302	2,223	(79)		(79)
100032819	Louth	IRL		06/21/2019		13,277							13,277	12,675	(601)		(601)
100032824	Meath	IRL		06/21/2019		30,761							30,761	29,271	(1,490)		(1,490)
100032825	Cork	IRL		06/21/2019		9,063							9,063	8,595	(468)		(468)
100032835	Laois	IRL		06/21/2019		24,040							24,040	22,958	(1,082)		(1,082)
100032857	Dublin	IRL		06/21/2019		3,208							3,208	3,158	(49)		(49)
100032858	Cork	IRL		06/21/2019		1,734							1,734	1,671	(63)		(63)
100032898	Dublin	IRL		06/21/2019		(2,559)							(2,559)	(2,269)	290		290

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100032919	Dublin	IRL		06/21/2019		5,895							5,895	5,709	(186)		(186)
100032937	Clare	IRL		06/21/2019		9,028							9,028	8,670	(358)		(358)
100032957	Dublin	IRL		06/21/2019		20,430							20,430	19,560	(870)		(870)
100032958	Dublin	IRL		06/21/2019		3,449							3,449	3,417	(32)		(32)
100032965	Wicklow	IRL		06/21/2019		(42,195)							(42,195)	(39,472)	2,723		2,723
100032968	Dublin	IRL		06/21/2019		15,002							15,002	14,433	(568)		(568)
100032982	Sligo	IRL		06/21/2019		49,558							49,558	47,387	(2,171)		(2,171)
100032983	Sligo	IRL		06/21/2019		10,940							10,940	10,473	(467)		(467)
100033000	Meath	IRL		06/21/2019		28,992							28,992	27,709	(1,283)		(1,283)
100033003	Cavan	IRL		06/21/2019		11,691							11,691	11,333	(357)		(357)
100033023	Dublin	IRL		06/21/2019		11,407							11,407	11,031	(376)		(376)
100033024	Dublin	IRL		06/21/2019		7,040							7,040	6,808	(232)		(232)
100033034	Galway	IRL		06/21/2019		4,694							4,694	4,534	(159)		(159)
100033048	Cork	IRL		06/21/2019		8,562							8,562	6,975	(1,587)		(1,587)
100033049	Cork	IRL		06/21/2019		(11,887)							(11,887)	(11,965)	(78)		(78)
100033087	Galway	IRL		06/21/2019		44,621							44,621	43,081	(1,540)		(1,540)
100033114	Offaly	IRL		06/21/2019		7,660							7,660	7,343	(317)		(317)
100033130	Dublin	IRL		06/21/2019		20,161							20,161	19,293	(868)		(868)
100033138	Wicklow	IRL		06/21/2019		4,745							4,745	4,566	(179)		(179)
100033139	Wicklow	IRL		06/21/2019		2,980							2,980	2,867	(112)		(112)
100033161	Dublin	IRL		06/21/2019		7,831							7,831	7,479	(352)		(352)
100033162	Dublin	IRL		06/21/2019		8,978							8,978	8,575	(403)		(403)
100033163	Galway	IRL		06/21/2019		12,110							12,110	11,566	(544)		(544)
100033187	Dublin	IRL		06/21/2019		54,039							54,039	51,856	(2,184)		(2,184)
100033189	Dublin	IRL		06/21/2019		6,522							6,522	5,993	(529)		(529)
100033190	Cork	IRL		06/21/2019		9,878							9,878	9,382	(496)		(496)
100033192	Tipperary	IRL		06/21/2019		11,613							11,613	11,162	(452)		(452)
100033198	Dublin	IRL		06/21/2019		6,902							6,902	6,617	(286)		(286)
100033199	Cork	IRL		06/21/2019		3,779							3,779	3,622	(157)		(157)
100033227	Mayo	IRL		06/21/2019		31,322							31,322	29,996	(1,326)		(1,326)
100033228	Dublin	IRL		06/21/2019		5,436							5,436	5,204	(231)		(231)
100033229	Mayo	IRL		06/21/2019		12,477							12,477	12,142	(335)		(335)
100033230	Cork	IRL		06/21/2019		3,199							3,199	3,113	(86)		(86)
100033277	Dublin	IRL		06/21/2019		24,623							24,623	23,522	(1,101)		(1,101)
100033289	Roscommon	IRL		06/21/2019		9,933							9,933	9,531	(402)		(402)
100033306	Westmeath	IRL		06/21/2019		3,439							3,439	2,191	(1,248)		(1,248)
100033307	Tipperary	IRL		06/21/2019		(27)							(27)	(131)	(105)		(105)
100033308	Limerick	IRL		06/21/2019		(136)							(136)	(265)	(129)		(129)
100033325	Dublin	IRL		06/21/2019		553,539							553,539	532,489	(21,050)		(21,050)
100033335	Dublin	IRL		06/21/2019		640							640	615	(25)		(25)
100033360	Limerick	IRL		06/21/2019		24,663							24,663	23,601	(1,062)		(1,062)
100033361	Dublin	IRL		06/21/2019		3,150							3,150	3,024	(127)		(127)
100033398	Limerick	IRL		06/21/2019		62,917							62,917	60,405	(2,512)		(2,512)
100033399	Galway	IRL		06/21/2019		60,190							60,190	57,728	(2,462)		(2,462)
100033411	Meath	IRL		06/21/2019		23,888							23,888	22,980	(908)		(908)
100033414	Meath	IRL		06/21/2019		(11,073)							(11,073)	(10,449)	624		624
100033445	Dublin	IRL		06/21/2019		26,434							26,434	25,263	(1,172)		(1,172)
100033450	Limerick	IRL		06/21/2019		8,633							8,633	8,289	(343)		(343)
100033460	Galway	IRL		06/21/2019		7,400							7,400	7,151	(249)		(249)
100033489	Waterford	IRL		06/21/2019		346,385							346,385	333,979	(12,405)		(12,405)
100033494	Kildare	IRL		06/21/2019		14,618							14,618	13,996	(623)		(623)

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100033496	Offaly	IRL		06/21/2019		(5,569)							(5,569)	(4,994)	575		575
100033498	Laois	IRL		06/21/2019		(13,679)							(13,679)	(12,802)	877		877
100033519	Dublin	IRL		06/21/2019		6,925							6,925	6,657	(268)		(268)
100033530	Louth	IRL		06/21/2019		13,065							13,065	12,509	(556)		(556)
100033531	Cavan	IRL		06/21/2019		(5)							(5)	(5)			
100033547	Longford	IRL		06/21/2019		6,683							6,683	6,448	(236)		(236)
100033561	Kildare	IRL		06/21/2019		(3,172)							(3,172)	(2,875)	297		297
100033564	Sligo	IRL		06/21/2019		(5,239)							(5,239)	(4,669)	570		570
100033590	Kildare	IRL		06/21/2019		149,367							149,367	142,672	(6,695)		(6,695)
100033600	Dublin	IRL		06/21/2019		8,349							8,349	8,060	(289)		(289)
100033601	Dublin	IRL		06/21/2019		3,391							3,391	3,229	(162)		(162)
100033602	Mayo	IRL		06/21/2019		136							136	28	(108)		(108)
100033710	Dublin	IRL		06/21/2019		7,230							7,230	6,911	(319)		(319)
100033724	Kildare	IRL		06/21/2019		(5,006)							(5,006)	(4,547)	459		459
100033733	Leitrim	IRL		06/21/2019		(18,372)							(18,372)	(18,181)	191		191
100033739	Monaghan	IRL		06/21/2019		373,502							373,502	362,428	(11,074)		(11,074)
100033743	Dublin	IRL		06/21/2019		14,269							14,269	13,738	(531)		(531)
100033745	Galway	IRL		06/21/2019		8,416							8,416	8,084	(332)		(332)
100033753	Donegal	IRL		06/21/2019		3,949							3,949	3,863	(86)		(86)
100033754	Dublin	IRL		06/21/2019		1,014							1,014	992	(22)		(22)
100033784	Dublin	IRL		06/21/2019		12,446							12,446	11,965	(480)		(480)
100033785	Dublin	IRL		06/21/2019		8,585							8,585	8,326	(259)		(259)
100033786	Dublin	IRL		06/21/2019		2,130							2,130	2,066	(64)		(64)
100033807	Kildare	IRL		06/21/2019		(11,882)							(11,882)	(10,812)	1,070		1,070
100033808	Monaghan	IRL		06/21/2019		(20,420)							(20,420)	(19,297)	1,123		1,123
100033821	Cork	IRL		06/21/2019		12,157							12,157	11,804	(353)		(353)
100033828	Dublin	IRL		06/21/2019		75,136							75,136	71,874	(3,262)		(3,262)
100033833	Donegal	IRL		06/21/2019		7,610							7,610	7,351	(260)		(260)
100033838	Dublin	IRL		06/21/2019		1,345							1,345	1,238	(107)		(107)
100033856	Dublin	IRL		06/21/2019		9,579							9,579	9,168	(412)		(412)
100033857	Dublin	IRL		06/21/2019		2,642							2,642	2,522	(120)		(120)
100033890	Cork	IRL		06/21/2019		25,903							25,903	24,717	(1,186)		(1,186)
100033902	Dublin	IRL		06/21/2019		18,080							18,080	17,384	(696)		(696)
100033907	Galway	IRL		06/21/2019		5,432							5,432	5,256	(176)		(176)
100033908	Dublin	IRL		06/21/2019		(9,006)							(9,006)	(8,487)	519		519
100033916	Cork	IRL		06/21/2019		20,122							20,122	19,121	(1,001)		(1,001)
100033931	Dublin	IRL		06/21/2019		17,792							17,792	17,025	(768)		(768)
100033934	Dublin	IRL		06/21/2019		8,218							8,218	7,867	(352)		(352)
100033941	Dublin	IRL		06/21/2019		(10,520)							(10,520)	(11,684)	(1,164)		(1,164)
100033967	Dublin	IRL		06/21/2019		(13,366)							(13,366)	(12,291)	1,075		1,075
100033991	Dublin	IRL		06/21/2019		(9,123)							(9,123)	(8,558)	565		565
100033995	Galway	IRL		06/21/2019		23,092							23,092	22,097	(996)		(996)
100034015	Wicklow	IRL		06/21/2019		9,988							9,988	9,694	(294)		(294)
100034019	Dublin	IRL		06/21/2019		(1,748)							(1,748)	(1,657)	91		91
100034044	Louth	IRL		06/21/2019		13,450							13,450	12,892	(559)		(559)
100034057	Dublin	IRL		06/21/2019		11,801							11,801	11,421	(380)		(380)
100034059	Cork	IRL		06/21/2019		29,025							29,025	28,068	(957)		(957)
100034063	Cork	IRL		06/21/2019		16,544							16,544	15,922	(622)		(622)
100034124	Offaly	IRL		06/21/2019		3,416							3,416	3,438	21		21
100034129	Kerry	IRL		06/21/2019		8,434							8,434	8,122	(312)		(312)
100034134	Roscommon	IRL		06/21/2019		30,617							30,617	29,231	(1,386)		(1,386)

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1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100034159	Leitrim	IRL		06/21/2019		1,046							1,046	1,235	188		188
100034177	Dublin	IRL		06/21/2019		21,279							21,279	20,371	(908)		(908)
100034187	Dublin	IRL		06/21/2019		23,159							23,159	22,128	(1,030)		(1,030)
100034188	Louth	IRL		06/21/2019		16,335							16,335	15,611	(723)		(723)
100034190	Cork	IRL		06/21/2019		6,418							6,418	6,207	(211)		(211)
100034230	Offaly	IRL		06/21/2019		14,035							14,035	13,528	(508)		(508)
100034254	Limerick	IRL		06/21/2019		22,077							22,077	21,113	(964)		(964)
100034286	Wexford	IRL		06/21/2019		258,114							258,114	247,111	(11,003)		(11,003)
100034301	Galway	IRL		06/21/2019		32,538							32,538	31,219	(1,319)		(1,319)
100034304	Wexford	IRL		06/21/2019		(10,087)							(10,087)	(10,110)	(23)		(23)
100034329	Cork	IRL		06/21/2019		261,327							261,327	244,224	(17,104)		(17,104)
100034346	Limerick	IRL		06/21/2019		25,398							25,398	24,376	(1,023)		(1,023)
100034352	Dublin	IRL		06/21/2019		4,717							4,717	4,671	(47)		(47)
100034371	Dublin	IRL		06/21/2019		28,309							28,309	27,144	(1,165)		(1,165)
100034381	Dublin	IRL		06/21/2019		12,009							12,009	11,619	(390)		(390)
100034429	Dublin	IRL		06/21/2019		(15,460)							(15,460)	(15,162)	298		298
100034433	Dublin	IRL		06/21/2019		9,333							9,333	9,133	(200)		(200)
100034443	Sligo	IRL		06/21/2019		2,643							2,643	2,630	(12)		(12)
100034452	Meath	IRL		06/21/2019		11,404							11,404	11,163	(241)		(241)
100034464	Cork	IRL		06/21/2019		8,952							8,952	8,632	(320)		(320)
100034506	Kildare	IRL		06/21/2019		221,513							221,513	214,545	(6,968)		(6,968)
100034507	Offaly	IRL		06/21/2019		(480)							(480)	(455)	25		25
100034554	Limerick	IRL		06/21/2019		706							706	686	(21)		(21)
100034561	Dublin	IRL		06/21/2019		9,930							9,930	9,518	(412)		(412)
100034578	Louth	IRL		06/21/2019		22,463							22,463	21,595	(868)		(868)
100034584	Sligo	IRL		06/21/2019		13,600							13,600	13,023	(577)		(577)
100034589	Cork	IRL		06/21/2019		27,690							27,690	26,471	(1,218)		(1,218)
100034591	Kildare	IRL		06/21/2019		36,955							36,955	36,838	(117)		(117)
100034613	Cork	IRL		06/21/2019		10,405							10,405	10,004	(401)		(401)
100034615	Dublin	IRL		06/21/2019		24,398							24,398	23,360	(1,038)		(1,038)
100034619	Dublin	IRL		06/21/2019		969,640							969,640	926,426	(43,214)		(43,214)
100034624	Kildare	IRL		06/21/2019		934							934	945	11		11
100034627	Galway	IRL		06/21/2019		255,537							255,537	238,159	(17,377)		(17,377)
100034635	Dublin	IRL		06/21/2019		330,489							330,489	318,484	(12,005)		(12,005)
100034638	Kildare	IRL		06/21/2019		(8,085)							(8,085)	(7,580)	504		504
100034673	Dublin	IRL		06/21/2019		222,975							222,975	214,747	(8,228)		(8,228)
100034690	Dublin	IRL		06/21/2019		1,258							1,258	1,198	(60)		(60)
100034691	Dublin	IRL		06/21/2019		1,787							1,787	1,704	(83)		(83)
100034698	Meath	IRL		06/21/2019		5,941							5,941	5,710	(231)		(231)
100034699	Dublin	IRL		06/21/2019		2,437							2,437	2,353	(84)		(84)
100034708	Cork	IRL		06/21/2019		18,301							18,301	17,552	(748)		(748)
100034709	Dublin	IRL		06/21/2019		5,070							5,070	4,863	(207)		(207)
100034716	Galway	IRL		06/21/2019		17,254							17,254	16,464	(790)		(790)
100034727	Wicklow	IRL		06/21/2019		12,012							12,012	11,538	(474)		(474)
100034728	Meath	IRL		06/21/2019		974							974	936	(38)		(38)
100034745	Kildare	IRL		06/21/2019		(29,379)							(29,379)	(28,650)	729		729
100034760	Limerick	IRL		06/21/2019		66,262							66,262	63,459	(2,803)		(2,803)
100034774	Cork	IRL		06/21/2019		2,497							2,497	2,478	(19)		(19)
100034800	Sligo	IRL		06/21/2019		6,079							6,079	5,822	(257)		(257)
100034801	Sligo	IRL		06/21/2019		1,663							1,663	1,592	(70)		(70)
100034881	Dublin	IRL		06/21/2019		(10,835)							(10,835)	(11,133)	(298)		(298)

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1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100034891	Limerick	IRL		06/21/2019		24,388							24,388	23,357	(1,031)		(1,031)
100034934	Dublin	IRL		06/21/2019		11,632							11,632	11,118	(514)		(514)
100034940	Dublin	IRL		06/21/2019		22,925							22,925	21,914	(1,011)		(1,011)
100034942	Wexford	IRL		06/21/2019		24,364							24,364	23,310	(1,055)		(1,055)
100038440	Dublin	IRL		09/27/2019		25,732							25,732	25,578	(154)		(154)
100038442	Meath	IRL		09/27/2019		8,595							8,595	8,632	37		37
100038446	Kildare	IRL		09/27/2019		5,473							5,473	5,515	42		42
100038452	Dublin	IRL		09/27/2019		(35,108)							(35,108)	(31,952)	3,156		3,156
100038466	Dublin	IRL		09/27/2019		(9,240)							(9,240)	(9,035)	206		206
100038467	Dublin	IRL		09/27/2019		(2,315)							(2,315)	(2,192)	123		123
100038471	Dublin	IRL		09/27/2019		61							61	288	227		227
100038476	Dublin	IRL		09/27/2019		12,671							12,671	12,650	(20)		(20)
100038478	Meath	IRL		09/27/2019		14,859							14,859	14,723	(136)		(136)
100038480	Cork	IRL		09/27/2019		(15)							(15)	261	277		277
100038484	Dublin	IRL		09/27/2019		(6,192)							(6,192)	(6,006)	186		186
100038488	Kildare	IRL		09/27/2019		9,063							9,063	9,004	(59)		(59)
100038495	Dublin	IRL		09/27/2019		51							51	192	140		140
100038496	Dublin	IRL		09/27/2019		(1,261)							(1,261)	(1,183)	78		78
100038504	Kildare	IRL		09/27/2019		(5,453)							(5,453)	(5,772)	(319)		(319)
100038505	Dublin	IRL		09/27/2019		(2)							(2)	(2)			
100038507	Dublin	IRL		09/27/2019		(9,795)							(9,795)	(9,477)	318		318
100038508	Kildare	IRL		09/27/2019		47							47	225	178		178
100038509	Dublin	IRL		09/27/2019		(22)							(22)	(25)	(3)		(3)
100038511	Dublin	IRL		09/27/2019		(4)							(4)	(5)			
100038514	Dublin	IRL		09/27/2019		(3,697)							(3,697)	(3,635)	62		62
100038516	Dublin	IRL		09/27/2019		(17,316)							(17,316)	(16,855)	461		461
100038520	Meath	IRL		09/27/2019		9,186							9,186	9,188	2		2
100038533	Wicklow	IRL		09/27/2019		5,246							5,246	5,078	(168)		(168)
100038544	Dublin	IRL		09/27/2019		(63,200)							(63,200)	(62,940)	261		261
100038547	Dublin	IRL		09/27/2019		(39,925)							(39,925)	(39,770)	155		155
100038551	Cork	IRL		09/27/2019		874							874	1,335	461		461
100038554	Dublin	IRL		09/27/2019		8,789							8,789	8,772	(16)		(16)
100038564	Meath	IRL		09/27/2019		22,844							22,844	22,676	(168)		(168)
100038571	Galway	IRL		09/27/2019		36							36	209	173		173
100038573	Dublin	IRL		09/27/2019		9,234							9,234	9,155	(78)		(78)
100038581	Meath	IRL		09/27/2019		14,379							14,379	14,355	(24)		(24)
100038586	Tipperary	IRL		09/27/2019		6,883							6,883	6,910	27		27
100038589	Meath	IRL		09/27/2019		(11,821)							(11,821)	(11,516)	306		306
100038593	Dublin	IRL		09/27/2019		6,010							6,010	6,079	69		69
100038597	Dublin	IRL		09/27/2019		(11,210)							(11,210)	(10,194)	1,015		1,015
100038619	Dublin	IRL		09/27/2019		11,412							11,412	11,351	(61)		(61)
100038622	Dublin	IRL		09/27/2019		6							6	21	15		15
100038623	Dublin	IRL		09/27/2019		15,721							15,721	15,647	(74)		(74)
100038624	Dublin	IRL		09/27/2019		22							22	108	87		87
100038625	Dublin	IRL		09/27/2019		2,674							2,674	2,782	108		108
100038626	Dublin	IRL		09/27/2019		13,065							13,065	13,024	(41)		(41)
100038627	Dublin	IRL		09/27/2019		10,339							10,339	10,282	(57)		(57)
100038629	Dublin	IRL		09/27/2019		7,470							7,470	7,493	23		23
100038652	Dublin	IRL		09/27/2019		182,958							182,958	177,035	(5,923)		(5,923)
100038666	Dublin	IRL		09/27/2019		(145)							(145)	122	266		266
100038667	Kildare	IRL		09/27/2019		(1,960)							(1,960)	(1,880)	80		80

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1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100038668	Kildare	IRL		09/27/2019		(2)							(2)	38	39		39
100038669	Kildare	IRL		09/27/2019		(13)							(13)	9	22		22
100038673	Clare	IRL		09/27/2019		3,218							3,218	3,223	5		5
100038681	Dublin	IRL		09/27/2019		17,599							17,599	17,408	(191)		(191)
100038682	Dublin	IRL		09/27/2019		2,951							2,951	2,919	(32)		(32)
100038692	Dublin	IRL		09/27/2019		(1,826)							(1,826)	(1,684)	142		142
100038693	Kilkenny	IRL		09/27/2019		(370)							(370)	(372)	(1)		(1)
100038694	Kilkenny	IRL		09/27/2019		(24)							(24)	24	48		48
100038696	Westmeath	IRL		09/27/2019		11,780							11,780	11,699	(82)		(82)
100038708	Clare	IRL		09/27/2019		8,512							8,512	8,445	(66)		(66)
100038709	Clare	IRL		09/27/2019		8,446							8,446	8,380	(66)		(66)
100038710	Westmeath	IRL		09/27/2019		5,846							5,846	5,861	15		15
100038712	Clare	IRL		09/27/2019		8,537							8,537	8,470	(66)		(66)
100038724	Dublin	IRL		09/27/2019		54							54	246	192		192
100038729	Dublin	IRL		09/27/2019		155							155	682	527		527
100038731	Dublin	IRL		09/27/2019		3,861							3,861	3,852	(9)		(9)
100038735	Cavan	IRL		09/27/2019		(1,152)							(1,152)	(1,097)	55		55
100038736	Cavan	IRL		09/27/2019		(684)							(684)	(671)	13		13
100038737	Dublin	IRL		09/27/2019		13,048							13,048	13,026	(22)		(22)
100038739	Galway	IRL		09/27/2019		(314)							(314)	(203)	111		111
100038740	Meath	IRL		09/27/2019		7,513							7,513	7,496	(17)		(17)
100038744	Meath	IRL		09/27/2019		9,049							9,049	8,998	(52)		(52)
100038745	Meath	IRL		09/27/2019		(1,182)							(1,182)	(1,034)	148		148
100038747	Dublin	IRL		09/27/2019		(1,022)							(1,022)	(786)	236		236
100038749	Dublin	IRL		09/27/2019		12							12	179	167		167
100038751	Dublin	IRL		09/27/2019		12							12	179	167		167
100038753	Kildare	IRL		09/27/2019		(104)							(104)	(94)	10		10
100038754	Kildare	IRL		09/27/2019		(3)							(3)	(3)			
100038755	Dublin	IRL		09/27/2019		12							12	179	167		167
100038756	Kildare	IRL		09/27/2019		(18)							(18)	(16)	2		2
100038757	Kildare	IRL		09/27/2019		(13)							(13)	(11)	1		1
100038777	Meath	IRL		09/27/2019		13,208							13,208	13,165	(43)		(43)
100038779	Carlow	IRL		09/27/2019		4,864							4,864	4,901	37		37
100038785	Laois	IRL		09/27/2019		157,041							157,041	157,954	913		913
100038786	Dublin	IRL		09/27/2019		(2,095)							(2,095)	(2,001)	94		94
100038788	Dublin	IRL		09/27/2019		(3,878)							(3,878)	(3,677)	201		201
100038789	Dublin	IRL		09/27/2019		(3,936)							(3,936)	(3,782)	153		153
100038795	Dublin	IRL		09/27/2019		14,660							14,660	14,587	(73)		(73)
100038797	Dublin	IRL		09/27/2019		12,906							12,906	12,897	(9)		(9)
100038803	Clare	IRL		09/27/2019		9,463							9,463	9,388	(75)		(75)
100038810	Clare	IRL		09/27/2019		5,802							5,802	5,762	(40)		(40)
100038815	Wicklow	IRL		09/27/2019		(14,441)							(14,441)	(13,625)	816		816
100038818	Wicklow	IRL		09/27/2019		(11,817)							(11,817)	(11,082)	735		735
100038820	Wicklow	IRL		09/27/2019		(11,960)							(11,960)	(11,142)	818		818
100038821	Dublin	IRL		09/27/2019		(8,373)							(8,373)	(7,978)	395		395
100038823	Dublin	IRL		09/27/2019		(10,179)							(10,179)	(9,546)	633		633
100038824	Dublin	IRL		09/27/2019		(10,158)							(10,158)	(9,640)	518		518
100038830	Dublin	IRL		09/27/2019		(11,879)							(11,879)	(11,374)	505		505
100038833	Wicklow	IRL		09/27/2019		(18,733)							(18,733)	(17,778)	955		955
100038835	Dublin	IRL		09/27/2019		(11,091)							(11,091)	(10,711)	380		380
100038836	Dublin	IRL		09/27/2019		(3,396)							(3,396)	(3,187)	210		210

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100038838	Dublin	IRL		09/27/2019		(5,249)							(5,249)	(5,074)	176		176
100038887	Wicklow	IRL		09/27/2019		(10,890)							(10,890)	(10,508)	382		382
100038892	Dublin	IRL		09/27/2019		20,619							20,619	20,504	(115)		(115)
100038893	Dublin	IRL		09/27/2019		(29,040)							(29,040)	(28,429)	611		611
100038899	Dublin	IRL		09/27/2019		(10,533)							(10,533)	(10,248)	285		285
100038904	Dublin	IRL		09/27/2019		(13,623)							(13,623)	(13,445)	178		178
100038905	Meath	IRL		09/27/2019		(7,223)							(7,223)	(6,944)	279		279
100038907	Dublin	IRL		09/27/2019		8,085							8,085	8,102	17		17
100038908	Galway	IRL		09/27/2019		14							14	97	83		83
100038910	Dublin	IRL		09/27/2019		8,868							8,868	8,823	(45)		(45)
100038916	Offaly	IRL		09/27/2019		6,070							6,070	6,023	(47)		(47)
100038924	Kilkenny	IRL		09/27/2019		33							33	149	116		116
100038935	Dublin	IRL		09/27/2019		20,002							20,002	19,943	(59)		(59)
100038937	Wexford	IRL		09/27/2019		6,140							6,140	6,152	12		12
100038956	Dublin	IRL		09/27/2019		(182)							(182)	(72)	109		109
100038961	Kildare	IRL		09/27/2019		(13,375)							(13,375)	(12,872)	503		503
100038963	Kildare	IRL		09/27/2019		16,754							16,754	16,683	(71)		(71)
100038966	Dublin	IRL		09/27/2019		(2,261)							(2,261)	(1,925)	335		335
100038971	Wexford	IRL		09/27/2019		12,355							12,355	12,167	(188)		(188)
100038976	Dublin	IRL		09/27/2019		11,037							11,037	11,040	3		3
100038987	Meath	IRL		09/27/2019		(11,082)							(11,082)	(10,786)	296		296
100038996	Meath	IRL		09/27/2019		5,017							5,017	5,057	39		39
100038998	Kildare	IRL		09/27/2019		4,736							4,736	4,763	26		26
100039000	Dublin	IRL		09/27/2019		11,742							11,742	11,695	(47)		(47)
100039006	Dublin	IRL		09/27/2019		3,079							3,079	3,083	4		4
100039007	Dublin	IRL		09/27/2019		1,529							1,529	1,582	53		53
100039008	Dublin	IRL		09/27/2019		20,556							20,556	20,613	57		57
100039013	Kilkenny	IRL		09/27/2019		7,992							7,992	7,950	(42)		(42)
100039014	Dublin	IRL		09/27/2019		15,921							15,921	15,984	63		63
100039015	Dublin	IRL		09/27/2019		(28,026)							(28,026)	(27,031)	994		994
100039016	Dublin	IRL		09/27/2019		(5,650)							(5,650)	(5,386)	263		263
100039023	Dublin	IRL		09/27/2019		32,787							32,787	32,492	(295)		(295)
100039024	Dublin	IRL		09/27/2019		18							18	28	10		10
100039025	Dublin	IRL		09/27/2019		49,454							49,454	49,009	(446)		(446)
100039026	Dublin	IRL		09/27/2019		49							49	183	134		134
100039041	Kildare	IRL		09/27/2019		819							819	763	(56)		(56)
100039043	Dublin	IRL		09/27/2019		10,859							10,859	10,778	(81)		(81)
100039059	Dublin	IRL		09/27/2019		5,603							5,603	5,574	(29)		(29)
100039061	Dublin	IRL		09/27/2019		9,773							9,773	9,755	(18)		(18)
100039065	Wicklow	IRL		09/27/2019		388							388	387	(2)		(2)
100039066	Wicklow	IRL		09/27/2019		24,014							24,014	23,897	(118)		(118)
100039077	Dublin	IRL		09/27/2019		12,645							12,645	12,512	(134)		(134)
100039085	Carlow	IRL		09/27/2019		6,192							6,192	6,152	(40)		(40)
100039094	Clare	IRL		09/27/2019		5,675							5,675	5,624	(51)		(51)
100039109	Cork	IRL		09/27/2019		6,467							6,467	6,505	38		38
100039112	Dublin	IRL		09/27/2019		21,493							21,493	21,328	(165)		(165)
100039116	Dublin	IRL		09/27/2019		33,809							33,809	33,796	(14)		(14)
100039119	Westmeath	IRL		09/27/2019		5,875							5,875	5,827	(49)		(49)
100039123	Dublin	IRL		09/27/2019		(15)							(15)	(14)			
100039150	Dublin	IRL		09/27/2019		26,029							26,029	25,948	(81)		(81)
100039157	Dublin	IRL		09/27/2019		37,830							37,830	37,675	(154)		(154)

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1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100039162	Dublin	IRL		09/27/2019		5,542							5,542	5,993	451		451
100039169	Wicklow	IRL		09/27/2019		11,499							11,499	11,426	(73)		(73)
100039173	Dublin	IRL		09/27/2019		62,178							62,178	61,779	(399)		(399)
100039177	Dublin	IRL		09/27/2019		11,559							11,559	11,510	(50)		(50)
100039180	Dublin	IRL		09/27/2019		15,658							15,658	15,545	(113)		(113)
100039183	Cork	IRL		09/27/2019		25,430							25,430	25,228	(201)		(201)
100039186	Limerick	IRL		09/27/2019		14,496							14,496	14,496			
100039193	Dublin	IRL		09/27/2019		3,058							3,058	3,038	(20)		(20)
100039195	Dublin	IRL		09/27/2019		14,065							14,065	13,951	(113)		(113)
100039197	Dublin	IRL		09/27/2019		25,641							25,641	25,444	(197)		(197)
100039198	Dublin	IRL		09/27/2019		50,038							50,038	49,669	(369)		(369)
100039209	Dublin	IRL		09/27/2019		10,343							10,343	10,279	(64)		(64)
100039214	Westmeath	IRL		09/27/2019		23,273							23,273	23,068	(205)		(205)
100039225	Dublin	IRL		09/27/2019		2,587							2,587	2,576	(12)		(12)
100039226	Dublin	IRL		09/27/2019		8,645							8,645	8,595	(50)		(50)
100039228	Cork	IRL		09/27/2019		(1,311)							(1,311)	(1,183)	128		128
100039233	Wicklow	IRL		09/27/2019		5,736							5,736	5,693	(43)		(43)
100039236	Longford	IRL		09/27/2019		18,001							18,001	17,856	(145)		(145)
100039240	Dublin	IRL		09/27/2019		13,838							13,838	13,717	(121)		(121)
100039244	Clare	IRL		09/27/2019		(4,740)							(4,740)	(4,835)	(95)		(95)
100039251	Dublin	IRL		09/27/2019		10,183							10,183	10,105	(78)		(78)
100039277	Galway	IRL		09/27/2019		1,337							1,337	1,341	3		3
100039280	Dublin	IRL		09/27/2019		9,931							9,931	9,961	30		30
100039281	Dublin	IRL		09/27/2019		3,372							3,372	3,916	545		545
100039282	Dublin	IRL		09/27/2019		11,313							11,313	11,359	46		46
100039296	Dublin	IRL		09/27/2019		30,762							30,762	30,698	(64)		(64)
100039298	Dublin	IRL		09/27/2019		19,262							19,262	19,058	(204)		(204)
100039316	Dublin	IRL		09/27/2019		(1,020)							(1,020)	(935)	85		85
100039323	Dublin	IRL		09/27/2019		10,349							10,349	10,282	(67)		(67)
100039324	Dublin	IRL		09/27/2019		27,739							27,739	27,650	(90)		(90)
100042941	Eagle Mountain	UT		05/28/2020		19,397							19,397	19,397			
100042946	Moreno Valley	CA		05/28/2020		7,281							7,281	7,280		(1)	(1)
100042951	Front Royal	VA		05/28/2020		8,559							8,559	8,559			
100042954	Austin	TX		05/28/2020		8,510							8,510	8,510			
100042956	Zolfo Springs	FL		05/28/2020		3,120							3,120	3,120			
100042967	Streamwood	IL		05/28/2020		8,762							8,762	8,762			
100042991	Hillsboro	OR		05/28/2020		3,813							3,813	3,813			
100043023	Hicksville	NY		05/28/2020		7,315							7,315	7,311		(4)	(4)
100043036	Galloway	OH		05/28/2020		12,445							12,445	12,441		(4)	(4)
100043046	Wahpeton	ND		05/28/2020		3,681							3,681	3,681			
100043065	Dover Township	NJ		05/28/2020		2,317							2,317	2,317			
100043079	Rocklin	CA		05/28/2020		9,139							9,139	9,141		1	1
100043098	Brentwood	CA		05/28/2020		6,011							6,011	6,011			
100043125	Englewood	CO		05/28/2020		5,172							5,172	5,172			
100043126	Rialto	CA		05/28/2020		9,471							9,471	9,471			
100043131	Alamosa	CO		05/28/2020		4,641							4,641	4,637		(3)	(3)
100043206	Brooklyn	NY		08/13/2020		5,481							5,481	5,481			
100043223	Tarzana	CA		08/13/2020		12,296							12,296	12,296			
100043226	Sylva	NC		08/13/2020		25,307							25,307	25,307			
100043227	Drexel	NC		08/13/2020		2,952							2,952	2,952			
100043253	Queens Village	NY		08/13/2020		1,396							1,396	1,396			

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1 Loan Number	Location: 2 City	Location: 3 State	4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment: 8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
100043259	Cheshire	CT		08/13/2020		17,212							17,212	17,212			
100043262	Fort Lauderdale	FL		08/13/2020		4,330							4,330	4,330			
100043268	Fairfax	VA		08/13/2020		6,896							6,896	6,896			
100043270	Palmyra	NE		08/13/2020		1,419							1,419	1,419			
100043282	District Heights	MD		08/13/2020		4,524							4,524	4,524			
100043292	Toms River	NJ		08/13/2020		14,787							14,787	14,787			
100043293	Marengo	OH		08/13/2020		445							445	445			
100043299	North Wales	PA		08/13/2020		4,813							4,813	4,813			
100043301	South Orange	NJ		08/13/2020		2,381							2,381	2,381			
100043333	Reston	VA		08/13/2020		2,663							2,663	2,663			
100043349	Manchester	NH		08/13/2020		4,807							4,807	4,807			
100043364	Los Angeles	CA		08/13/2020		10,582							10,582	10,582			
100043368	Philadelphia	PA		08/13/2020		4,463							4,463	4,463			
100043372	Providence	RI		08/13/2020		7,766							7,766	7,766			
100043373	Memphis	TN		08/13/2020		4,219							4,219	4,219			
100043374	Haines City	FL		08/13/2020		7,734							7,734	7,734			
100043379	Walnut	CA		08/13/2020		8,182							8,182	8,182			
100043384	Randallstown	MD		08/13/2020		3,200							3,200	3,200			
100043387	Summerville	SC		08/13/2020		2,796							2,796	2,796			
100043405	Fairview Heights	IL		08/13/2020		2,787							2,787	2,787			
100043408	Milwaukee	WI		08/13/2020		1,644							1,644	1,644			
100043411	Rock Springs	WY		08/13/2020		4,112							4,112	4,112			
100043415	Camden	NJ		08/13/2020		546							546	546			
100043446	New Iberia	LA		08/13/2020		319							319	319			
100043449	Brooklyn	NY		08/13/2020		11,731							11,731	11,731			
100043450	Patterson	NY		08/13/2020		1,604							1,604	1,603		(1)	(1)
100043462	Olympia	WA		08/13/2020		4,337							4,337	4,337			
100043463	Galway	NY		08/13/2020		5,438							5,438	5,438			
100043473	Putnam Valley	NY		08/13/2020		4,962							4,962	4,962			
100043477	Saint Charles	IL		08/13/2020		1,629							1,629	1,629			
100043480	Tallahassee	FL		08/13/2020		3,747							3,747	3,747			
100043481	Tampa	FL		08/13/2020		5,760							5,760	5,760			
100043505	Pearland	TX		08/13/2020		4,733							4,733	4,730		(3)	(3)
100043506	Gilbert	AZ		08/13/2020		10,221							10,221	10,216		(5)	(5)
100043510	East Brunswick	NJ		08/13/2020		708							708	708			
100043514	Claremont	CA		08/13/2020		13,462							13,462	13,463		1	1
100043523	Torrance	CA		08/13/2020		12,147							12,147	12,147			
100043530	Pittsburgh	PA		08/13/2020		1,898							1,898	1,898			
100043533	Chino	CA		08/13/2020		6,864							6,864	6,864			
100043537	Las Vegas	NV		08/13/2020		1,697							1,697	1,697			
100043543	Cheshire	CT		08/13/2020		4,322							4,322	4,322			
100043544	North Bergen	NJ		08/13/2020		862							862	862			
100043552	Ravenna	OH		08/13/2020		2,420							2,420	2,420			
100043560	West Palm Beach	FL		08/13/2020		698							698	698			
100043564	Miami	FL		08/13/2020		4,956							4,956	4,956			
100043565	Palmdale	CA		08/13/2020		796							796	796			
100043583	Los Angeles	CA		08/13/2020		2,915							2,915	2,915			
100043604	Staten Island	NY		08/13/2020		1,229							1,229	1,229			
100043621	Mastic Beach	NY		08/13/2020		15,773							15,773	15,773			
100043627	Philadelphia	PA		08/13/2020		3,871							3,871	3,871			
100043633	Wixom	MI		08/13/2020		5,842							5,842	5,848		6	6

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100043646	Lansing	MI		08/13/2020		2,435							2,435	2,434		(1)	(1)
100043671	San Bernardino	CA		08/13/2020		796							796	796			
100043690	Brooklyn	NY		08/13/2020		18,586							18,586	18,586			
100043705	Roanoke	IL		08/13/2020		809							809	809			
100043711	Hesperia	CA		08/13/2020		2,125							2,125	2,125			
100043718	Lake Grove	NY		08/13/2020		3,825							3,825	3,825			
100043720	Atlanta	GA		08/13/2020		1,436							1,436	1,436			
100043726	Levittown	NY		08/13/2020		4,663							4,663	4,663			
100043728	Sarasota	FL		08/13/2020		1,225							1,225	1,225			
100043730	Clifton Park	NY		08/13/2020		2,230							2,230	2,230			
100043734	Miami	FL		08/13/2020		955							955	955			
100043752	Gardnerville	NV		08/13/2020		4,498							4,498	4,498			
100043755	Suwanee	GA		08/13/2020		2,365							2,365	2,365			
100043760	Brazil	IN		08/13/2020		3,937							3,937	3,937			
100043774	Richmond	CA		08/13/2020		5,231							5,231	5,231			
100043778	Turlock	CA		08/13/2020		695							695	695			
100043779	Vallejo	CA		08/13/2020		3,941							3,941	3,941			
100043785	Pittsburgh	PA		08/13/2020		20,904							20,904	20,904			
100043791	Freeport	NY		08/13/2020		4,401							4,401	4,401			
100043801	Valley Stream	NY		08/13/2020		9,619							9,619	9,619			
100043804	Hamden	CT		08/13/2020		3,126							3,126	3,126			
100043807	Chicago	IL		08/13/2020		575							575	575			
100043816	Hayward	CA		08/13/2020		3,618							3,618	3,618			
100043824	Oradell	NJ		08/13/2020		12,999							12,999	12,999			
100043829	El Paso	TX		08/19/2020		4,570							4,570	4,570			
100043844	Menlo Park	CA		08/19/2020		13,037							13,037	13,037			
100043849	Staten Island	NY		08/19/2020		7,750							7,750	7,750			
100043851	E Palo Alto	CA		08/19/2020		5,498							5,498	5,498			
100043852	Norco	CA		08/19/2020		9,581							9,581	9,581			
100043853	Richmond	CA		08/19/2020		9,491							9,491	9,491			
100043874	Mission	TX		08/19/2020		291							291	291			
100043876	Galesburg	IL		08/19/2020		463							463	463			
100043878	Woodridge	IL		08/19/2020		1,940							1,940	1,940			
100043890	Weston	FL		08/19/2020		5,508							5,508	5,508			
100043891	St. Louis	MO		08/19/2020		20,787							20,787	20,787			
100043892	Palm Harbor	FL		08/19/2020		2,366							2,366	2,366			
100043895	Mesa	AZ		08/19/2020		5,201							5,201	5,201			
100043900	Daly City	CA		08/19/2020		7,180							7,180	7,180			
100043903	Gardena	CA		08/19/2020		9,562							9,562	9,562			
100043904	Marion Station	MD		08/19/2020		4,477							4,477	4,477			
100043913	Birmingham	AL		08/19/2020		2,410							2,410	2,410			
100043914	Wyoming	IL		08/19/2020		(352)							(352)	(352)			
100043916	Ellenwood	GA		08/19/2020		3,107							3,107	3,107			
100043921	Temple City	CA		08/19/2020		3,153							3,153	3,153			
100043930	Brick Township	NJ		08/19/2020		1,200							1,200	1,197		(3)	(3)
100043932	San Diego	CA		08/19/2020		2,459							2,459	2,459			
100043934	Bethlehem	PA		08/19/2020		6,982							6,982	6,982			
100043941	Dyke	VA		08/19/2020		3,237							3,237	3,237			
100043942	Plantation	FL		08/19/2020		1,644							1,644	1,644			
100043955	Bronx	NY		08/19/2020		7,370							7,370	7,370			
100043956	Newman	CA		08/19/2020		2,149							2,149	2,149			

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100043962	Hastings	NE		08/19/2020		4,825							4,825	4,825			
100043963	Columbus	OH		08/19/2020		2,266							2,266	2,266		(1)	(1)
100043967	San Rafael	CA		08/19/2020		6,025							6,025	6,025			
100043968	Indianapolis	IN		08/19/2020		2,240							2,240	2,240			
100043975	Ellwood City	PA		08/19/2020		5,799							5,799	5,799			
100043983	Omaha	NE		08/19/2020		6,359							6,359	6,359			
100043986	Imperial Beach	CA		08/19/2020		35,914							35,914	35,914			
100043988	Rancho Cucamonga	CA		08/19/2020		11,794							11,794	11,794			
100044004	Los Angeles	CA		08/19/2020		3,296							3,296	3,296			
100044026	Severn	MD		08/19/2020		5,601							5,601	5,599		(2)	(2)
100044028	Shillington	PA		08/19/2020		771							771	771			
100044032	Ontario	CA		08/19/2020		3,071							3,071	3,071			
100044038	Danville	CA		08/19/2020		13,016							13,016	13,016			
100044041	Osprey	FL		08/19/2020		16,729							16,729	16,729			
100044047	Roberts	WI		08/19/2020		4,853							4,853	4,852		(1)	(1)
100044050	Houma	LA		08/19/2020		1,401							1,401	1,401			
100044091	Clark Township	NJ		08/19/2020		3,132							3,132	3,132			
100044096	Memphis	TN		08/19/2020		1,966							1,966	1,966			
100044100	Greenville	GA		08/19/2020		474							474	474			
100044101	Beaver Dam	WI		08/19/2020		2,609							2,609	2,609			
100044104	Las Vegas	NV		08/19/2020		1,464							1,464	1,464			
100044109	Los Angeles	CA		08/19/2020		5,981							5,981	5,981			
100044132	Indio	CA		08/19/2020		4,466							4,466	4,466			
100044135	Los Angeles	CA		08/19/2020		9,511							9,511	9,511			
100044157	Greenville	SC		08/19/2020		1,344							1,344	1,344			
100044159	Chattanooga	TN		08/19/2020		1,236							1,236	1,236			
100044169	Victorville	CA		08/19/2020		2,010							2,010	2,010			
100044181	Ukiah	CA		08/19/2020		5,223							5,223	5,223			
100044209	Plainfield	NJ		08/19/2020		3,648							3,648	3,648			
100044210	Sterling Heights	MI		08/19/2020		11,113							11,113	11,113			
100044219	Chicago	IL		08/19/2020		4,104							4,104	4,104			
100044220	San Francisco	CA		08/19/2020		3,546							3,546	3,546			
100044230	Boca Raton	FL		08/19/2020		4,790							4,790	4,790			
100044235	Calexico	CA		08/19/2020		820							820	820			
100044245	Madera	CA		08/19/2020		4,817							4,817	4,817			
100044248	Lithonia	GA		08/19/2020		2,712							2,712	2,712			
100044265	Roanoke	VA		08/19/2020		2,285							2,285	2,285			
100044268	Richmond	VA		08/19/2020		2,997							2,997	2,997			
100044273	Coral Springs	FL		08/19/2020		5,388							5,388	5,388			
100044282	Miramar	FL		08/19/2020		916							916	916			
100044292	Venice	FL		08/19/2020		2,564							2,564	2,564			
100044295	Saint Louis	MO		08/19/2020		2,531							2,531	2,531			
100044297	East Windsor	NJ		08/19/2020		806							806	806			
100044353	St Louis	MO		11/19/2020		2,545							2,545	2,545			
100044354	Fayetteville	AR		11/19/2020		2,789							2,789	2,789			
100044356	Gates	NC		11/19/2020		4,115							4,115	4,115			
100044359	Clinton	AR		11/19/2020		1,392							1,392	1,392			
100044367	Boston	MA		11/19/2020		16,849							16,849	16,849			
100044370	Longmont	CO		11/19/2020		9,739							9,739	9,739			
100044377	Flint	MI		11/19/2020		2,468							2,468	2,468			
100044379	Lake Worth	FL		11/19/2020		4,009							4,009	4,009			

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100044385	San Diego	CA		11/19/2020		5,031							5,031	5,031			
100044400	Kingston	PA		11/19/2020		1,613							1,613	1,613			
100044401	Valrico	FL		11/19/2020		1,898							1,898	1,898			
100044407	Chicago	IL		11/19/2020		3,956							3,956	3,956			
100044408	Ozone Park	NY		11/19/2020		7,553							7,553	7,553			
100044409	Baltimore	MD		11/19/2020		1,730							1,730	1,730			
100044415	North Charleston	SC		11/19/2020		2,585							2,585	2,586		1	1
100044418	Oakland	CA		11/19/2020		3,819							3,819	3,819			
100044426	Newtown	CT		11/19/2020		5,702							5,702	5,698		(3)	(3)
100044433	Valrico	FL		11/19/2020		2,880							2,880	2,882		2	2
100044448	Carson	WA		11/19/2020		2,922							2,922	2,922			
100044454	Miami	FL		11/19/2020		4,184							4,184	4,183		(1)	(1)
100044461	Atlanta	GA		11/19/2020		1,136							1,136	1,136			
100044464	Chicago	IL		11/19/2020		1,796							1,796	1,796			
100044467	Miami	FL		11/19/2020		2,698							2,698	2,698			
100044469	Livermore	CA		11/19/2020		4,097							4,097	4,097			
100044472	Bridgeport	CT		11/19/2020		1,358							1,358	1,362		5	5
100044481	Newark	CA		11/19/2020		10,964							10,964	10,964			
100044483	Bayonne	NJ		11/19/2020		2,462							2,462	2,462			
100044484	Williams	CA		11/19/2020		12,279							12,279	12,279			
100044490	San Jose	CA		11/19/2020		2,750							2,750	2,750			
100044496	Mobile	AL		11/19/2020		1,292							1,292	1,292			
100044503	Union City	CA		11/19/2020		7,218							7,218	7,218			
100044508	San Diego	CA		11/19/2020		1,767							1,767	1,767			
100044515	Los Angeles	CA		11/19/2020		5,683							5,683	5,680		(3)	(3)
100044520	San Diego	CA		11/19/2020		2,671							2,671	2,671			
100044527	Trappe	PA		11/19/2020		17,281							17,281	17,281			
100044533	Chicago	IL		11/19/2020		2,423							2,423	2,423			
100044534	Colorado Springs	CO		11/19/2020		4,127							4,127	4,127			
100044543	Orem	UT		11/19/2020		17,538							17,538	17,538			
100044544	Las Vegas	NV		11/19/2020		4,628							4,628	4,617		(11)	(11)
100044545	Aurora	CO		11/19/2020		1,635							1,635	1,629		(6)	(6)
100044558	Tamarac	FL		11/19/2020		3,159							3,159	3,159			
100044562	Leominster	MA		11/19/2020		1,425							1,425	1,425			
100044576	Houston	TX		11/19/2020		2,210							2,210	2,210			
100044582	Houston	TX		11/19/2020		380							380	380			
100044583	Forest Grove	OR		11/19/2020		2,318							2,318	2,295		(23)	(23)
100044590	Los Angeles	CA		11/19/2020		6,734							6,734	6,734			
100044604	Hayward	CA		11/19/2020		3,955							3,955	3,955			
100044623	San Diego	CA		11/19/2020		6,769							6,769	6,767		(2)	(2)
100044628	Tujunga	CA		11/19/2020		1,717							1,717	1,717			
100044639	Naperville	IL		11/19/2020		23,936							23,936	23,936			
100044641	Van Nuys	CA		11/19/2020		6,145							6,145	6,139		(6)	(6)
100044648	Montclair	CA		11/19/2020		8,040							8,040	8,040			
100044649	Bothell	WA		11/19/2020		4,091							4,091	7,742		3,651	3,651
100044653	Fremont	CA		11/19/2020		27,389							27,389	27,389			
100044660	Milpitas	CA		11/19/2020		19,641							19,641	19,641			
100044662	Springville	UT		11/19/2020		5,297							5,297	5,297			
100044675	Schaumburg	IL		11/19/2020		1,182							1,182	1,182			
100044684	Maple Shade	NJ		11/19/2020		1,046							1,046	1,046			
100044685	Gloucester Twp	NJ		11/19/2020		3,200							3,200	3,200			

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100044696	Woodcliff Lake	NJ		11/19/2020		637							637	637			
100044701	Franklin	MA		11/19/2020		6,490							6,490	6,490			
100044706	Scotch Plains	NJ		11/19/2020		2,346							2,346	2,346			
100044712	Plainfield	IL		11/19/2020		1,451							1,451	1,451			
100044716	West Park	FL		11/19/2020		3,863							3,863	3,863			
100044733	Brooklyn	NY		11/19/2020		2,334							2,334	2,334			
100044752	Philadelphia	PA		11/19/2020		2,340							2,340	2,340			
100044765	Brooksville	FL		11/19/2020		2,282							2,282	2,282			
100044768	Kapolei	HI		11/19/2020		2,292							2,292	2,292			
100044772	Bridgeport	CT		11/19/2020		6,420							6,420	6,420			
100044782	Apopka	FL		11/19/2020		48,371							48,371	2,336		(46,035)	(46,035)
100044783	Miami	FL		11/19/2020		3,317							3,317	3,317			
100044794	Fairfield	OH		11/19/2020		1,443							1,443	1,443			
100044810	Miami	FL		11/19/2020		4,458							4,458	4,458			
100044816	Miami	FL		11/19/2020		1,895							1,895	1,895			
100044820	Phoenix	AZ		11/19/2020		4,359							4,359	4,359			
100044822	Bakersfield	CA		11/19/2020		(1,177)							(1,177)	(1,177)			
100044827	Brooklyn	NY		11/19/2020		3,252							3,252	3,252			
100044830	Leesburg	TX		11/19/2020		3,236							3,236	3,236			
100044838	Fayetteville	GA		11/19/2020		6,327							6,327	6,327		(1)	(1)
100044842	Newnan	GA		11/19/2020		1,608							1,608	1,608			
100044851	Sebring	FL		11/19/2020		2,922							2,922	2,922			
100044861	Amite	LA		11/19/2020		4,005							4,005	4,005			
100044863	Casselberry	FL		11/19/2020		2,217							2,217	2,217			
100044892	Savannah	GA		11/19/2020		1,300							1,300	1,300			
100044896	Effort	PA		11/19/2020		2,548							2,548	2,548			
100044901	Lehigh Acres	FL		11/19/2020		3,192							3,192	3,192			
100044906	Staten Island	NY		11/19/2020		21,163							21,163	21,163			
100044907	San Lorenzo	CA		11/19/2020		13,176							13,176	13,176			
100044926	Katy	TX		11/19/2020		2,470							2,470	2,470			
100044945	Fort Worth	TX		11/19/2020		3,809							3,809	3,809			
100044954	Honolulu	HI		11/19/2020		3,637							3,637	3,637			
100044959	Grosse Pointe	MI		11/19/2020		5,796							5,796	5,796			
100044964	Fort Lauderdale	FL		11/19/2020		2,999							2,999	2,998		(1)	(1)
100044968	Marietta	GA		11/19/2020		5,540							5,540	5,535		(5)	(5)
100044987	Ludington	MI		11/19/2020		16,663							16,663	16,663			
100045008	Macomb	MI		11/19/2020		1,471							1,471	1,471			
100045015	Crowley	TX		11/19/2020		3,725							3,725	3,725			
100045017	Washington	DC		11/19/2020		4,692							4,692	4,692			
100045019	Meridian	ID		11/19/2020		4,309							4,309	4,309			
100045050	Smyrna	DE		11/19/2020		6,408							6,408	6,408			
100045055	Pompano Beach	FL		11/19/2020		1,649							1,649	1,649			
100045063	Valdosta	GA		11/19/2020		5,390							5,390	5,390			
100045065	Edgewood	NM		11/19/2020		4,457							4,457	4,457			
100045069	Aurora	CO		11/19/2020		40,820							40,820	40,820			
100045076	Saint Cloud	FL		11/19/2020		5,021							5,021	5,021			
100045082	Kelso	WA		11/19/2020		4,056							4,056	4,056			
100045089	Perris	CA		11/19/2020		12,547							12,547	12,542		(5)	(5)
100045111	Lauderhill	FL		11/19/2020		5,982							5,982	5,982			
100045112	Burlington	MA		11/19/2020		4,693							4,693	4,693			
100045116	El Paso	TX		11/19/2020		1,388							1,388	1,388			

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100045123	Richmond	VA		11/25/2020		4,092							4,092	4,092			
100045126	Gainesville	FL		11/25/2020		2,133							2,133	2,133			
100045132	Bloomfield	NJ		11/25/2020		2,254							2,254	2,254			
100045137	Emeryville	CA		11/25/2020		640							640	631		(9)	(9)
100045138	Henderson	NV		11/25/2020		7,473							7,473	7,473			
100045161	Puyallup	WA		11/25/2020		4,429							4,429	4,456		26	26
100045173	Winter Haven	FL		11/25/2020		144							144	146		2	2
100045181	Tornillo	TX		11/25/2020		3,387							3,387	3,387			
100045206	Orlando	FL		11/25/2020		2,044							2,044	2,046		2	2
100045208	Ewa Beach	HI		11/25/2020		1,460							1,460	1,461		1	1
100045230	Saginaw	MI		11/25/2020		2,792							2,792	2,791		(1)	(1)
100045236	Skillman	NJ		11/25/2020		5,363							5,363	5,351		(12)	(12)
100045237	Ilion	NY		11/25/2020		1,232							1,232	1,232			
100045245	Orlando	FL		11/25/2020		1,641							1,641	1,641			
100045249	West Chester	PA		11/25/2020		3,512							3,512	3,512			
100045264	Forest Hill	MD		11/25/2020		3,499							3,499	3,495		(4)	(4)
100045265	Parker	AZ		11/25/2020		673							673	2,487		1,815	1,815
100045275	San Bruno	CA		11/25/2020		16,510							16,510	16,504		(6)	(6)
100045283	Rockledge	GA		11/25/2020		4,035							4,035	4,035			
100045284	Elk City	OK		11/25/2020		2,004							2,004	2,004			
100045289	Camden	SC		11/25/2020		600							600	600			
100045292	Baltimore	MD		11/25/2020		488							488	488			
100045296	Grant	AL		11/25/2020		1,067							1,067	1,067			
100045300	West Hills	CA		11/25/2020		4,201							4,201	4,201			
100045302	Clifton	NJ		11/25/2020		3,284							3,284	3,284			
100045303	Naples	FL		11/25/2020		3,092							3,092	3,095		4	4
100045307	Greentown	PA		11/25/2020		3,295							3,295	3,295			
100045308	Summitville	NY		11/25/2020		7,300							7,300	7,300			
100045316	Chicago	IL		11/25/2020		919							919	919			
100045319	Virginia Beach	VA		11/25/2020		3,231							3,231	3,231			
100045324	Burlington	NC		11/25/2020		3,339							3,339	3,339			
100045330	Toledo	OH		11/25/2020		1,206							1,206	1,182		(24)	(24)
100045336	Friant	CA		11/25/2020		2,310							2,310	2,310			
100045338	Salvo	NC		11/25/2020		7,877							7,877	7,879		1	1
100045339	Antelope	CA		11/25/2020		2,610							2,610	2,614		4	4
100045350	Minneapolis	MN		11/25/2020		55,955							55,955	55,961		6	6
100045356	Minneapolis	MN		11/25/2020		1,490							1,490	1,490			
100045360	Kellyton	AL		11/25/2020		1,913							1,913	1,901		(12)	(12)
100045365	St Louis	MO		11/25/2020		2,528							2,528	2,528			
100045383	Milledgeville	GA		11/25/2020		28,604							28,604	28,610		6	6
100045391	Easton	PA		11/25/2020		13,487							13,487	13,487			
100045392	Pikesville	MD		11/25/2020		5,652							5,652	5,652			
100045402	Williston	SC		11/25/2020		2,752							2,752	2,752			
100045404	Huntington Beach	CA		11/25/2020		16,193							16,193	16,193			
100045412	Austin	TX		11/25/2020		5,428							5,428	5,427			
100045421	Georgetown	SC		11/25/2020		1,689							1,689	1,689			
100045424	Murrieta	CA		11/25/2020		4,812							4,812	4,812			
100045430	York	PA		11/25/2020													
100045438	Ocala	FL		11/25/2020		2,253							2,253	2,253			
100045452	Danielson	CT		11/25/2020		2,899							2,899	2,897		(2)	(2)
100045456	West Hartford	CT		11/25/2020		2,267							2,267	2,264		(3)	(3)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100045461	Sacramento	CA		11/25/2020		4,379							4,379	4,378		(1)	(1)
100045464	Wonder Lake	IL		11/25/2020		918							918	918		(1)	(1)
100045466	Cincinnati	OH		11/25/2020		2,039							2,039	2,039			
100045470	Amherst	OH		11/25/2020		6,479							6,479	6,479			
100045493	East Orange	NJ		11/25/2020		8,185							8,185	8,185			
100045497	Norristown	PA		11/25/2020		806							806	808		2	2
100045498	Bay City	MI		11/25/2020		1,608							1,608	1,608			
100045504	Baltimore	MD		11/25/2020		2,495							2,495	2,492		(3)	(3)
100045512	Sunland	CA		11/25/2020		4,695							4,695	4,695			
100045517	Stockton	CA		11/25/2020		5,702							5,702	5,700		(2)	(2)
100045521	Hampton	VA		11/25/2020		1,709							1,709	1,709			
100045522	Carneys Point	NJ		11/25/2020		248							248	248			
100045536	Easton	PA		11/25/2020		1,697							1,697	1,697			
100045541	Waycross	GA		11/25/2020		2,289							2,289	2,289			
100045559	Philadelphia	PA		11/25/2020		6,809							6,809	6,809			
100045563	Stockton	CA		11/25/2020		4,922							4,922	4,920		(3)	(3)
100045566	Stuttgart	AR		11/25/2020		1,061							1,061	1,061		(1)	(1)
100045568	Pittsfield	MA		11/25/2020		3,512							3,512	3,512			
100045572	Milford	CT		11/25/2020		2,162							2,162	2,161		(1)	(1)
100045582	Pittsford	NY		11/25/2020		3,432							3,432	3,432			
100045587	Easley	SC		11/25/2020		2,671							2,671	2,671			
100045593	Linthicum Heights	MD		11/25/2020		4,090							4,090	4,090			
100045595	Pahoa	HI		11/25/2020		460							460	460			
100045612	Chugiak	AK		11/25/2020		5,339							5,339	5,337		(3)	(3)
100045616	Frierson	LA		11/25/2020		662							662	665		3	3
100045617	Quakertown	PA		11/25/2020		2,112							2,112	2,112			
100045619	Poughkeepsie	NY		11/25/2020		4,076							4,076	4,076			
100045631	Riverdale	GA		11/25/2020		507							507	505		(1)	(1)
100045648	West Palm Beach	FL		11/25/2020		2,718							2,718	2,718			
100045649	Birmingham	AL		11/25/2020		1,173							1,173	1,173		1	1
100045655	Whitehall	PA		11/25/2020		689							689	689			
100045659	Baltimore	MD		11/25/2020		4,350							4,350	4,350			
100045661	Fort Wayne	IN		11/25/2020		272							272	272			
100045668	Evergreen	CO		11/25/2020		5,026							5,026	5,023		(2)	(2)
100045671	Pico Rivera	CA		11/25/2020		6,855							6,855	6,855			
100045676	Wilmington	DE		11/25/2020		5,780							5,780	5,780			
100045683	Hamilton	OH		11/25/2020		613							613	613			
100045692	Saint Cloud	FL		11/25/2020		670							670	670			
100045696	Beach Haven	NJ		11/25/2020		799							799	792		(6)	(6)
100045703	Miami	FL		11/25/2020		710							710	710			
100045720	Detroit	MI		11/25/2020		4,033							4,033	4,033			
100045729	Columbia	SC		11/25/2020		1,964							1,964	1,964			
100045732	Pleasantville	NY		11/25/2020		25,114							25,114	25,114			
100045733	Plainfield	IL		11/25/2020		4,344							4,344	4,344			
100045742	Indianapolis	IN		11/25/2020		3,559							3,559	3,559			
100045746	Salem	MA		11/25/2020		8,573							8,573	8,573			
100045750	Orange	CA		11/25/2020		15,341							15,341	15,341			
100045751	Hazelwood	MO		11/25/2020		1,148							1,148	1,148			
100045756	Brooklyn	NY		11/25/2020		7,850							7,850	7,850			
100045762	Philadelphia	PA		11/25/2020		511							511	512			
100045766	Detroit	MI		11/25/2020													

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100045775	Livermore	CA		11/25/2020		8,249							8,249	8,249			
100045779	Sylacauga	AL		11/25/2020		1,417							1,417	1,417			
100045788	Sheridan	CA		11/25/2020		2,923							2,923	2,918		(5)	(5)
100045792	Mount Pleasant	SC		11/25/2020		1,214							1,214	1,214			
100045797	Atlanta	GA		11/25/2020		4,960							4,960	4,960			
100045801	Elkton	MD		11/25/2020		2,461							2,461	2,461			
100045808	Benton Harbor	MI		11/25/2020		1,885							1,885	1,851		(34)	(34)
100045818	Baltimore	MD		11/25/2020		483							483	483			
100045822	St. Louis	MO		11/25/2020		2,895							2,895	2,896			
100045830	Rolling Meadows	IL		11/25/2020		2,204							2,204	2,204			
100045832	Mahwah	NJ		11/25/2020		2,744							2,744	2,744			
100045835	Woodland	CA		11/25/2020		2,090							2,090	2,090			
100045838	Warrenton	VA		11/25/2020		1,667							1,667	1,667			
100045841	Dallas	TX		11/25/2020		3,699							3,699	3,699			
100045846	Akron	OH		11/25/2020		895							895	895			
100045850	Keavy	KY		11/25/2020		337							337	337			
100045857	Houghton Lake	MI		11/25/2020		3,541							3,541	3,541			
100045859	Bluefield	WV		11/25/2020		3,849							3,849	3,817		(32)	(32)
100045865	Lakeland	FL		11/25/2020		1,762							1,762	1,759		(3)	(3)
100045869	Redwood City	CA		11/25/2020		4,704							4,704	4,701		(3)	(3)
100045872	Palatine	IL		11/25/2020		7,902							7,902	7,902			
100045874	Fresh Meadows	NY		11/25/2020		10,849							10,849	10,841		(9)	(9)
100045880	Wilmington	DE		11/25/2020		6,610							6,610	6,610			
100045882	Holmdel	NJ		11/25/2020		7,507							7,507	7,507			
100045885	Temecula	CA		11/25/2020		41,192							41,192	41,192			
100045889	Mogadore	OH		11/25/2020		1,108							1,108	1,108			
100045893	Danville	VA		11/25/2020		5,856							5,856	5,845		(11)	(11)
100045896	Chicago	IL		11/25/2020		1,779							1,779	1,779			
100045904	Cerritos	CA		11/25/2020		12,049							12,049	12,049			
100045913	Westminster	MD		11/25/2020		3,540							3,540	3,540			
100045915	Orlando	FL		11/25/2020		5,877							5,877	5,880		3	3
100045936	Mims	FL		11/25/2020		1,214							1,214	1,214			
100045937	Fenton	MO		11/25/2020		1,182							1,182	1,192		10	10
100045942	Hillsboro	OR		11/25/2020		2,395							2,395	2,395			
100045947	Shakopee	MN		11/25/2020		3,308							3,308	3,308			
100045948	Philadelphia	PA		11/25/2020		1,860							1,860	1,861		1	1
100045973	Woodruff	SC		11/25/2020		5,068							5,068	5,068			
100045987	Brookhaven	PA		11/25/2020		6,322							6,322	6,322			
100045990	Kansas City	MO		11/25/2020		160							160	444		284	284
100045994	Rocky Mount	VA		11/25/2020		414							414	414			
100045998	Bristol	CT		11/25/2020		4,681							4,681	4,681			
100045999	Aransas Pass	TX		11/25/2020		526							526	526			
100046000	Claremont	NC		11/25/2020		1,066							1,066	1,066			
100046001	Sanford	FL		11/25/2020		3,681							3,681	3,681			
100046025	Philadelphia	PA		11/25/2020		2,227							2,227	2,227			
100046026	Chicago Heights	IL		11/25/2020		1,033							1,033	1,033			
100046044	Andalusia	AL		11/25/2020		1,260							1,260	1,260			
100046057	Topock	AZ		11/25/2020		715							715	715			
100046072	Sharpsville	IN		11/25/2020		853							853	853			
100046074	Clinton	MD		11/25/2020		4,360							4,360	4,360			
100046077	Chicago	IL		11/25/2020		4,814							4,814	4,814			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100046081	Steubenville	OH		11/25/2020		773							773	773			
100046082	Crystal	MN		11/25/2020		2,375							2,375	2,375			
100046095	San Diego	CA		11/25/2020		5,097							5,097	5,097			
100046096	Maple Valley	WA		11/25/2020		7,095							7,095	7,093		(2)	(2)
100046098	Round Rock	TX		11/25/2020		1,432							1,432	1,431		(2)	(2)
100046101	Washington Crossing	PA		11/25/2020		4,208							4,208	4,208			
100046105	San Diego	CA		11/25/2020		8,764							8,764	8,764			
100046106	Topeka	KS		11/25/2020		284							284	285		1	1
100046108	Amissville	VA		11/25/2020		4,322							4,322	4,322			
100046133	Portland	OR		11/25/2020		3,479							3,479	3,479			
100046138	Louisville	KY		11/25/2020		643							643	643			
100046142	Carol Stream	IL		11/25/2020		8,645							8,645	8,645			
100046145	Cleveland	OH		11/25/2020		4,048							4,048	4,048			
100046147	Huntington Station	NY		11/25/2020		5,149							5,149	5,149			
100046153	Oakland Park	FL		11/25/2020		986							986	1,465		479	479
100046158	Street	MD		11/25/2020		1,949							1,949	1,949			
100046169	Smyrna	GA		11/25/2020		2,348							2,348	2,348		1	1
100046174	Larksville	PA		11/25/2020		1,043							1,043	1,043			
100046179	Randleman	NC		11/25/2020		1,091							1,091	1,091			
100046184	Willingboro	NJ		11/25/2020		1,641							1,641	1,641			
100046190	Greenville	RI		11/25/2020		2,954							2,954	2,954			
100046194	Henderson	NV		11/25/2020		2,263							2,263	2,268		5	5
100046205	Tinley Park	IL		11/25/2020		(15,375)							(15,375)	2,113		17,488	17,488
100046208	Omaha	NE		11/25/2020		585							585	585			
100046219	Seneca	PA		11/25/2020		796							796	791		(5)	(5)
100046221	Inglewood	CA		11/25/2020		3,968							3,968	3,968			
100046225	New Boston	OH		11/25/2020		1,130							1,130	1,130			
100046236	Saint Louis	MO		11/25/2020		1,608							1,608	1,605		(3)	(3)
100046254	Georgetown	KY		11/25/2020		636							636	636			
100046270	El Paso	TX		11/25/2020		799							799	799			
100046283	Los Angeles	CA		11/25/2020		9,907							9,907	9,907			
100046288	Ruther Glen	VA		11/25/2020		6,781							6,781	6,784		3	3
100046298	Redmond	OR		11/25/2020		2,596							2,596	2,596			
100046303	Salt Lake City	UT		11/25/2020		8,886							8,886	8,886			
100046304	Port Saint Lucie	FL		11/25/2020		3,259							3,259	3,259			
100046312	Brooklyn	NY		11/25/2020		1,282							1,282	1,282			
100046313	Indian Orchard	MA		11/25/2020		2,448							2,448	2,448			
100046318	Selma	VA		11/25/2020		432							432	432			
100046334	Philadelphia	PA		11/25/2020		3,348							3,348	3,348			
100046337	Ventura	CA		11/25/2020		8,091							8,091	8,072		(19)	(19)
100046340	Albion	PA		11/25/2020		1,124							1,124	1,124			
100046343	Roanoke	VA		11/25/2020		2,725							2,725	2,725			
100046346	Hagerstown	MD		11/25/2020		11,326							11,326	11,326			
100046359	Blooming Prairie	MN		11/25/2020		735							735	735			
100046361	Harpursville	NY		11/25/2020		1,018							1,018	1,019		1	1
100046365	Pinnacle	NC		11/25/2020		1,763							1,763	1,763			
100046367	Bedford	KY		11/25/2020		(3,638)							(3,638)	1,242		4,880	4,880
100046369	Mahnomen	MN		11/25/2020		1,357							1,357	1,357			
100046377	Sharon Hill	PA		11/25/2020		836							836	836			
100046382	Minerva	OH		11/25/2020		339							339	339			
100046408	Grovetown	GA		11/25/2020		1,837							1,837	1,837			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100046425	Anaheim	CA		11/25/2020		10,815							10,815	10,815			
100046440	Hoschton	GA		11/25/2020		11,019							11,019	11,019			
100046453	Woodward	OK		11/25/2020		633							633	633		(1)	(1)
100046468	Natchitoches	LA		11/25/2020		788							788	788			
100046477	Palatka	FL		11/25/2020		831							831	830		(1)	(1)
100046479	Danbury	CT		11/25/2020		3,793							3,793	3,793			
100046491	Marion	IN		11/25/2020		759							759	759			
100046497	Dorchester	MA		11/25/2020		8,125							8,125	8,125			
100046507	Chesterfield	VA		11/25/2020		1,876							1,876	1,876			
100046509	Tahlequah	OK		11/25/2020		5,712							5,712	5,712			
100046515	Fort Worth	TX		11/25/2020		2,428							2,428	2,428			
100046523	Lima	OH		11/25/2020		288							288	288			
100046524	San Jose	CA		11/25/2020		11,764							11,764	11,761		(3)	(3)
100046527	Deerfield Beach	FL		11/25/2020		2,533							2,533	2,537		4	4
100046532	Hamilton	OH		11/25/2020		874							874	874			
100046533	Houston	TX		11/25/2020		8,987							8,987	8,987			
100046535	Wilmington	DE		11/25/2020		1,955							1,955	1,954		(1)	(1)
100046537	Newburg	NY		11/25/2020		2,522							2,522	2,522			
100046538	Jeffersonville	IN		11/25/2020		672							672	672			
100046540	Rochelle	IL		11/25/2020		3,012							3,012	2,994		(18)	(18)
100046549	Houston	TX		11/25/2020		1,549							1,549	1,550		2	2
100046572	El Cajon	CA		11/25/2020		2,127							2,127	2,127			
100046573	Phila	PA		11/25/2020		1,854							1,854	1,854			
100046577	Philadelphia	PA		11/25/2020		2,852							2,852	2,852			
100046581	Arlington	TX		11/25/2020		3,291							3,291	3,291			
100046585	Bloomfield	CT		11/25/2020		1,969							1,969	1,969			
100046586	Gloucester City	NJ		11/25/2020		1,553							1,553	1,552		(1)	(1)
100046588	Cherryville	MO		11/25/2020		475							475	475			
100046594	Staten Island	NY		11/25/2020		8,392							8,392	8,390		(2)	(2)
100046598	Long Beach	NY		11/25/2020		12,773							12,773	12,775		3	3
100046605	Bethlehem	PA		11/25/2020		4,711							4,711	4,709		(3)	(3)
100046623	Hardeeville	SC		11/25/2020		4,941							4,941	4,941			
100046630	Gaithersburg	MD		11/25/2020		4,226							4,226	4,226			
100046637	Saint Louis	MO		11/25/2020		2,961							2,961	2,952		(9)	(9)
100046638	Marfa	TX		11/25/2020		5,959							5,959	5,959			
100046642	Roseville	MI		11/25/2020		4,470							4,470	4,470			
100046656	Bayshore	NY		11/25/2020		(26,373)							(26,373)	2,835		29,208	29,208
100046660	Worcester	MA		11/25/2020		3,441							3,441	3,441			
100046667	Quakertown	PA		11/25/2020		2,299							2,299	2,299			
100046668	North Miami	FL		11/25/2020		3,467							3,467	3,467			
100046674	Chardon	OH		11/25/2020		4,278							4,278	4,278			
100046679	Dallas	TX		11/25/2020		3,017							3,017	3,017			
100046685	Wenonah	NJ		11/25/2020		2,006							2,006	2,006			
100046686	Henrico	VA		11/25/2020		2,466							2,466	2,455		(11)	(11)
100046714	Bronx	NY		11/20/2020		11,028							11,028	11,028			
100046717	Camden	OH		11/20/2020		4,593							4,593	4,593			
100046721	Canton	TX		11/20/2020		3,747							3,747	3,747			
100046722	San Jose	CA		11/20/2020		7,698							7,698	7,698			
100046724	Metairie	LA		11/20/2020		777							777	776		(1)	(1)
100046731	Amityville	NY		11/20/2020		3,084							3,084	3,084			
100046732	Lanham	MD		11/20/2020		9,880							9,880	9,879			

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1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100046733	Mansfield	TX		11/20/2020		5,973							5,973	5,959		(15)	(15)
100046740	Collegeville	PA		11/20/2020		1,836							1,836	1,836			
100046746	Florham Park	NJ		11/20/2020		3,126							3,126	3,126			
100046749	Duluth	GA		11/20/2020		524							524	524			
100046750	San Jose	CA		11/20/2020		1,544							1,544	1,544			
100046752	Carnation	WA		11/20/2020		8,534							8,534	8,533		(1)	(1)
100046753	New City	NY		11/20/2020		76							76	76			
100046754	Montgomery	PA		11/20/2020		1,380							1,380	1,380			
100046757	Indianapolis	IN		11/20/2020		504							504	504			
100046759	Gretna	LA		11/20/2020		3,021							3,021	3,021			
100046761	Warfield	VA		11/20/2020		550							550	550			
100046762	Bakersfield	CA		11/20/2020		955							955	955			
100046763	Compton	CA		11/20/2020		6,670							6,670	6,667		(2)	(2)
100046764	Montrose	CO		11/20/2020		267							267	267			
100046770	North Hills	CA		11/20/2020		6,491							6,491	6,491			
100046778	Johnston	RI		11/20/2020		401							401	401			
100046779	North Port	FL		11/20/2020		926							926	926			
100046781	Webster	NY		11/20/2020		5,433							5,433	5,433			
100046782	Browns Mills	NJ		11/20/2020		306							306	306			
100046783	Chesapeake	VA		11/20/2020		209							209	209			
100046788	Los Angeles	CA		11/20/2020		1,085							1,085	1,083		(1)	(1)
100046791	Syracuse	NY		11/20/2020		3,324							3,324	3,324			
100046793	Laguna Niguel	CA		11/20/2020		11,325							11,325	11,325			
100046794	Wauconda	IL		11/20/2020		8,122							8,122	8,122			
100046795	Sparks	NV		11/20/2020		1,148							1,148	1,148			
100046797	Mobile	AL		11/20/2020		10,930							10,930	10,930			
100046798	Clayton	NJ		11/20/2020		3,460							3,460	3,460			
100046800	Levittown	NY		11/20/2020		904							904	904			
100046802	Houston	TX		11/20/2020		3,247							3,247	3,247			
100046803	Amesbury	MA		11/20/2020		4,521							4,521	4,519		(1)	(1)
100046804	Lexington	KY		11/20/2020		5,757							5,757	5,757			
100046805	Piscataway	NJ		11/20/2020		9,259							9,259	9,259			
100046811	Oklahoma City	OK		11/20/2020		2,510							2,510	2,510			
100046812	Monroe	LA		11/20/2020		1,599							1,599	1,599			
100046813	El Paso	TX		11/20/2020		7,007							7,007	7,007			
100046815	Marietta	GA		11/20/2020		4,743							4,743	4,743			
100046816	Concord	CA		11/20/2020		1,622							1,622	1,622			
100046818	Utica	OH		11/20/2020		2,797							2,797	2,797			
100046819	Oaklyn	NJ		11/20/2020		390							390	390			
100046821	Dayton	OH		11/20/2020		7,240							7,240	7,240			
100046824	Brooklyn	NY		11/20/2020		15,891							15,891	15,891			
100046825	Waverly	IA		11/20/2020		3,591							3,591	3,591			
100046826	Chicago	IL		11/20/2020		6,604							6,604	6,605		1	1
100046828	Hilton Head Island	SC		11/20/2020		958							958	958			
100046829	Kingston	GA		11/20/2020		4,059							4,059	4,059			
100046833	Swartz Creek	MI		11/20/2020		5,351							5,351	5,351			
100046834	Newton	NC		11/20/2020		3,116							3,116	3,116			
100046837	Pulaski	NY		11/20/2020		5,305							5,305	5,305			
100046840	Yonkers	NY		11/20/2020		1,502							1,502	1,502			
100046841	Redwood City	CA		11/20/2020		3,027							3,027	3,026		(1)	(1)
100046842	Show Low	AZ		11/20/2020		4,285							4,285	4,285			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100046844	Orlando	FL		11/20/2020		5,802							5,802	5,802			
100046847	El Paso	TX		11/20/2020		2,619							2,619	2,619			
100046850	Sandy	UT		11/20/2020		8,871							8,871	8,871			
100046851	Plantation	FL		11/20/2020		2,257							2,257	2,257			
100046852	Albuquerque	NM		11/20/2020		8,698							8,698	8,698			
100046856	Ellettsville	IN		11/20/2020		7,637							7,637	7,637		1	1
100046857	Grand Island	NY		11/20/2020		9,580							9,580	9,580			
100046860	Mount Upton	NY		11/20/2020		4,907							4,907	4,907			
100046861	Decatur	GA		11/20/2020		5,479							5,479	5,478		(1)	(1)
100046863	Morton Grove	IL		11/20/2020		9,492							9,492	9,488		(4)	(4)
100046866	Birmingham	AL		11/20/2020		4,385							4,385	4,385			
100046869	Cedartown	GA		11/20/2020		(2,552)							(2,552)	275		2,827	2,827
100046870	Shreveport	LA		11/20/2020		5,405							5,405	5,405			
100046873	Houston	TX		11/20/2020		885							885	885			
100046876	East Windsor	NJ		11/20/2020		598							598	598			
100046878	Incline Village	NV		11/20/2020		4,934							4,934	4,934			
100046879	Elkhart	IN		11/20/2020		4,550							4,550	4,550			
100046880	Locust Grove	GA		11/20/2020		4,853							4,853	4,853			
100046881	Harrisonville	MO		11/20/2020		5,540							5,540	5,540			
100046882	Columbus	OH		11/20/2020		1,928							1,928	1,928			
100046884	New Castle	DE		11/20/2020		9,432							9,432	9,434		1	1
100046885	Indianapolis	IN		11/20/2020		781							781	781			
100046886	Nashville	TN		11/20/2020		20,052							20,052	20,052			
100046887	Houston	TX		11/20/2020		3,861							3,861	3,861			
100046888	Coraopolis	PA		11/20/2020		7,835							7,835	7,835			
100046889	York	PA		11/20/2020		5,702							5,702	5,702			
100046891	Palm Bay	FL		11/20/2020		1,737							1,737	1,737			
100046892	Indianapolis	IN		11/20/2020		2,824							2,824	2,824			
100046895	Phoenix	AZ		11/20/2020		10,902							10,902	10,902			
100046896	Decatur	GA		11/20/2020		7,595							7,595	7,595			
100046902	Tampa	FL		11/20/2020		3,683							3,683	3,684		1	1
100046904	Missouri City	TX		11/20/2020		2,292							2,292	2,292			
100046907	Winston Salem	NC		11/20/2020		7,857							7,857	7,854		(3)	(3)
100046909	Rocky Mount	NC		11/20/2020		4,765							4,765	4,765			
100046910	Houston	TX		11/20/2020		3,255							3,255	3,255			
100046911	Redford	MI		11/20/2020		5,028							5,028	5,028			
100046912	Bradenton	FL		11/20/2020		2,270							2,270	2,270			
100046913	Tampa	FL		11/20/2020		11,426							11,426	11,426			
100046916	Albuquerque	NM		11/20/2020		4,860							4,860	4,860			
100046918	San Diego	CA		11/20/2020		8,867							8,867	8,867			
100046919	Payson	AZ		11/20/2020		475							475	475			
100046920	Newnan	GA		11/20/2020		5,169							5,169	5,169			
100046923	Levittown	NY		11/20/2020		1,119							1,119	1,119			
100046924	Cranberry Twp	PA		11/20/2020		10,795							10,795	10,796		1	1
100046926	Boca Raton	FL		11/20/2020		3,715							3,715	3,714		(1)	(1)
100046928	Reedley	CA		11/20/2020		3,267							3,267	3,267			
100046931	Albuquerque	NM		11/20/2020		5,405							5,405	5,402		(3)	(3)
100046932	Brooklyn	NY		11/20/2020		2,294							2,294	2,294			
100046933	Paterson	NJ		11/20/2020		538							538	538			
100046934	Ephrata	PA		11/20/2020		3,060							3,060	3,060			
100046935	Lapeer	MI		11/20/2020		4,866							4,866	4,866			

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1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100046936	Fruitland	ID		11/20/2020		1,107							1,107	1,107			
100046937	Grand Rapids	MI		11/20/2020		486							486	486			
100046938	Charlotte	NC		11/20/2020		17,217							17,217	17,209		(8)	(8)
100046939	Palo Alto	CA		11/20/2020		356							356	356			
100046943	New Park	PA		11/20/2020		2,126							2,126	2,126		(1)	(1)
100046944	Clearwater	FL		11/20/2020		4,002							4,002	4,002			
100046947	Deer Park	NY		11/20/2020		630							630	630			
100046948	Oak Park	MI		11/20/2020		897							897	897			
100046949	Detroit	MI		11/20/2020		4,544							4,544	4,544			
100046950	Rochester	NY		11/20/2020		1,666							1,666	1,666			
100046951	El Paso	TX		11/20/2020		3,451							3,451	3,451			
100046952	Nashville	TN		11/20/2020		518							518	518			
100046953	West Milford	NJ		11/20/2020		8,804							8,804	8,804			
100046954	San Gabriel	CA		11/20/2020		7,568							7,568	7,566		(1)	(1)
100046961	Eden	NY		11/20/2020		282							282	282			
100046965	Opa Locka	FL		11/20/2020		536							536	536			
100046970	Roann	IN		11/20/2020		3,046							3,046	3,046			
100046973	Brooklyn	NY		11/20/2020		9,703							9,703	9,703			
100046975	Tuckahoe	NY		11/20/2020		1,028							1,028	1,028			
100046976	Saint Paul	MN		11/20/2020		395							395	395			
100046977	Milner	GA		11/20/2020		4,710							4,710	4,710			
100046981	Avenel	NJ		11/20/2020		1,327							1,327	1,327			
100046982	Parkman	OH		11/20/2020		6,983							6,983	6,982		(1)	(1)
100046984	Bountiful	UT		11/20/2020		8,146							8,146	8,146			
100046985	San Antonio	TX		11/20/2020		3,821							3,821	3,822			
100046987	Bethlehem	GA		11/20/2020		13,269							13,269	13,267		(2)	(2)
100046988	Newport News	VA		11/20/2020		417							417	416		(1)	(1)
100046991	Chicago	IL		11/20/2020		4,333							4,333	4,333		1	1
100046993	Yuma	AZ		11/20/2020		3,902							3,902	3,902			
100046994	San Francisco	CA		11/20/2020		8,187							8,187	8,165		(22)	(22)
100046995	Marietta	GA		11/20/2020		5,208							5,208	5,208			
100046999	Wichita Falls	TX		11/20/2020		3,798							3,798	3,798			
100047001	Culver City	CA		11/20/2020		6,327							6,327	6,327			
100047003	Felton	CA		11/20/2020		4,687							4,687	4,651		(36)	(36)
100047010	Jacksonville	FL		11/20/2020		4,061							4,061	4,061			
100047012	Derby	KS		11/20/2020		7,323							7,323	7,311		(12)	(12)
100047014	Lodi	CA		11/20/2020		685							685	685			
100047020	Yuma	AZ		11/20/2020		302							302	301		(1)	(1)
100047022	Lawrenceville	GA		11/20/2020		6,177							6,177	6,178		1	1
100047024	Plainfield	IL		11/20/2020		7,301							7,301	7,301			
100047025	Wayne	MI		11/20/2020		5,392							5,392	5,392			
100047030	Phoenix	AZ		11/20/2020		3,302							3,302	3,303		1	1
100047031	Libertyville	IL		11/20/2020		8,959							8,959	8,959			
100047034	Franklin	MI		11/20/2020		2,551							2,551	2,551			
100047039	Clear Lake	MN		11/20/2020		2,051							2,051	2,051			
100047046	Oakland	CA		11/20/2020		935							935	938		3	3
100047048	Edinburgh	IN		11/20/2020		3,283							3,283	3,283			
100047049	Richmond	MI		11/20/2020		9,659							9,659	9,659			
100047051	Laguna Woods	CA		11/20/2020		1,014							1,014	1,014			
100047053	Fort Worth	TX		11/20/2020		5,314							5,314	5,314			
100047054	Pittsburgh	PA		11/20/2020		2,627							2,627	2,627			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100047058	Greenville	SC		11/20/2020		2,038							2,038	2,038			
100047059	North Andover	MA		11/20/2020		3,720							3,720	3,720			
100047061	Knoxville	TN		11/20/2020		672							672	672			
100047062	Houston	TX		11/20/2020		6,885							6,885	6,885			
100047063	Center City	MN		11/20/2020		344							344	344			
100047066	Celina	OH		11/20/2020		4,520							4,520	4,520			
100047068	Bartlett	IL		11/20/2020		9,338							9,338	9,338			
100047071	Spokane	WA		11/20/2020		4,247							4,247	4,247			
100047074	Madison	TN		11/20/2020		270							270	270			
100047075	Staten Island	NY		11/20/2020		4,682							4,682	4,682			
100047079	Partlow	VA		11/20/2020		1,397							1,397	1,397			
100047086	Aztec	NM		11/20/2020		578							578	578			
100047090	Fulton	NY		11/20/2020		2,477							2,477	2,477			
100047095	Citrus Heights	CA		11/20/2020		7,164							7,164	7,158		(6)	(6)
100047105	Chicago	IL		11/20/2020		2,381							2,381	2,381			
100047106	Chatham	VA		11/20/2020		3,570							3,570	3,569		(1)	(1)
100047110	Marion	IN		11/20/2020		1,453							1,453	1,453			
100047111	Olmsted Falls	OH		11/20/2020		1,348							1,348	1,348			
100047115	Eaton Rapids	MI		11/20/2020		5,352							5,352	5,352			
100047116	Conyers	GA		11/20/2020		7,835							7,835	7,832		(2)	(2)
100047120	South Bend	IN		11/20/2020		362							362	362			
100047125	Hialeah	FL		11/20/2020		1,531							1,531	1,531			
100047127	Bronx	NY		11/20/2020		11,717							11,717	11,723		6	6
100047130	Smyrna	DE		11/20/2020		4,588							4,588	4,587		(1)	(1)
100047131	Riverdale	GA		11/20/2020		818							818	818			
100047132	Hillside	IL		11/20/2020													
100047137	Marengo	IL		11/20/2020		1,023							1,023	1,023			
100047138	Big Lake	AK		11/20/2020		2,394							2,394	2,394			
100047140	Waxhaw	NC		11/20/2020		3,286							3,286	3,286			
100047155	Skokie	IL		11/20/2020		725							725	727		2	2
100047157	Texarkana	AR		11/20/2020		3,315							3,315	3,315			
100047160	Brooklyn	NY		11/20/2020		16,333							16,333	16,333			
100047164	Arcadia	FL		11/20/2020		2,691							2,691	2,691			
100047167	Radcliff	KY		11/20/2020		2,042							2,042	2,042			
100047171	Kalkaska	MI		11/20/2020		2,219							2,219	2,219			
100047173	Miami Beach	FL		11/20/2020		2,330							2,330	2,330			
100047174	Arroyo Seco	NM		11/20/2020		10,106							10,106	10,107		2	2
100047184	Mint Hill	NC		11/20/2020		5,458							5,458	5,458			
100047188	Miami	FL		11/20/2020		2,863							2,863	2,863			
100047190	Loveland	CO		11/20/2020		1,030							1,030	1,030			
100047194	Eugene	OR		11/20/2020		8,398							8,398	8,401		2	2
100047195	Brooklyn	NY		11/20/2020		7,747							7,747	7,747			
100047197	Disputanta	VA		11/20/2020		1,449							1,449	1,449			
100047201	Conyers	GA		11/20/2020		2,001							2,001	2,001			
100047203	Metairie	LA		11/20/2020		8,408							8,408	8,409		1	1
100047206	Conway	AR		11/20/2020		4,639							4,639	4,639			
100047208	La Grange Park	IL		11/20/2020		2,404							2,404	2,404			
100047210	Acworth	GA		11/20/2020		4,103							4,103	4,103			
100047211	Newtown	PA		11/20/2020		4,700							4,700	4,700			
100047212	Chicago	IL		11/20/2020		1,031							1,031	1,031			
100047219	Clinton Township	MI		11/20/2020		1,257							1,257	1,257			

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1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100047221	Wesley Chapel	FL		11/20/2020		4,610							4,610	4,610			
100047222	Austin	TX		11/20/2020		249							249	249			
100047230	Santa Clarita	CA		11/20/2020		4,215							4,215	4,215			
100047231	Perris	CA		11/20/2020		4,483							4,483	4,484		1	1
100047232	Reno	NV		11/20/2020		1,557							1,557	1,557			
100047234	Woodruff	WI		11/20/2020		985							985	985			
100047236	Columbia	SC		11/20/2020		1,637							1,637	1,637			
100047237	Oklahoma City	OK		11/20/2020		328							328	327		(1)	(1)
100047239	Brighton	MI		11/20/2020		3,467							3,467	3,467			
100047240	Madera	CA		11/20/2020		5,350							5,350	5,350			
100047246	Newhall	CA		11/20/2020		6,778							6,778	6,778			
100047250	Birmingham	AL		11/20/2020		5,507							5,507	5,504		(3)	(3)
100047257	Aurora	CO		11/20/2020		1,364							1,364	1,364			
100047260	Miami	FL		11/20/2020		7,992							7,992	7,992			
100047261	Forest Park	IL		11/20/2020		662							662	662		1	1
100047262	Lake Worth	FL		11/20/2020		3,762							3,762	3,762			
100047267	Dover	NH		11/20/2020		1,176							1,176	1,176			
100047268	Lynn	MA		11/20/2020		525							525	525			
100047269	Campo	CA		11/20/2020		3,804							3,804	3,804			
100047270	Portland	OR		11/20/2020		7,545							7,545	7,545			
100047271	Dolores	CO		11/20/2020		1,109							1,109	1,109			
100047275	La Pine	OR		11/20/2020		6,697							6,697	6,697			
100047277	Santa Rosa	CA		11/20/2020		5,089							5,089	5,093		4	4
100047278	Plano	TX		11/20/2020		5,140							5,140	5,140			
100047279	Far Rockaway	NY		11/20/2020		35,797							35,797	35,794		(3)	(3)
100047283	Houston	TX		11/20/2020		4,168							4,168	4,168			
100047287	Brookhaven	GA		11/20/2020		32,708							32,708	32,708			
100047288	North Las Vegas	NV		11/20/2020		2,186							2,186	2,186			
100047295	Leavenworth	KS		11/20/2020		691							691	689		(2)	(2)
100047299	Cypress	TX		11/20/2020		1,443							1,443	1,446		4	4
100047305	Richmond	CA		11/20/2020		8,794							8,794	8,792		(1)	(1)
100047306	Huntsville	AL		11/20/2020		5,115							5,115	5,115			
100047308	Worcester	MA		11/20/2020		1,553							1,553	1,553			
100047309	Carson	CA		11/20/2020		8,513							8,513	8,513			
100047310	Monroe	MI		11/20/2020		4,428							4,428	4,428			
100047312	Saint Louis	MO		11/20/2020		2,048							2,048	2,048			
100047314	Baldwin	NY		11/20/2020		2,813							2,813	2,813			
100047319	Colorado Springs	CO		11/20/2020		6,423							6,423	6,420		(3)	(3)
100047322	Yonkers	NY		11/20/2020		979							979	975		(5)	(5)
100047323	Wingate	NC		11/20/2020		53,649							53,649	53,649			
100047324	Arvada	CO		11/20/2020		64,055							64,055	64,055			
100047326	Munster	IN		11/20/2020		4,039							4,039	4,039			
100047328	Los Angeles	CA		11/20/2020		4,857							4,857	4,857			
100047334	Houston	TX		11/20/2020		3,648							3,648	3,648			
100047335	Waco	TX		11/20/2020		4,216							4,216	4,217		1	1
100047337	Clearwater	FL		11/20/2020		13,837							13,837	13,837			
100047340	Far Rockaway	NY		11/20/2020		1,898							1,898	1,898			
100047347	Hermantown	MN		11/20/2020		11,604							11,604	11,604			
100047348	Jacksonville	FL		11/20/2020		1,043							1,043	1,043			
100047350	Marietta	GA		11/20/2020		831							831	830		(2)	(2)
100047351	Indianapolis	IN		11/20/2020		345							345	345			

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1 Loan Number	Location 2 City	Location 3 State	4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment 8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
100047352	Saint Cloud	FL		11/20/2020		1,578							1,578	1,578			
100047356	Albuquerque	NM		11/20/2020		3,400							3,400	3,400			
100047359	Hazlet	NJ		11/20/2020		4,118							4,118	4,118			
100047360	Lincoln City	OR		11/20/2020		956							956	956			
100047361	Arlington	WA		11/20/2020		514							514	514			
100047363	Phillips	WI		11/20/2020		3,319							3,319	3,319			
100047370	Harwich	MA		11/20/2020		3,167							3,167	3,167			
100047371	Maryville	TN		11/20/2020		3,988							3,988	3,986		(2)	(2)
100047373	Taylor	MI		11/20/2020		3,672							3,672	3,672			
100047379	Durham	NC		11/20/2020		2,087							2,087	2,087			
100047381	Southfield	MI		11/20/2020		9,785							9,785	9,785			
100047382	Maple Heights	OH		11/20/2020		786							786	786			
100047398	San Diego	CA		11/20/2020		1,226							1,226	1,226			
100047403	Springfield Gardens	NY		11/20/2020		10,910							10,910	10,902		(9)	(9)
100047404	North Hills	CA		11/20/2020		5,343							5,343	5,332		(11)	(11)
100047408	Rosedale	NY		11/20/2020		538							538	538			
100047411	Woonsocket	RI		11/20/2020		2,031							2,031	2,031			
100047418	Jamaica	NY		11/20/2020		1,925							1,925	1,925			
100047425	Nashville	TN		11/20/2020		762							762	762			
100047426	Philadelphia	PA		11/20/2020		736							736	736			
100047428	Jacksonville	FL		11/20/2020		2,802							2,802	2,802			
100047429	Avondale	AZ		11/20/2020		1,302							1,302	1,303		1	1
100047430	Roselle	IL		11/20/2020		1,823							1,823	1,823			
100047434	Duvall	WA		11/20/2020		2,593							2,593	2,593			
100047435	New Hudson	MI		11/20/2020		4,404							4,404	4,404			
100047438	Aurora	CO		11/20/2020		13,012							13,012	13,012			
100047441	Miami	FL		11/20/2020		2,562							2,562	2,561		(2)	(2)
100047448	San Francisco	CA		11/20/2020		3,335							3,335	3,328		(7)	(7)
100047453	Bristol	NH		11/20/2020		2,759							2,759	2,759			
100047454	Huntsville	TX		11/20/2020		5,692							5,692	5,692			
100047456	La Mirada	CA		11/20/2020		1,544							1,544	1,544			
100047463	Peachtree City	GA		11/20/2020		5,085							5,085	5,085			
100047468	Lesage	WV		11/20/2020		2,789							2,789	2,789			
100047472	Sacramento	CA		11/20/2020		2,340							2,340	2,340			
100047473	Sunnyside	WA		11/20/2020		1,360							1,360	1,360			
100047474	Plattsburgh	NY		11/20/2020		2,283							2,283	2,283			
100047475	Spokane	WA		11/20/2020		4,755							4,755	4,753		(2)	(2)
100047479	Shirley	MA		11/20/2020		3,121							3,121	3,121			
100047480	Riverdale	GA		11/20/2020		1,197							1,197	1,198		1	1
100047498	Las Vegas	NV		11/20/2020		1,683							1,683	1,684		1	1
100047505	Brooksville	FL		11/20/2020		1,066							1,066	1,066			
100047509	Naples	FL		11/20/2020		2,577							2,577	2,577			
100047510	Hayward	CA		11/20/2020		10,709							10,709	10,709			
100047519	Daly City	CA		11/20/2020		4,284							4,284	4,284			
100047523	Newburyport	MA		11/20/2020		4,944							4,944	4,944			
100047529	Los Angeles	CA		11/20/2020		7,595							7,595	7,595			
100047535	Campbell	CA		11/20/2020		9,656							9,656	9,656			
100047538	Brooklyn	NY		11/20/2020		5,982							5,982	5,984		3	3
100047541	Stone Mountain	GA		11/20/2020		1,354							1,354	1,354			
100047545	Wellesley	MA		11/20/2020		2,024							2,024	2,024			
100047549	Shingle Springs	CA		11/20/2020		3,914							3,914	3,915		1	1

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100047551	Selinsgrove	PA		11/20/2020		978							978	977			
100047556	Hesperia	CA		11/20/2020		2,571							2,571	2,571			
100047561	Plainview	NY		11/20/2020		12,366							12,366	12,366			
100047563	Astoria	NY		11/20/2020		14,012							14,012	14,012			
100047565	West Park	FL		11/20/2020		5,647							5,647	5,648		1	1
100047567	Jonesborough	TN		11/20/2020		453							453	453			
100047571	Seymour	IN		11/20/2020		3,579							3,579	3,579			
100047573	Jacksonville	FL		11/20/2020		3,198							3,198	3,198			
100047579	Miami	FL		11/20/2020		9,364							9,364	9,364			
100047582	Riverside	CA		11/20/2020		2,720							2,720	2,720			
100047583	Bridgeport	CT		11/20/2020		1,930							1,930	1,930			
100047584	North Brunswick	NJ		11/20/2020		3,799							3,799	3,799			
100047588	Seattle	WA		11/20/2020		2,418							2,418	2,418			
100047591	Anaheim	CA		11/20/2020		10,479							10,479	10,479			
100047593	Sanford	FL		11/20/2020		1,528							1,528	1,529			
100047596	Port Orange	FL		11/20/2020		2,037							2,037	2,037			
1000476	Milwaukee	WI		10/08/2018		1,754,356							1,754,356	1,754,356			
100047602	Atlantic City	NJ		11/20/2020		2,178							2,178	2,178			
100047610	Greenville	SC		11/20/2020		3,045							3,045	3,045			
100047612	Plymouth	MI		11/20/2020		10,478							10,478	10,479		1	1
100047615	Clearwater	FL		11/20/2020		1,443							1,443	1,443			
100047616	North Las Vegas	NV		11/20/2020		1,275							1,275	1,275			
100047624	San Tan Valley	AZ		11/20/2020		5,541							5,541	5,541			
100047625	Stockton	CA		11/20/2020		2,673							2,673	2,673			
100047634	Inkster	MI		11/20/2020		743							743	743			
100047636	Denver	CO		11/20/2020		5,096							5,096	5,094		(2)	(2)
100047640	Saint Paul	MN		11/20/2020		5,737							5,737	5,737			
100047647	Tomkins Cove	NY		11/20/2020		86,273							86,273	86,273			
100047652	Elgin	IL		11/20/2020		1,671							1,671	1,671			
100047654	Norwalk	CT		11/20/2020		12,598							12,598	12,598			
100047655	Salinas	CA		11/20/2020		10,263							10,263	10,258		(5)	(5)
100047666	Philadelphia	PA		11/20/2020		2,379							2,379	2,379			
100047667	Clinton Township	MI		11/20/2020		1,556							1,556	1,556			
100047676	La Vergne	TN		11/20/2020		1,588							1,588	1,588			
100047678	Bayville	NY		11/20/2020		3,423							3,423	3,428		4	4
100047680	Grand Rapids	MI		11/20/2020		12,781							12,781	12,781			
100047688	Soddy Daisy	TN		11/20/2020		876							876	876			
100047693	Aurora	CO		11/20/2020		1,158							1,158	1,158			
100047694	Chicago	IL		11/20/2020		2,153							2,153	2,158		5	5
100047706	Springfield	OH		11/20/2020		1,861							1,861	1,861			
100047707	Grand Rapids	MI		11/20/2020		3,146							3,146	3,146			
100047715	Claremont	NC		11/20/2020		1,217							1,217	1,217			
100047716	Las Vegas	NV		11/20/2020		3,636							3,636	3,632		(4)	(4)
100047717	Eugene	OR		11/20/2020		2,110							2,110	2,110			
100047719	Orange	CA		11/20/2020		12,666							12,666	12,666			
100047723	Denver	CO		11/20/2020		5,503							5,503	5,503		(1)	(1)
100047733	Winder	GA		11/20/2020		3,137							3,137	3,136		(1)	(1)
100047734	Hickory	NC		11/20/2020		1,752							1,752	1,753		1	1
100047746	San Leandro	CA		11/20/2020		10,028							10,028	10,028			
100047757	Farmington	MN		11/20/2020		5,375							5,375	5,375			
100047760	Kailua	HI		11/20/2020		3,745							3,745	3,743		(3)	(3)

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100047763	Aberdeen	MD		11/20/2020		2,597							2,597	2,596			
100047766	Aurora	CO		11/20/2020		1,749							1,749	1,750		1	1
100047771	Everett	MA		11/20/2020		2,868							2,868	2,868			
100047773	Round Lake	IL		11/20/2020		10,913							10,913	10,913			
100047774	Round Rock	TX		11/20/2020		3,987							3,987	3,987			
100047781	Port Saint Lucie	FL		11/20/2020		3,032							3,032	3,032			
100047786	Sacramento	CA		11/20/2020		1,172							1,172	1,172			
100047790	Sandy Hook	CT		11/20/2020		19,862							19,862	19,865		3	3
100047794	Alpharetta	GA		11/20/2020		2,530							2,530	2,530			
100047796	Philadelphia	PA		11/20/2020		4,031							4,031	4,031			
100047800	Lewisville	TX		11/20/2020		2,793							2,793	2,793			
100047811	Glendale	AZ		11/20/2020		4,758							4,758	4,758			
100047817	Albertson	NY		11/20/2020		3,308							3,308	3,308			
100047818	North Providence	RI		11/20/2020		2,837							2,837	2,844		7	7
100047821	Rancho Cucamonga	CA		11/20/2020		1,695							1,695	1,695			
100047830	Bronx	NY		11/20/2020		3,031							3,031	3,031			
100047831	Camarillo	CA		11/20/2020		2,062							2,062	2,062			
100047832	Asheboro	NC		11/20/2020		11,424							11,424	11,424			
100047833	San Diego	CA		11/20/2020		2,506							2,506	2,506			
100047836	Ocala	FL		11/20/2020		11,373							11,373	11,370		(3)	(3)
100047840	Denver	CO		11/20/2020		6,328							6,328	6,328			
100047847	Ferndale	MI		11/20/2020		3,143							3,143	3,143			
100047849	East Stroudsburg	PA		11/20/2020		6,227							6,227	6,227			
100047850	Mabank	TX		11/20/2020		217							217	217			
100047853	Sherrills Ford	NC		11/20/2020		1,786							1,786	1,786			
100047859	Malden	MA		11/20/2020		9,610							9,610	9,611		1	1
100047866	Byron Center	MI		11/20/2020		809							809	806		(3)	(3)
100047868	Holt	MI		11/20/2020		1,860							1,860	1,860			
100047869	Fresno	CA		11/20/2020		2,657							2,657	2,657			
100047870	Mastic Beach	NY		11/20/2020		4,553							4,553	4,555		2	2
100047874	Lynn	MA		11/20/2020		4,845							4,845	4,845			
100047876	Newburgh	NY		11/20/2020		1,945							1,945	1,945			
100047883	Randolph	MA		11/20/2020		8,669							8,669	8,669			
100047899	Saint Paul	MN		11/20/2020		5,949							5,949	5,944		(5)	(5)
100047902	Delray Beach	FL		11/20/2020		12,014							12,014	12,014			
100047904	Prescott	WI		11/20/2020		1,136							1,136	1,136			
100047907	South Gate	CA		11/20/2020		4,064							4,064	4,064			
100047918	Las Vegas	NV		11/20/2020		2,184							2,184	2,184			
100047922	Orlando	FL		11/20/2020		5,988							5,988	5,983		(6)	(6)
100047928	Pomona	CA		11/20/2020		7,254							7,254	7,254			
100047936	Dacula	GA		11/20/2020		11,159							11,159	11,159			
100047940	Bolingbrook	IL		11/20/2020		3,773							3,773	3,773			
100047943	Lemon Grove	CA		11/20/2020		2,995							2,995	2,995			
100047945	Tulsa	OK		11/20/2020		4,753							4,753	4,769		16	16
100047957	Loxahatchee	FL		11/20/2020		10,498							10,498	10,498			
100047958	Salida	CA		11/20/2020		2,016							2,016	2,016			
100047960	Mundelein	IL		11/20/2020		7,330							7,330	7,332		2	2
100047962	Lunenburg	MA		11/20/2020		9,643							9,643	9,643			
100047968	Des Plaines	IL		11/20/2020		3,998							3,998	3,998			
100047971	Orlando	FL		11/20/2020		8,897							8,897	8,897			
100047973	Cicero	IL		11/20/2020		19,181							19,181	19,181			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100047975	Indio	CA		11/20/2020		12,107							12,107	12,107			
100047982	Naples	FL		11/20/2020		3,202							3,202	3,202			
100047983	Merritt Island	FL		11/20/2020		1,533							1,533	1,532		(1)	(1)
100047984	Los Angeles	CA		11/20/2020		3,071							3,071	3,071			
100047993	Salt Lake City	UT		11/20/2020		325							325	324		(1)	(1)
100047996	Riverhead	NY		11/20/2020		1,554							1,554	1,554			
100048000	Las Vegas	NV		11/20/2020		2,185							2,185	2,185			
100048002	Portland	OR		11/20/2020		2,078							2,078	2,078			
100048006	Riverside	CA		11/20/2020		8,306							8,306	8,306			
100048008	Hickory Hills	IL		11/20/2020		4,944							4,944	4,944			
100048010	Sylmar	CA		11/20/2020		5,051							5,051	5,051			
100048014	Chicago	IL		11/20/2020		3,876							3,876	3,876			
100048019	Riverside	CA		11/20/2020		11,809							11,809	11,806		(3)	(3)
100048036	Canton	NC		11/20/2020		2,226							2,226	2,220		(5)	(5)
100048040	Richmond	CA		11/20/2020		10,427							10,427	10,425		(2)	(2)
100048041	Oxnard	CA		11/20/2020		4,424							4,424	4,424			
100048045	Waukegan	IL		11/20/2020		8,014							8,014	8,014			
100048047	Staten Island	NY		11/20/2020		2,757							2,757	2,757			
100048052	West Bloomfield	MI		11/20/2020		2,558							2,558	2,558			
100048055	Walland	TN		11/20/2020		10,864							10,864	10,864			
100048058	Las Vegas	NV		11/20/2020		1,200							1,200	1,200			
100048065	Chino Hills	CA		11/20/2020		6,184							6,184	6,184			
100048067	Las Vegas	NV		11/20/2020		6,454							6,454	6,450		(5)	(5)
100048076	Phoenix	AZ		11/20/2020		2,624							2,624	2,637		14	14
100048082	Tallahassee	FL		11/20/2020		4,540							4,540	4,540			
100048087	San Francisco	CA		11/20/2020		4,703							4,703	4,703			
100048089	San Diego	CA		11/20/2020		10,597							10,597	10,596			
100048103	Huntersville	NC		11/20/2020		3,505							3,505	3,505			
100048108	Greensboro	NC		11/20/2020		4,087							4,087	4,087			
100048131	Seminole	FL		11/20/2020		5,486							5,486	5,486			
100048135	Oregon City	OR		11/20/2020		8,589							8,589	8,580		(9)	(9)
100048144	Trenton	NC		11/20/2020		3,744							3,744	3,744			
100048149	Medford	NY		11/20/2020		1,737							1,737	1,737			
100048152	Imperial	MO		11/20/2020		5,613							5,613	5,613			
100048186	Warrenville	IL		11/20/2020		3,707							3,707	3,707			
100048193	Miami	FL		11/20/2020		2,996							2,996	2,996			
100048195	Wisconsin Rapids	WI		11/20/2020		1,244							1,244	1,246		1	1
100048197	Glendale	AZ		11/20/2020		1,202							1,202	1,202			
100048201	Boca Raton	FL		11/20/2020		2,902							2,902	2,902			
100048205	Elizabethport	NJ		11/20/2020		2,863							2,863	2,863			
100048213	Soddy Daisy	TN		11/20/2020		755							755	753		(1)	(1)
100048218	Brooklyn	NY		11/20/2020		7,993							7,993	7,993			
100048221	Springfield	MA		11/20/2020		2,181							2,181	2,181			
100048228	Hialeah	FL		11/20/2020		5,174							5,174	5,174			
100048229	Tampa	FL		11/20/2020		3,160							3,160	3,169		9	9
100048234	West Covina	CA		11/20/2020		4,498							4,498	4,498			
100048235	Anchorage	AK		11/20/2020		1,895							1,895	1,895			
100048248	Columbia	MD		11/20/2020		5,334							5,334	5,334			
100048263	Dallas	TX		11/20/2020		4,575							4,575	4,575			
100048276	Beaverton	OR		11/20/2020		4,178							4,178	4,178			
100048277	Union City	NJ		11/20/2020		2,951							2,951	2,951			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100048278	Modesto	CA		11/20/2020		3,547							3,547	3,547			
100048283	Houma	LA		11/20/2020		4,298							4,298	4,298			
100048285	Hewitt	NJ		11/20/2020		9,897							9,897	9,897			
100048290	Cleveland	OH		11/20/2020		2,756							2,756	2,758		1	1
100048299	Eugene	OR		11/20/2020		1,794							1,794	1,794			
100048303	Douglasville	GA		11/20/2020		1,007							1,007	1,007			
100048304	Lodi	CA		11/20/2020		2,745							2,745	2,745			
100048305	Upland	CA		11/20/2020		8,642							8,642	8,642			
100048309	Saint Louis	MO		11/20/2020		868							868	868			
100048312	Orlando	FL		11/20/2020		5,318							5,318	5,324		6	6
100048316	Jacksonville	FL		11/20/2020		2,518							2,518	2,517		(1)	(1)
100048326	Patchogue	NY		11/20/2020		4,691							4,691	4,681		(10)	(10)
100048331	Chelsea	MA		11/20/2020		6,280							6,280	6,280			
100048334	Flushing	NY		11/20/2020		14,733							14,733	14,733			
100048337	Cicero	IL		11/20/2020		11,088							11,088	11,088			
100048343	Trenton	NJ		11/20/2020		2,290							2,290	2,290			
100048348	Secaucus	NJ		11/20/2020		4,828							4,828	4,828			
100048349	Phoenix	AZ		11/20/2020		5,614							5,614	5,614			
100048355	North Las Vegas	NV		11/20/2020		4,663							4,663	4,663			
100048360	Los Angeles	CA		11/20/2020		3,985							3,985	3,985			
100048366	Somerton	AZ		11/20/2020		3,097							3,097	3,096			
100048367	Miami	FL		11/20/2020		1,012							1,012	1,012			
100048369	Palm Coast	FL		11/20/2020		1,345							1,345	1,345			
100048371	Freehold	NJ		11/20/2020		5,137							5,137	5,137			
100048374	Glenwood	NJ		11/20/2020		3,049							3,049	3,049			
100048381	Bakersfield	CA		11/20/2020		3,663							3,663	3,663			
100048383	Whitesboro	NY		11/20/2020		1,774							1,774	1,773		(1)	(1)
100048390	Lake Oswego	OR		11/20/2020		1,965							1,965	1,962		(3)	(3)
100048401	Napa	CA		11/20/2020		4,646							4,646	4,646			
100048409	Fairburn	GA		11/20/2020		3,421							3,421	3,421			
100048410	Bergenfield	NJ		11/20/2020		3,682							3,682	3,682			
100048415	Antioch	CA		11/20/2020		4,331							4,331	4,331			
100048424	Los Lunas	NM		11/20/2020		1,570							1,570	1,570			
100048426	Liberal	KS		11/20/2020		3,571							3,571	3,571			
100048431	Virginia Beach	VA		11/20/2020		12,260							12,260	12,260			
100048432	Mangham	LA		11/20/2020		9,588							9,588	9,588			
100048433	Deltona	FL		11/20/2020		3,742							3,742	3,743		2	2
100048439	Santa Rosa	CA		11/20/2020		4,177							4,177	4,177			
100048440	New Baltimore	MI		11/20/2020		4,070							4,070	4,069		(1)	(1)
100048441	Atlanta	GA		11/20/2020		431							431	431			
100048442	Reno	NV		11/20/2020		11,286							11,286	11,286			
100048450	Clover	SC		11/20/2020		3,385							3,385	3,385			
100048451	Jonesboro	GA		11/20/2020		1,314							1,314	1,314			
100048458	Lodi	CA		11/20/2020		9,571							9,571	9,571			
100048460	Santa Ana	CA		11/20/2020		3,500							3,500	3,500			
100048470	Pekin	IN		11/20/2020		3,192							3,192	3,194		3	3
100048472	Baltimore	MD		11/20/2020		1,920							1,920	1,925		6	6
100048476	Detroit	MI		11/20/2020		1,822							1,822	1,822			
100048479	Lake Villa	IL		11/20/2020		2,201							2,201	2,201			
100048481	North Bergen	NJ		11/20/2020		6,409							6,409	6,409			
100048483	Rancho Cordova	CA		11/20/2020		5,131							5,131	5,131			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100048487	Inglewood	CA		11/20/2020		3,540							3,540	3,540			
100048494	Tampa	FL		11/20/2020		1,390							1,390	1,390			
100048495	Woodbridge	VA		11/20/2020		3,759							3,759	3,759			
100048496	Tucson	AZ		11/20/2020		1,896							1,896	1,897		1	1
100048497	Los Angeles	CA		11/20/2020		8,674							8,674	8,674			
100048516	Modesto	CA		11/20/2020		4,854							4,854	4,854			
100048523	Banning	CA		11/20/2020		4,038							4,038	4,036		(2)	(2)
100048527	Dearborn Heights	MI		11/20/2020		1,427							1,427	1,426		(1)	(1)
100048530	Surprise	AZ		11/20/2020		6,458							6,458	6,458		(1)	(1)
100048531	Carmel	NY		11/20/2020		13,800							13,800	13,800			
100048551	Lemont	IL		11/20/2020		3,553							3,553	3,553			
100048559	Jacksonville	FL		11/20/2020		2,526							2,526	2,526			
100048560	Des Plaines	IL		11/20/2020		3,188							3,188	3,188			
100048569	Huntington	IN		11/20/2020		633							633	630		(3)	(3)
100048572	Medford	OR		11/20/2020		1,845							1,845	1,846		1	1
100048573	Fontana	CA		11/20/2020		2,292							2,292	2,292			
100048586	Bethel	MN		11/20/2020		2,859							2,859	2,859			
100048589	Brooklyn	NY		11/20/2020		1,730							1,730	1,730			
100048594	Port Saint Lucie	FL		11/20/2020		1,404							1,404	1,404			
100048599	Chicago	IL		11/20/2020		1,235							1,235	1,235			
100048608	Oak Park	MI		11/20/2020		524							524	524			
100048622	Lowell	MA		11/20/2020		6,234							6,234	6,234			
100048627	Upper Marlboro	MD		11/20/2020		10,758							10,758	10,758			
100048630	Crete	IL		11/20/2020		8,114							8,114	8,114			
100048634	Hollywood	FL		11/20/2020		10,763							10,763	10,748		(15)	(15)
100048636	San Pablo	CA		11/20/2020		76,450							76,450	76,426		(24)	(24)
100048643	Daly City	CA		11/20/2020		13,799							13,799	13,799			
100048647	Cobbs Creek	VA		11/20/2020		2,869							2,869	2,869			
100048649	Winterville	GA		11/20/2020		1,292							1,292	1,291		(2)	(2)
100048650	Massillon	OH		11/20/2020		6,490							6,490	6,490			
100048654	Margate	FL		11/20/2020		3,456							3,456	3,453		(3)	(3)
100048661	Fort Lauderdale	FL		11/20/2020		2,489							2,489	2,488		(1)	(1)
100048663	San Bruno	CA		11/20/2020		11,792							11,792	11,792			
100048665	Elk Grove	CA		11/20/2020		11,388							11,388	11,388			
100048667	Pomona	CA		11/20/2020		5,490							5,490	5,488		(2)	(2)
100048675	Chicago	IL		11/20/2020		4,366							4,366	4,366			
100048676	La Habra	CA		11/20/2020		5,228							5,228	5,228			
100048680	San Bernardino	CA		11/20/2020		3,983							3,983	3,983			
100048686	Opa Locka	FL		11/20/2020		3,833							3,833	3,830		(3)	(3)
100048687	Coral Springs	FL		11/20/2020		3,085							3,085	3,075		(10)	(10)
100048690	Lakeland	FL		11/20/2020		1,372							1,372	1,372			
100048691	Elk Grove	CA		11/20/2020		7,372							7,372	7,372			
100048693	Trenton	NJ		11/20/2020		10,207							10,207	10,198		(9)	(9)
100048697	Miami	FL		11/20/2020		4,421							4,421	4,419		(2)	(2)
100048700	West End	NC		11/20/2020		3,323							3,323	3,323			
100048704	Ghent	NY		11/20/2020		6,414							6,414	6,401		(13)	(13)
100048705	Compton	CA		11/20/2020		3,211							3,211	3,211			
100048708	Kissimmee	FL		11/20/2020		3,095							3,095	3,095			
100048715	Miami	FL		11/20/2020		5,270							5,270	5,270			
100048720	Miami	FL		11/20/2020		5,606							5,606	5,621		15	15
100048721	Elizabeth	NJ		11/20/2020		5,395							5,395	5,395			

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100048724	Patchogue	NY		11/20/2020		10,547							10,547	10,547			
100048726	South Elgin	IL		11/20/2020		36,549							36,549	36,549			
100048733	Miami	FL		11/20/2020		3,914							3,914	3,914			
100048748	West Palm Beach	FL		11/20/2020		3,435							3,435	3,435			
100048756	Staten Island	NY		11/20/2020		6,021							6,021	6,021			
100048760	Oak Creek	WI		11/20/2020		4,628							4,628	4,628			
100048761	Henderson	NV		11/20/2020		2,301							2,301	2,301			
100048764	Tucson	AZ		11/20/2020		3,124							3,124	3,124			
100048769	Mobile	AL		11/20/2020		4,272							4,272	4,272			
100048771	Bethlehem	PA		11/20/2020		46,338							46,338	46,339		1	1
100048776	Jersey City	NJ		11/20/2020		4,385							4,385	4,376		(9)	(9)
100048777	South Lyon	MI		11/20/2020		7,865							7,865	7,865			
100048794	Carmel	NY		11/20/2020		8,398							8,398	8,398			
100048797	Joliet	IL		11/20/2020		1,486							1,486	1,486			
100048799	Homestead	FL		11/20/2020		4,714							4,714	4,714			
100048800	Germantown	MD		11/20/2020		2,791							2,791	2,792		1	1
100048801	Corona	CA		11/20/2020		4,151							4,151	4,151			
100048802	Tampa	FL		11/20/2020		1,878							1,878	1,878			
100048807	Plainfield	NJ		11/20/2020		7,770							7,770	7,770			
100048808	Whittier	CA		11/20/2020		11,436							11,436	11,439		3	3
100048814	Westerville	OH		11/20/2020		13,960							13,960	13,955		(5)	(5)
100048819	Bedminster	NJ		11/20/2020		4,118							4,118	4,118			
100048824	Reno	NV		11/20/2020		3,550							3,550	3,550			
100048828	Miami	FL		11/20/2020		2,108							2,108	2,108		1	1
100048830	Lanham	MD		11/20/2020		2,989							2,989	2,989			
100048841	Panorama City	CA		11/20/2020		6,592							6,592	6,592			
100048844	Douglasville	GA		11/20/2020		3,699							3,699	3,699			
100048847	Machesney Park	IL		11/20/2020		3,620							3,620	3,622		2	2
100048852	Fort Lauderdale	FL		11/20/2020		1,669							1,669	1,669			
100048853	Manchester Township	NJ		11/20/2020		2,540							2,540	2,539		(1)	(1)
100048858	Fredericksburg	VA		11/20/2020		5,473							5,473	5,473			
100048860	Chicago	IL		11/20/2020		4,486							4,486	4,486			
100048861	Garfield	NJ		11/20/2020		4,552							4,552	4,552			
100048863	Kissimmee	FL		11/20/2020		2,934							2,934	2,934			
100048864	East Northport	NY		11/20/2020		5,964							5,964	5,964			
100048868	Covington	GA		11/20/2020		6,676							6,676	6,676			
100048877	Cayce	SC		11/20/2020		1,534							1,534	1,541		7	7
100048879	Las Vegas	NV		11/20/2020		2,259							2,259	2,261		1	1
100048881	Tampa	FL		11/20/2020		2,967							2,967	2,967			
100048883	Las Vegas	NV		11/20/2020		2,939							2,939	2,939			
100048884	Rancho Cucamonga	CA		11/20/2020		10,619							10,619	10,619			
100048887	Miami	FL		11/20/2020		3,683							3,683	3,683			
100048889	Chicago	IL		11/20/2020		5,482							5,482	5,482			
100048890	Newark	NJ		11/20/2020		3,440							3,440	3,453		13	13
100048892	Mesa	AZ		11/20/2020		6,588							6,588	6,588			
100048893	Lakeland	FL		11/20/2020		3,013							3,013	3,013			
100048895	Calexico	CA		11/20/2020		10,800							10,800	10,800			
100048899	Saint Petersburg	FL		11/20/2020		8,006							8,006	8,006			
100048906	West New York	NJ		11/20/2020		84,963							84,963	84,959		(5)	(5)
100048907	Brooklyn	NY		11/20/2020		22,300							22,300	22,282		(18)	(18)
100048916	Bayville	NJ		11/20/2020		2,549							2,549	2,549			

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100048917	Baltimore	MD		11/20/2020		1,756							1,756	1,756			
100048927	Trumbull	CT		11/20/2020		5,461							5,461	5,464		3	3
100048930	Hollywood	FL		11/20/2020		2,688							2,688	2,691		3	3
100048939	Land O Lakes	FL		11/20/2020		2,686							2,686	2,686			
100048940	Bogota	NJ		11/20/2020		5,441							5,441	5,440		(1)	(1)
100048944	Nogales	AZ		11/20/2020		6,118							6,118	6,118			
100048947	Orlando	FL		11/20/2020		4,848							4,848	4,848			
100048957	Waterford	MI		11/20/2020		6,076							6,076	6,076			
100048961	Miami	FL		11/20/2020		4,113							4,113	4,113			
100048962	Fort Washington	MD		11/20/2020		2,458							2,458	2,458			
100048966	Long Beach	CA		11/20/2020		10,735							10,735	10,726		(9)	(9)
100048968	Oceanside	CA		11/20/2020		10,200							10,200	10,200			
100048972	Patchogue	NY		11/20/2020		4,312							4,312	4,312			
100048973	South Ozone Park	NY		11/20/2020		14,615							14,615	14,614		(1)	(1)
100048980	Newark	NJ		11/20/2020		2,362							2,362	2,362			
100048984	Saint Louis	MO		11/20/2020		1,202							1,202	1,202			
100048991	Bronx	NY		11/20/2020		3,654							3,654	3,654			
100049000	Miami	FL		11/20/2020		7,407							7,407	7,407			
100049001	Lake Forest	CA		11/20/2020		17,751							17,751	17,751			
100049004	Haskell	NJ		11/20/2020		5,180							5,180	5,178		(2)	(2)
100049010	Sparks	NV		11/20/2020		9,188							9,188	9,186		(2)	(2)
100049012	Creve Coeur	IL		11/20/2020		486							486	484		(2)	(2)
100049017	Homestead	FL		11/20/2020		2,846							2,846	2,846			
100049018	Tampa	FL		11/20/2020		4,906							4,906	4,898		(8)	(8)
100049022	Linden	NJ		11/20/2020		4,617							4,617	4,617			
100049026	Miami	FL		11/20/2020		3,414							3,414	3,411		(3)	(3)
100049029	Miami	FL		11/20/2020		5,632							5,632	5,622		(10)	(10)
100049032	Kissimmee	FL		11/20/2020		3,675							3,675	3,675			
100049044	Saint Charles	IL		11/20/2020		3,247							3,247	3,247			
100049048	Detroit	MI		11/20/2020		2,874							2,874	2,876		2	2
100049053	Heber City	UT		11/20/2020		7,297							7,297	7,297			
100049061	Miami	FL		11/20/2020		2,672							2,672	2,672			
100049070	Boynton Beach	FL		11/20/2020		4,131							4,131	4,131			
100049075	Morrow	GA		11/20/2020		3,308							3,308	3,304		(3)	(3)
100049076	Miami	FL		11/20/2020		6,391							6,391	6,391			
100049079	Naperville	IL		11/20/2020		2,642							2,642	2,640		(2)	(2)
100049085	Seattle	WA		11/20/2020		5,652							5,652	5,652			
100049086	Melrose Park	IL		11/20/2020		4,176							4,176	4,176			
100049098	Shreveport	LA		11/20/2020		1,393							1,393	1,393			
100049107	Hialeah	FL		11/20/2020		4,315							4,315	4,315			
100049108	Glendale	CA		11/20/2020		7,427							7,427	7,427			
100049110	Carrollton	TX		11/20/2020		2,433							2,433	2,432		(1)	(1)
100049111	Stockton	CA		11/20/2020		6,014							6,014	6,016		1	1
100049114	Bolingbrook	IL		11/20/2020		4,826							4,826	4,826			
100049118	Santa Maria	CA		11/20/2020		3,887							3,887	3,887			
100049120	North Lauderdale	FL		11/20/2020		2,895							2,895	2,895			
100049124	Wendell	NC		11/20/2020		1,314							1,314	1,310		(4)	(4)
100049128	Suitland	MD		11/20/2020		2,838							2,838	2,838			
100049134	Woodstock	GA		11/20/2020		5,542							5,542	5,542			
100049151	Irvington	NJ		11/20/2020		1,912							1,912	1,912			
100049154	Hialeah	FL		11/20/2020		2,723							2,723	2,723			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100049158	Austin	TX		11/20/2020		5,176							5,176	5,176			
100049159	Waukegan	IL		11/20/2020		1,824							1,824	1,824			
100049161	Egg Harbor Township	NJ		11/20/2020		3,277							3,277	3,277			
100049171	Springfield	NJ		11/20/2020		5,017							5,017	5,017			
100049175	Canterbury	CT		11/20/2020		2,210							2,210	2,210			
100049180	Charlotte	NC		11/20/2020		1,742							1,742	1,742			
100049183	Decatur	GA		11/20/2020		2,319							2,319	2,320		1	1
100049187	Hilo	HI		11/20/2020		5,413							5,413	5,413			
100049188	Allentown	PA		11/20/2020		3,631							3,631	3,631			
100049192	Crystal Lake	IL		11/20/2020		2,272							2,272	2,272			
100049193	Mobile	AL		11/20/2020		1,185							1,185	1,184			
100049196	Destin	FL		11/20/2020		6,312							6,312	6,312			
100049203	Charleston	SC		11/20/2020		2,055							2,055	2,055			
100049210	Newark	NJ		11/20/2020		3,220							3,220	3,220			
100049211	North Adams	MA		11/20/2020		1,051							1,051	1,049		(2)	(2)
100049214	Mesa	AZ		11/20/2020		6,473							6,473	6,472		(1)	(1)
100049252	Whittier	CA		11/20/2020		6,977							6,977	6,977			
100049259	Fort Lauderdale	FL		11/20/2020		664							664	663		(1)	(1)
100049270	Orlando	FL		11/20/2020		1,747							1,747	1,747			
100049278	Oak Park	MI		11/20/2020		1,266							1,266	1,266			
100049279	Trenton	NJ		11/20/2020		10,731							10,731	10,738		7	7
100049282	Riverside	CA		11/20/2020		5,798							5,798	5,798			
100049291	Loganville	GA		11/20/2020		2,373							2,373	2,373			
100049320	Douglassville	PA		11/20/2020		3,392							3,392	3,392			
100049324	Miami	FL		11/20/2020		4,105							4,105	4,105			
100049329	Tacoma	WA		11/20/2020		3,566							3,566	3,562		(3)	(3)
100049335	Atlanta	GA		11/20/2020		7,472							7,472	7,466		(6)	(6)
100049336	Elkins	AR		11/20/2020		3,941							3,941	3,941			
100049341	Carpentersville	IL		11/20/2020		8,733							8,733	8,733			
100049347	Hialeah	FL		11/20/2020		3,512							3,512	3,512			
100049349	Riverside	CA		11/20/2020		2,845							2,845	2,845			
100049350	Myrtle Beach	SC		11/20/2020		2,823							2,823	2,823			
100049357	Brooklyn	NY		11/20/2020		7,559							7,559	7,559			
100049359	Corona	CA		11/20/2020		6,507							6,507	6,504		(3)	(3)
100049360	Dewey	AZ		11/20/2020		2,608							2,608	2,614		6	6
100049363	Saint George	UT		11/20/2020		4,896							4,896	4,896			
100049367	Fort Pierce	FL		11/20/2020		422							422	422			
100049369	Brawley	CA		11/20/2020		3,329							3,329	3,329			
100049370	Reading	PA		11/20/2020		3,789							3,789	3,789			
100049372	Washington	DC		11/20/2020		3,467							3,467	3,467			
100049376	Los Angeles	CA		11/20/2020		6,162							6,162	6,162			
100049382	Neptune	NJ		11/20/2020		5,048							5,048	5,048			
100049387	Miami	FL		11/20/2020		4,106							4,106	4,102		(4)	(4)
100049392	Miami	FL		11/20/2020		4,576							4,576	4,576			
100049397	Largo	FL		11/20/2020		12,394							12,394	12,394			
100049407	Los Angeles	CA		11/20/2020		4,783							4,783	4,783			
100049410	Running Springs	CA		11/20/2020		3,022							3,022	3,022			
100049411	Middleburg	FL		11/20/2020		3,894							3,894	3,885		(8)	(8)
100049417	Randallstown	MD		11/20/2020		9,934							9,934	9,934			
100049424	Las Vegas	NV		11/20/2020		8,479							8,479	8,479			
100049429	Miami	FL		11/20/2020		5,073							5,073	5,073			

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100049430	Rahway	NJ		11/20/2020		2,882							2,882	2,882			
100049433	Windermere	FL		11/20/2020		3,804							3,804	3,807		3	3
100049434	Newark	NJ		11/20/2020		4,522							4,522	4,520		(2)	(2)
100049435	Brooklyn	NY		11/20/2020		5,277							5,277	5,277			
100049438	Stockton	CA		11/20/2020		3,103							3,103	3,103			
100049443	Chicago	IL		11/20/2020		2,217							2,217	2,217			
100049461	Oak Park	IL		11/20/2020		1,238							1,238	1,238			
100049468	Hempstead	NY		11/20/2020		2,465							2,465	2,465			
100049473	Taneytown	MD		11/20/2020		3,287							3,287	3,287			
100049479	Wanatah	IN		11/20/2020		1,819							1,819	1,819			
100049484	Marne	MI		11/20/2020		4,016							4,016	4,016			
100049488	Springfield Gardens	NY		11/20/2020		4,658							4,658	4,658			
100049496	Fort Lauderdale	FL		11/20/2020		3,409							3,409	3,409			
100049499	Los Angeles	CA		11/20/2020		3,519							3,519	3,519			
100049500	Hialeah	FL		11/20/2020		3,484							3,484	3,484			
100049501	Pleasantville	NJ		11/20/2020		4,309							4,309	4,309			
100049503	Miami	FL		11/20/2020		2,046							2,046	2,046			
100049505	Jackson	AL		11/20/2020		2,949							2,949	2,949			
100049507	Chicago	IL		11/20/2020		3,079							3,079	3,078		(1)	(1)
100049517	Montgomery	IL		11/20/2020		2,331							2,331	2,327		(4)	(4)
100049525	Plainfield	IL		11/20/2020		2,341							2,341	2,341			
100049527	Jacksonville	FL		11/20/2020		1,020							1,020	1,020			
100049531	Cordova	TN		11/20/2020		1,034							1,034	1,034			
100049536	Edmonds	WA		11/20/2020		4,814							4,814	4,814			
100049543	Inglewood	CA		11/20/2020		3,993							3,993	3,993			
100049546	Redmond	WA		11/20/2020		5,844							5,844	5,844			
100049548	Charlotte	NC		11/20/2020		11,204							11,204	11,200		(5)	(5)
100049551	Pompano Beach	FL		11/20/2020		4,973							4,973	4,973			
100049552	Des Plaines	IL		11/20/2020		3,364							3,364	3,364			
100049553	Jacksonville	FL		11/20/2020		2,694							2,694	2,694			
100049556	East Orange	NJ		11/20/2020		2,375							2,375	2,378		3	3
100049562	Phoenix	AZ		11/20/2020		2,406							2,406	2,404		(2)	(2)
100049566	Newark	NJ		11/20/2020		2,764							2,764	2,764			
100049571	Easton	MD		11/20/2020		6,518							6,518	6,518			
100049574	Stafford	VA		11/20/2020		5,098							5,098	5,096		(2)	(2)
100049581	Umatilla	FL		11/20/2020		2,070							2,070	2,070			
100049583	Miami	FL		11/20/2020		1,548							1,548	1,548			
100049584	West Yarmouth	MA		11/20/2020		2,375							2,375	2,375			
100049586	Long Beach	CA		11/20/2020		4,462							4,462	4,462			
100049588	Downey	CA		11/20/2020		4,432							4,432	4,400		(33)	(33)
100049595	Chicago	IL		11/20/2020		1,693							1,693	1,693			
100049599	West Babylon	NY		11/20/2020		13,070							13,070	13,070			
100049601	Upper Marlboro	MD		11/20/2020		4,125							4,125	4,125			
100049603	Denver	CO		11/20/2020		7,105							7,105	7,105			
100049605	Miami	FL		11/20/2020		3,874							3,874	3,874			
100049606	Whittier	CA		11/20/2020		7,119							7,119	7,119			
100049607	Santa Fe	NM		11/20/2020		2,751							2,751	2,751			
100049609	Jackson	NJ		11/20/2020		3,415							3,415	3,415			
100049616	Miami	FL		11/20/2020		3,519							3,519	3,519			
100049625	Jacksonville	FL		11/20/2020		1,805							1,805	1,805			
100049630	Aurora	CO		11/20/2020		1,918							1,918	1,918			

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

1 Loan Number	Location: 2 City	Location: 3 State	4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment: 8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
100049632	Los Angeles	CA		11/20/2020		2,769							2,769	2,769			
100049641	Miami	FL		11/20/2020		3,805							3,805	3,805			
100049655	Huntington Station	NY		11/20/2020		5,423							5,423	5,423			
100049663	Harwood Heights	IL		11/20/2020		2,424							2,424	2,424			
100049679	Port Jefferson Stati	NY		11/20/2020		21,308							21,308	21,297		(11)	(11)
100049683	Brooklyn	NY		11/20/2020		3,372							3,372	3,372			
100049684	San Bruno	CA		11/20/2020		8,783							8,783	8,783			
100049685	Chicago	IL		11/20/2020		1,466							1,466	1,466			
100049695	Miramar	FL		11/20/2020		3,150							3,150	3,150			
100049702	Yakima	WA		11/20/2020		514							514	515		1	1
100049707	Lake Villa	IL		11/20/2020		4,672							4,672	4,672			
100049708	Stockton	CA		11/20/2020		8,639							8,639	8,638		(1)	(1)
100049713	Temple Hills	MD		11/20/2020		3,011							3,011	3,011			
100049714	Aurora	IL		11/20/2020		1,780							1,780	1,780			
100049720	Plainfield	NJ		11/20/2020		4,443							4,443	4,443			
100049722	Elko New Market	MN		11/20/2020		3,786							3,786	3,786			
100049724	West Covina	CA		11/20/2020		7,637							7,637	7,637			
100049727	Apopka	FL		11/20/2020		2,528							2,528	2,528			
100049730	Fraser	MI		11/20/2020		1,843							1,843	1,843			
100049731	San Diego	CA		11/20/2020		5,636							5,636	5,636			
100049734	Oak Lawn	IL		11/20/2020		1,930							1,930	1,930			
100049737	Oakland	CA		11/20/2020		2,689							2,689	2,689			
100049738	Niles	IL		11/20/2020		4,506							4,506	4,506			
100049742	Miami	FL		11/20/2020		3,000							3,000	3,000			
100049743	Pittsburgh	PA		11/20/2020		1,131							1,131	1,132		2	2
100049758	Massapequa	NY		11/20/2020		8,501							8,501	8,501			
100049761	Paterson	NJ		11/20/2020		6,554							6,554	6,554			
100049767	Upper Marlboro	MD		11/20/2020		3,688							3,688	3,688			
100049772	Breckenridge	CO		11/20/2020		3,135							3,135	3,138		3	3
100049778	Gilroy	CA		11/20/2020		6,081							6,081	6,081			
100049782	Gloucester City	NJ		11/20/2020		3,527							3,527	3,520		(7)	(7)
100049784	Stamford	CT		11/20/2020		9,265							9,265	9,265			
100049785	Victorville	CA		11/20/2020		3,712							3,712	3,712			
100049787	Brooklyn	NY		11/20/2020		26,144							26,144	26,144			
100049790	Phoenix	AZ		11/20/2020		2,226							2,226	2,227		1	1
100049791	Lancaster	CA		11/20/2020		2,597							2,597	2,597			
100049794	Bronx	NY		11/20/2020		5,770							5,770	5,770			
100049796	El Monte	CA		11/20/2020		2,888							2,888	2,888			
100049797	Point Harbor	NC		11/20/2020		4,329							4,329	4,321		(8)	(8)
100049810	Compton	CA		11/20/2020		3,329							3,329	3,328		(1)	(1)
100049811	Compton	CA		11/20/2020		3,880							3,880	3,880			
100049814	Santa Ana	CA		11/20/2020		7,325							7,325	7,325			
100049816	Salinas	CA		11/20/2020		5,867							5,867	5,867			
100049822	Norfolk	VA		11/20/2020		4,651							4,651	4,651			
100049825	Hialeah	FL		11/20/2020		4,653							4,653	4,651		(2)	(2)
100049831	Newton	NJ		11/20/2020		1,963							1,963	1,963			
100049833	El Paso	TX		11/20/2020		1,917							1,917	1,917			
100049842	Visalia	CA		11/20/2020		5,612							5,612	5,612			
100049849	Northridge	CA		11/20/2020		4,608							4,608	4,608			
100049853	Charlottesville	VA		11/20/2020		10,269							10,269	10,269			
100049856	Doswell	VA		11/20/2020		1,172							1,172	1,172			

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1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100049858	Madison	TN		11/20/2020		1,000							1,000	1,000			
100049862	Cary	IL		11/20/2020		6,235							6,235	6,234		(1)	(1)
100049868	Mechanicsville	VA		11/20/2020		6,352							6,352	6,352			
100049880	North Hollywood	CA		11/20/2020		3,409							3,409	3,409			
100049903	Teaneck	NJ		11/20/2020		1,887							1,887	1,887			
100049907	Williamsburg	VA		11/20/2020		995							995	995			
100049922	Las Vegas	NV		11/20/2020		12,119							12,119	12,119			
100049924	Alpharetta	GA		11/20/2020		2,178							2,178	2,177		(1)	(1)
100049925	Port Washington	NY		11/20/2020		8,497							8,497	8,497			
100049928	Ozone Park	NY		11/20/2020		6,177							6,177	6,177			
100049931	Clark Fork	ID		11/20/2020		1,993							1,993	1,993			
100049935	Pacoima	CA		11/20/2020		4,284							4,284	4,284			
100049941	Antioch	CA		11/20/2020		10,699							10,699	10,699			
100049946	Cape Coral	FL		11/20/2020		1,533							1,533	1,533			
100049947	Amityville	NY		11/20/2020		4,967							4,967	4,967			
100049951	Jacksonville	FL		11/20/2020		4,251							4,251	4,248		(3)	(3)
100049958	Fayetteville	GA		11/20/2020		7,805							7,805	7,805			
100049959	Albuquerque	NM		11/20/2020		5,578							5,578	5,578			
100049963	Everett	WA		11/20/2020		4,237							4,237	4,237			
100049967	Bolton	MA		11/20/2020		3,878							3,878	3,878			
100049976	Beaverton	OR		11/20/2020		1,411							1,411	1,409		(2)	(2)
100049978	Lake Hopatcong	NJ		11/20/2020		3,552							3,552	3,552			
100049987	Madison	TN		11/20/2020		2,295							2,295	2,295			
100049992	San Jose	CA		11/20/2020		4,565							4,565	4,565			
100049994	Epping	NH		11/20/2020		9,209							9,209	9,208		(1)	(1)
100049995	Washington	DC		11/20/2020		1,523							1,523	1,517		(5)	(5)
100049997	Simi Valley	CA		11/20/2020		4,960							4,960	4,962		2	2
100050000	East Islip	NY		11/20/2020		3,746							3,746	3,746			
100050009	Port Chester	NY		11/20/2020		5,190							5,190	5,190			
100050014	Saint Louis	MO		11/20/2020		1,701							1,701	1,701		(1)	(1)
100050029	Miami	FL		11/20/2020		2,653							2,653	2,657		4	4
100050038	Dundalk	MD		11/20/2020		2,272							2,272	2,262		(11)	(11)
100050044	Flint	MI		11/20/2020		2,944							2,944	2,944			
100050045	Miami	FL		11/20/2020		5,191							5,191	5,191			
100050048	Brooklyn	NY		11/20/2020		(7,367)							(7,367)	7,098		14,465	14,465
100050051	Saint Augustine	FL		11/20/2020		3,772							3,772	3,772			
100050053	Jessup	MD		11/20/2020		4,079							4,079	4,079			
100050055	Danbury	CT		11/20/2020		2,816							2,816	2,816			
100050061	West Jordan	UT		11/20/2020		3,255							3,255	3,250		(5)	(5)
100050065	Waco	TX		11/20/2020		3,176							3,176	3,178		1	1
100050073	Philadelphia	PA		11/20/2020		2,115							2,115	2,115			
100050074	Brunswick	OH		11/20/2020		2,491							2,491	2,491			
100050075	Liverpool	NY		11/20/2020		5,779							5,779	5,779			
100050077	Philadelphia	PA		11/20/2020		2,653							2,653	2,653			
100050079	Long Beach	CA		11/20/2020		9,493							9,493	9,493			
100050081	Corpus Christi	TX		11/20/2020		3,715							3,715	3,714			
100050085	Woodbridge	VA		11/20/2020		2,458							2,458	2,458			
100050087	Luling	LA		11/20/2020		6,260							6,260	6,261		1	1
100050088	Interlochen	MI		11/20/2020		5,028							5,028	5,027		(1)	(1)
100050090	Copiague	NY		11/20/2020		7,654							7,654	7,654			
100050091	Lodi	CA		11/20/2020		762							762	762			

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1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100050098	Canoga Park	CA		11/20/2020		1,586							1,586	1,586			
100050099	Sherman	TX		11/20/2020		196							196	195		(1)	(1)
100050100	Dallas	TX		11/20/2020		3,380							3,380	3,380			
100050101	Chatsworth	CA		11/20/2020		1,713							1,713	1,713			
100050103	Fresno	CA		11/20/2020		2,042							2,042	2,041		(1)	(1)
100050105	Palo Alto	CA		11/20/2020		6,680							6,680	6,683		3	3
100050107	Missouri City	TX		11/20/2020		4,379							4,379	4,379			
100050108	Miami	FL		11/20/2020		1,263							1,263	1,264		1	1
100050110	Bronx	NY		11/20/2020		4,830							4,830	4,830			
100050111	Brentwood	CA		11/20/2020		1,858							1,858	1,859		1	1
100050114	Orlando	FL		11/20/2020		4,551							4,551	4,551			
100050115	Richmond	VA		11/20/2020		1,287							1,287	1,287			
100050117	Bowie	AZ		11/20/2020		3,221							3,221	3,221			
100050118	Denmark	SC		11/20/2020		5,664							5,664	5,664			
100050120	Chattanooga	TN		11/20/2020		3,256							3,256	3,256			
100050121	Dassel	MN		11/20/2020		1,663							1,663	1,664		1	1
100050122	Plant City	FL		11/20/2020		1,687							1,687	1,687			
100050123	Houston	TX		11/20/2020		3,509							3,509	3,509			
100050127	Keller	TX		11/20/2020		8,469							8,469	8,469			
100050129	Tucson	AZ		11/20/2020		3,612							3,612	3,609		(3)	(3)
100050130	Detroit	MI		11/20/2020		3,461							3,461	3,461			
100050135	Lusby	MD		11/20/2020		7,695							7,695	7,695			
100050137	Shelbyville	IN		11/20/2020		2,744							2,744	2,743		(1)	(1)
100050139	Piney Flats	TN		11/20/2020		3,515							3,515	3,515			
100050142	Charlotte	NC		11/20/2020		4,355							4,355	4,355			
100050148	Minneapolis	MN		11/20/2020		4,609							4,609	4,609			
100050151	Monroe	LA		11/20/2020		2,911							2,911	2,911			
100050152	Cincinnati	OH		11/20/2020		1,316							1,316	1,316			
100050153	Sonora	CA		11/20/2020		5,492							5,492	5,493		1	1
100050160	Louisville	KY		11/20/2020		2,111							2,111	2,106		(5)	(5)
100050161	Tarentum	PA		11/20/2020		513							513	512		(1)	(1)
100050166	Davenport	IA		11/20/2020		1,466							1,466	1,466			
100050175	Duryea	PA		11/20/2020		1,076							1,076	1,076			
100050188	Provo	UT		11/20/2020		3,554							3,554	3,554			
100050190	Little Rock	AR		11/20/2020		2,304							2,304	2,305			
100050194	Port Saint Lucie	FL		11/20/2020		3,113							3,113	3,115		2	2
100050200	Irmo	SC		11/20/2020		721							721	721		(1)	(1)
100050204	Edinburg	TX		11/20/2020		1,150							1,150	1,149			
100050207	Stamford	CT		11/20/2020		3,443							3,443	3,443			
100050216	Hahnville	LA		11/20/2020		9,560							9,560	9,560			
100050227	Cordova	TN		11/20/2020		1,365							1,365	1,365			
100050229	Nampa	ID		11/20/2020		1,529							1,529	1,532		3	3
100050230	Indianapolis	IN		11/20/2020		16,926							16,926	16,900		(26)	(26)
100050239	Fort Lauderdale	FL		11/20/2020		3,221							3,221	3,221			
100050240	Bedford	OH		11/20/2020		1,048							1,048	1,048			
100050246	Youngstown	OH		11/20/2020		2,491							2,491	2,491			
100050251	Philadelphia	PA		11/20/2020		574							574	573		(1)	(1)
100050255	East Orange	NJ		11/20/2020		2,828							2,828	2,828			
100050256	Somerset	MA		11/20/2020		4,540							4,540	4,540			
100050261	Atlanta	GA		11/20/2020		2,143							2,143	2,143			
100050266	Palm Coast	FL		11/20/2020		674							674	672		(2)	(2)

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100050270	Baton Rouge	LA		11/20/2020		7,025							7,025	7,025			
100050271	Windsor Mill	MD		11/20/2020		3,113							3,113	3,113			
100050277	Hialeah	FL		11/20/2020		2,183							2,183	2,183			
100050280	Oak Run	CA		11/20/2020		10,447							10,447	10,443		(4)	(4)
100050282	Chicago	IL		11/20/2020		5,178							5,178	5,177		(1)	(1)
100050288	Fairfield	CA		11/20/2020		4,470							4,470	4,470			
100050292	Amityville	NY		11/20/2020		3,236							3,236	3,240		5	5
100050309	Hilton Head Island	SC		11/20/2020		2,933							2,933	2,933			
100050312	Chino Hills	CA		11/20/2020		6,180							6,180	6,188		7	7
100050314	Glendale	AZ		11/20/2020		6,092							6,092	6,092			
100050344	Silver Spring	MD		11/20/2020		5,405							5,405	5,405			
100050358	Elkhart	IN		11/20/2020		2,529							2,529	2,529			
100050361	Phoenix	AZ		11/20/2020		3,286							3,286	3,540		254	254
100050365	Hopewell Junction	NY		11/20/2020		2,611							2,611	2,611			
100050366	Upper Marlboro	MD		11/20/2020		9,081							9,081	9,081			
100050371	Valley Stream	NY		11/20/2020		7,657							7,657	7,657			
100050378	Whitesburg	GA		11/20/2020		2,300							2,300	2,300			
100050380	Hopewell Junction	NY		11/20/2020		3,903							3,903	3,903			
100053345	Lakeway	TX		03/23/2021		29,965							29,965	29,965			
100053353	Hollister	CA		03/23/2021		10,157							10,157	10,157			
100053357	Los Angeles	CA		03/23/2021		15,505							15,505	15,505			
100053359	Los Angeles	CA		03/23/2021		4,003							4,003	4,003			
100053367	Orinda	CA		03/23/2021		148,446							148,446	148,446			
100053368	Redford	MI		03/23/2021		1,140							1,140	1,142		2	2
100053371	Naples	FL		03/23/2021		19,412							19,412	19,408		(4)	(4)
100053373	Union Beach	NJ		03/23/2021		3,565							3,565	3,565			
100053375	Baltimore	MD		03/23/2021		1,379							1,379	1,379			
100053380	Whitman	MA		03/23/2021		4,001							4,001	4,001			
100053387	San Leandro	CA		03/23/2021		16,746							16,746	16,765		18	18
100053391	San Leandro	CA		03/23/2021		19,657							19,657	19,657			
100053392	Fontana	CA		03/23/2021		5,417							5,417	5,417			
100053393	Galesburg	MI		03/23/2021		7,440							7,440	7,440			
100053394	Mobile	AL		03/23/2021		3,016							3,016	3,016			
100053395	Woodstock	VA		03/23/2021		6,197							6,197	6,197			
100053402	Osseo	MI		03/23/2021		4,486							4,486	4,484		(3)	(3)
100053403	Glen Allen	VA		03/23/2021		652							652	652			
100053409	Oakland	CA		03/23/2021		5,369							5,369	5,321		(47)	(47)
100053418	Wyoming	MI		03/23/2021		4,080							4,080	4,080			
100053423	Avondale Estates	GA		03/23/2021		3,275							3,275	3,275			
100053436	Mission Viejo	CA		03/23/2021		10,062							10,062	10,046		(15)	(15)
100053437	Beckley	WV		03/23/2021		1,315							1,315	1,315			
100053438	Brooklyn	NY		03/23/2021		10,590							10,590	10,594		4	4
100053443	Amarillo	TX		03/23/2021		1,259							1,259	1,259			
100053452	Odenton	MD		03/23/2021		(1,227)							(1,227)	1,238		2,465	2,465
100053454	Huntsville	AL		03/23/2021		2,188							2,188	2,188			
100053455	Decatur	GA		03/23/2021		(1,193)							(1,193)	610		1,803	1,803
100053460	Wilkes Barre	PA		03/23/2021		1,359							1,359	1,358			
100053466	Plainfield	NJ		03/23/2021		3,798							3,798	3,797		(2)	(2)
100053468	West New York	NJ		03/23/2021		4,141							4,141	4,141			
100053470	Trenton	NJ		03/23/2021		806							806	806			
100053471	Toms River	NJ		03/23/2021		5,734							5,734	5,734			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100053472	Mint Hill	NC		03/23/2021		2,209							2,209	2,209			
100053476	Philadelphia	PA		03/23/2021		2,218							2,218	2,218			
100053481	South Holland	IL		03/23/2021		2,351							2,351	2,350		(1)	(1)
100053482	Craig	CO		03/23/2021		2,289							2,289	2,289			
100053483	Philadelphia	PA		03/23/2021		596							596	595		(2)	(2)
100053488	Edina	MN		03/23/2021		2,047							2,047	2,047			
100053489	Brooklyn	NY		03/23/2021		1,761							1,761	1,761			
100053492	Lehigh Acres	FL		03/23/2021		5,301							5,301	5,301			
100053493	Newington	CT		03/23/2021		2,590							2,590	2,585		(5)	(5)
100053496	Miami	FL		03/23/2021		7,821							7,821	7,821			
100053507	Kansas City	MO		03/23/2021		3,883							3,883	3,883			
100053508	Cleveland Heights	OH		03/23/2021		1,312							1,312	1,312			
100053510	Queens Village	NY		03/23/2021		925							925	925			
100053517	Westwego	LA		03/23/2021		8,324							8,324	8,324			
100053520	Louisiana	MO		03/23/2021		3,330							3,330	3,330			
100053530	Chesapeake	VA		03/23/2021		11,659							11,659	11,659			
100053539	Detroit	MI		03/23/2021		1,503							1,503	1,514		12	12
100053545	Miami	FL		03/23/2021		2,749							2,749	2,749			
100053547	Fayetteville	NC		03/23/2021		2,088							2,088	2,085		(3)	(3)
100053554	Arlington	VA		03/23/2021		5,600							5,600	5,607		7	7
100053557	Frisco	CO		03/23/2021		3,900							3,900	3,899		(2)	(2)
100053562	Yuba City	CA		03/23/2021		3,554							3,554	3,554			
100053563	Gloversville	NY		03/23/2021		2,966							2,966	2,966			
100053564	Kalispell	MT		03/23/2021		1,300							1,300	1,300			
100053567	Columbus	GA		03/23/2021		1,115							1,115	1,118		3	3
100053572	Shickshinny	PA		03/23/2021		1,067							1,067	1,067			
100053576	Mount Sinai	NY		03/23/2021		5,492							5,492	5,482		(10)	(10)
100053578	Mount Pleasant	MI		03/23/2021		1,052							1,052	1,053		1	1
100053581	Broomfield	CO		03/23/2021		8,905							8,905	8,908		3	3
100053583	Melbourne	FL		03/23/2021		3,317							3,317	3,319		2	2
100053591	Minneapolis	MN		03/23/2021		1,584							1,584	1,584			
100053592	Bloomington	IL		03/23/2021		7,880							7,880	7,872		(7)	(7)
100053600	Inglewood	CA		03/23/2021		714							714	713		(1)	(1)
100053602	Beltsville	MD		03/23/2021		3,187							3,187	3,187			
100053613	Jamaica	NY		03/23/2021		7,581							7,581	7,581			
100053619	Dyer	IN		03/23/2021		4,168							4,168	4,168			
100053621	Streator	IL		03/23/2021		408							408	408			
100053624	Lubbock	TX		03/23/2021		1,951							1,951	1,951			
100053625	Fort Lauderdale	FL		03/23/2021		1,866							1,866	1,862		(4)	(4)
100053628	Saint Martinville	LA		03/23/2021		1,145							1,145	1,145			
100053635	Fort Worth	TX		03/23/2021		3,354							3,354	3,354			
100053636	Toledo	OH		03/23/2021		1,606							1,606	1,606			
100053639	Durham	NC		03/23/2021		4,319							4,319	4,319			
100053641	Shirley	NY		03/23/2021		4,597							4,597	4,597			
100053643	Wood Dale	IL		03/23/2021		2,729							2,729	2,729			
100053648	Seward	AK		03/23/2021		7,635							7,635	7,635			
100053651	Tustin	CA		03/23/2021		251							251	251			
100053652	Kalispell	MT		03/23/2021		5,124							5,124	5,124			
100053657	Mojave	CA		03/23/2021		949							949	948			
100053658	South Dartmouth	MA		03/23/2021		4,640							4,640	4,637		(3)	(3)
100053672	Lakeside	CA		03/23/2021		1,785							1,785	1,784		(1)	(1)

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1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100053675	Silvis	IL		03/23/2021		1,718							1,718	1,718			
100053677	Mchenry	IL		03/23/2021		942							942	939		(3)	(3)
100053697	Howell	NJ		03/23/2021		9,946							9,946	9,946			
100053700	Arlington	TX		03/23/2021		3,171							3,171	3,170		(1)	(1)
100053706	Bessemer	AL		03/23/2021		5,454							5,454	5,454			
100053710	Chicago	IL		03/23/2021		1,921							1,921	1,922		1	1
100053716	Richmond	CA		03/23/2021		15,400							15,400	15,400			
100053723	Philadelphia	PA		03/23/2021		7,069							7,069	7,069			
100053724	Saint Paul	MN		03/23/2021		9,248							9,248	9,246		(2)	(2)
100053725	Boyd	MN		03/23/2021		11,005							11,005	11,005			
100053727	Loretto	PA		03/23/2021		1,531							1,531	1,531			
100053733	Romeoville	IL		03/23/2021		1,179							1,179	1,179			
100053734	San Jose	CA		03/23/2021		8,357							8,357	8,357			
100053739	Columbus	GA		03/23/2021		1,365							1,365	1,365			
100053740	Saint Albans	NY		03/23/2021		7,915							7,915	7,915			
100053750	Belle Glade	FL		03/23/2021		4,800							4,800	4,800			
100053751	Potterville	MI		03/23/2021		2,665							2,665	2,665			
100053754	Sparta	NJ		03/23/2021		4,185							4,185	4,181		(4)	(4)
100053756	Lakeland	FL		03/23/2021		3,769							3,769	3,769			
100053758	Bolton	CT		03/23/2021		10,210							10,210	10,210			
100053759	Keymar	MD		03/23/2021		6,886							6,886	6,886			
100053761	Shelton	CT		03/23/2021		2,558							2,558	2,558			
100053767	Hanover Park	IL		03/23/2021		2,773							2,773	2,773			
100053773	Tucson	AZ		03/23/2021		1,137							1,137	1,137			
100053774	Hialeah	FL		03/23/2021		4,885							4,885	4,885			
100053780	Olanta	SC		03/23/2021		2,910							2,910	2,910			
100053787	Queensbury	NY		03/23/2021		679							679	679			
100053798	Brooklyn	NY		03/23/2021		4,883							4,883	4,883			
100053799	Denver	IN		03/23/2021		500							500	500			
100053803	Bevier	MO		03/23/2021		743							743	743			
100053804	Pittsburgh	PA		03/23/2021		3,303							3,303	3,303			
100053805	Rochester	NY		03/23/2021		253							253	253			
100053806	San Diego	CA		03/23/2021		1,987							1,987	1,987			
100053807	Lehigh Acres	FL		03/23/2021		1,074							1,074	1,074			
100053808	Far Rockaway	NY		03/23/2021		(27,380)							(27,380)	1,146		28,526	28,526
100053809	Saint James	NY		03/23/2021		6,695							6,695	6,695			
100053811	Bridgeport	CT		03/23/2021		1,132							1,132	1,133		1	1
100053812	Hood River	OR		03/23/2021		3,605							3,605	3,604		(1)	(1)
100053819	Bayville	NJ		03/23/2021		2,566							2,566	2,566			
100053823	Tallahassee	FL		03/23/2021		1,439							1,439	1,439			
100053825	Maple Grove	MN		03/23/2021		970							970	966		(5)	(5)
100053827	Bainbridge Island	WA		03/23/2021		4,770							4,770	4,768		(2)	(2)
100053833	Las Vegas	NV		03/23/2021		5,767							5,767	5,767			
100053845	Hollywood	FL		03/23/2021		888							888	888			
100053850	Hartwick	NY		03/23/2021		5,136							5,136	7,117		1,981	1,981
100053852	Chicago	IL		03/23/2021		3,311							3,311	3,311			
100053856	Irvington	NJ		03/23/2021		4,948							4,948	4,948			
100053862	Brownsville	TX		03/23/2021		4,516							4,516	4,516			
100053863	Kingsbury	TX		03/23/2021		3,613							3,613	3,613			
100053865	Sweetwater	TX		03/23/2021		1,975							1,975	1,975			
100053867	Harlingen	TX		03/23/2021		4,154							4,154	4,155			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100053870	Morrisville	PA		03/23/2021		1,754							1,754	1,754			
100053875	Williamstown	NJ		03/23/2021		4,259							4,259	4,259			
100053879	Staten Island	NY		03/23/2021		1,938							1,938	1,938			
100053881	Birmingham	AL		03/23/2021		1,365							1,365	1,363		(2)	(2)
100053888	Mechanicsville	MD		03/23/2021		4,620							4,620	4,620			
100053893	Forest Lake	MN		03/23/2021		16,194							16,194	16,194			
100053894	Rockaway	NJ		03/23/2021		5,451							5,451	5,446		(5)	(5)
100053898	Madrid	IA		03/23/2021		6,691							6,691	6,691			
100053900	Chicago	IL		03/23/2021		7,669							7,669	7,670		1	1
100053903	Aurora	IL		03/23/2021		1,039							1,039	1,045		6	6
100053904	Miami	FL		03/23/2021		5,174							5,174	5,174			
100053911	Compton	CA		03/23/2021		3,973							3,973	3,975		2	2
100053920	Pepperell	MA		03/23/2021		5,429							5,429	5,429			
100053923	Riverside	CA		03/23/2021		(413)							(413)	1,095		1,508	1,508
100053924	Attleboro	MA		03/23/2021		1,071							1,071	1,071			
100053926	Martinsville	VA		03/23/2021		3,086							3,086	3,083		(2)	(2)
100053931	Monroe	NY		03/23/2021		1,478							1,478	1,478			
100053932	Millstadt	IL		03/23/2021		2,099							2,099	2,099			
100053941	Gladstone	MO		03/23/2021		9,425							9,425	9,425			
100053945	Hanover Township	PA		03/23/2021		663							663	663			
100053946	Palatka	FL		03/23/2021		2,694							2,694	2,694			
100053959	Stoughton	MA		03/23/2021		1,814							1,814	1,814			
100053967	Philadelphia	PA		03/23/2021		4,407							4,407	4,407			
100053985	Bakersfield	CA		03/23/2021		186							186	186			
100053987	Houston	TX		03/23/2021		585							585	585			
100053994	Hi Hat	KY		03/23/2021		194							194	194			
100054008	Buffalo	NY		03/23/2021		327							327	327			
100054009	Auburn	NY		03/23/2021		1,720							1,720	1,720			
100054010	Prospect Park	NJ		03/23/2021		1,927							1,927	1,927			
100054014	Laceys Spring	AL		03/23/2021		2,589							2,589	2,553		(36)	(36)
100054015	Los Angeles	CA		03/23/2021		8,204							8,204	8,204			
100054016	Mill Valley	CA		03/23/2021		10,827							10,827	10,827			
100054018	Highland	IN		03/23/2021		2,583							2,583	2,583			
100054019	Oak Harbor	WA		03/23/2021		1,564							1,564	1,568		4	4
100054022	Bridgeport	CT		03/23/2021		3,436							3,436	3,436			
100054026	Vail	AZ		03/23/2021		2,639							2,639	2,639			
100054035	Lake Orion	MI		03/23/2021		1,104							1,104	1,104			
100054036	Tuckerton	NJ		03/23/2021		8,097							8,097	8,097			
100054041	Holden	MO		03/23/2021		2,738							2,738	2,738			
100054042	Orlando	FL		03/23/2021		2,095							2,095	2,095			
100054046	San Diego	CA		03/23/2021		4,668							4,668	4,668			
100054047	Ozone Park	NY		03/23/2021		970							970	963		(7)	(7)
100054050	Parlin	NJ		03/23/2021		(10,899)							(10,899)	(10,899)			
100054052	Ewing	NJ		03/23/2021		1,258							1,258	1,258			
100054061	Clearwater	FL		03/23/2021		6,010							6,010	5,964		(46)	(46)
100054062	Hempstead	NY		03/23/2021		6,868							6,868	6,868			
100054066	Park Hills	MO		03/23/2021		2,873							2,873	2,873			
100054070	Windsor Mill	MD		03/23/2021		1,312							1,312	1,312			
100054071	Charlotte	NC		03/23/2021		1,666							1,666	1,666			
100054073	Houston	TX		03/23/2021		538							538	538			
100054075	Hibbing	MN		03/23/2021		844							844	844			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100054078	Hampton	VA		03/23/2021		2,175							2,175	2,175			
100054086	Madisonville	KY		03/23/2021		1,060							1,060	1,060			
100054087	Whittier	CA		03/23/2021		3,628							3,628	3,628			
100054088	Sunshine	LA		03/23/2021		571							571	571			
100054091	Irvine	CA		03/23/2021		5,755							5,755	5,755			
100054093	Atlanta	GA		03/23/2021		846							846	846			
100054094	Terre Haute	IN		03/23/2021		871							871	871			
100054097	Gatlinburg	TN		03/23/2021		3,344							3,344	3,344			
100054106	Sloatsburg	NY		03/23/2021		2,693							2,693	2,704		11	11
100054109	Mineola	NY		03/23/2021		4,309							4,309	4,316		7	7
100054113	Richmond Hill	GA		03/23/2021		5,021							5,021	5,021			
100054114	Burns	OR		03/23/2021		243							243	243			
100054115	Stratford	CT		03/23/2021		3,334							3,334	3,339		5	5
100054119	Branson	MO		03/23/2021		10,842							10,842	10,844		2	2
100054122	Lithonia	GA		03/23/2021		6,847							6,847	6,847			
100054126	Orange	CT		03/23/2021		3,139							3,139	3,139			
100054129	Charlottesville	VA		03/23/2021		34,380							34,380	34,380			
100054130	Sylmar	CA		03/23/2021		2,402							2,402	2,402			
100054134	Leesburg	VA		03/23/2021		11,403							11,403	11,403			
100054135	Coleville	CA		03/23/2021		7,922							7,922	7,922			
100054136	Olympic Valley	CA		03/23/2021		5,230							5,230	5,230			
100054137	Las Vegas	NV		03/23/2021		1,752							1,752	1,752			
100054138	Opa Locka	FL		03/23/2021		8,200							8,200	8,201		1	1
100054142	Philadelphia	PA		03/23/2021		1,753							1,753	1,756		3	3
100054143	Saginaw	MI		03/23/2021		467							467	467			
100054145	North Bergen	NJ		03/23/2021		6,756							6,756	6,756			
100054147	Baltimore	MD		03/23/2021		4,811							4,811	4,811			
100054148	Missouri City	TX		03/23/2021		4,239							4,239	4,238		(1)	(1)
100054154	Fredericksburg	VA		03/23/2021		2,716							2,716	3,089		373	373
100054155	Laredo	TX		03/23/2021		5,865							5,865	5,830		(35)	(35)
100054157	New Orleans	LA		03/23/2021		3,936							3,936	3,934		(2)	(2)
100054162	Pell City	AL		03/23/2021		1,633							1,633	1,633			
100054170	East Hartford	CT		03/23/2021		242							242	242			
100054175	Montgomery	AL		03/23/2021		3,563							3,563	3,563			
100054179	Atco	NJ		03/23/2021		2,069							2,069	2,069			
100054181	Ponca City	OK		03/23/2021		3,586							3,586	3,586			
100054183	San Francisco	CA		03/23/2021		16,479							16,479	16,477		(2)	(2)
100054185	Lakewood	CA		03/23/2021		10,653							10,653	10,653			
100054187	Newburgh	NY		03/23/2021		1,652							1,652	1,652			
100054190	Blandon	PA		03/23/2021		7,362							7,362	7,362			
100054194	Concord	CA		03/23/2021		3,700							3,700	3,703		4	4
100054196	Laveen	AZ		03/23/2021		9,421							9,421	9,421			
100054205	Las Vegas	NV		03/23/2021		4,482							4,482	4,485		3	3
100054206	Paxton	IL		03/23/2021		1,711							1,711	1,711			
100054212	Georgetown	CO		03/23/2021		1,948							1,948	1,948			
100054217	Highland Mills	NY		03/23/2021		1,247							1,247	1,247			
100054219	Norwalk	CT		03/23/2021		3,122							3,122	3,122			
100054220	Albemarle	NC		03/23/2021		7,169							7,169	7,169			
100054229	Bogalusa	LA		03/23/2021		2,120							2,120	2,119		(1)	(1)
100054230	Columbus	OH		03/23/2021		3,589							3,589	3,589			
100054235	Quinlan	TX		03/23/2021		3,553							3,553	3,552		(1)	(1)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100054243	Chesapeake	VA		03/23/2021		2,499							2,499	2,499			
100054251	Gary	IN		03/23/2021		4,581							4,581	4,573		(8)	(8)
100054257	Baltimore	MD		03/23/2021		4,183							4,183	4,183			
100054259	Pittsburgh	PA		03/23/2021		3,359							3,359	3,359			
100054262	Coconut Creek	FL		03/23/2021		8,840							8,840	8,840			
100054263	Irvine	CA		03/23/2021		2,431							2,431	2,431			
100054264	Southampton	PA		03/23/2021		5,531							5,531	5,531			
100054268	Welch	WV		03/23/2021		191							191	191			
100054269	Athens	MI		03/23/2021		7,005							7,005	7,005			
100054277	North Liberty	IA		03/23/2021		1,777							1,777	1,781		4	4
100054284	Tucson	AZ		03/23/2021		1,005							1,005	1,005			
100054287	Baltimore	MD		03/23/2021		648							648	648			
100054289	Montevideo	MN		03/23/2021		326							326	326			
100054290	Truckee	CA		03/23/2021		1,138							1,138	1,138			
100054293	Milford	CT		03/23/2021		3,967							3,967	3,967			
100054300	Sanford	FL		03/23/2021		3,364							3,364	3,364			
100054302	Myrtle Beach	SC		03/23/2021		3,374							3,374	4,661		1,287	1,287
100054303	Dallas	TX		03/23/2021		2,611							2,611	2,611			
100054305	Hickory Hills	IL		03/23/2021		6,874							6,874	6,865		(9)	(9)
100054317	Saginaw	MI		03/23/2021		2,377							2,377	2,377			
100054318	Goodwater	AL		03/23/2021		2,866							2,866	2,866			
100054326	East Freetown	MA		03/23/2021		3,753							3,753	3,757		5	5
100054330	Gastonia	NC		03/23/2021		333							333	333			
100054331	Manitowoc	WI		03/23/2021		3,631							3,631	3,631			
100054332	Pageland	SC		03/23/2021		807							807	788		(19)	(19)
100054333	Bergenfield	NJ		03/23/2021		3,436							3,436	3,436			
100054336	Moore	SC		03/23/2021		3,111							3,111	3,111			
100054343	Lithonia	GA		03/23/2021		8,758							8,758	8,758			
100054346	Farmington Hills	MI		03/23/2021		1,433							1,433	1,425		(8)	(8)
100054350	Stockbridge	GA		03/23/2021		1,093							1,093	1,092		(1)	(1)
100054360	Chesapeake	VA		03/23/2021		2,999							2,999	2,999			
100054364	Hogansville	GA		03/23/2021		4,616							4,616	4,616			
100054368	West New York	NJ		03/23/2021		8,471							8,471	8,471			
100054369	Long Beach	WA		03/23/2021		5,923							5,923	5,923			
100054372	Norwalk	IA		03/23/2021		2,022							2,022	2,022			
100054374	Cypress	TX		03/23/2021		8,017							8,017	8,017			
100054378	Woodbury Heights	NJ		03/23/2021		689							689	689		(1)	(1)
100054380	Las Vegas	NV		03/23/2021		6,871							6,871	6,865		(5)	(5)
100054385	Lancaster	CA		03/23/2021		3,838							3,838	3,839		1	1
100054397	New Paltz	NY		03/23/2021		12,460							12,460	12,460			
100054403	Saranac Lake	NY		03/23/2021		320							320	320			
100054408	Middletown	NY		03/23/2021		1,133							1,133	1,133			
100054412	Laredo	TX		03/23/2021		5,909							5,909	5,913		4	4
100054417	Saginaw	MI		03/23/2021		2,440							2,440	2,440			
100054418	Oakland	CA		03/23/2021		4,110							4,110	4,108		(2)	(2)
100054421	Santa Barbara	CA		03/23/2021		12,988							12,988	12,990		3	3
100054438	Bakersfield	CA		03/23/2021		4,890							4,890	4,890			
100054443	Greenville	PA		03/23/2021		1,980							1,980	1,979		(1)	(1)
100054445	Basehor	KS		03/23/2021		1,317							1,317	1,317			
100054446	Mc Donald	PA		03/23/2021		3,063							3,063	3,063			
100054447	Woodstock	MD		03/23/2021		5,540							5,540	5,540			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100054449	Cadillac	MI		03/23/2021		2,992							2,992	2,992			
100054450	South Bend	IN		03/23/2021		1,108							1,108	1,108			
100054452	Staten Island	NY		03/23/2021		10,831							10,831	10,831			
100054454	Camp Meeker	CA		03/23/2021		1,729							1,729	1,729			
100054462	Mahwah	NJ		03/23/2021		2,617							2,617	2,617			
100054466	Miami	FL		03/23/2021		2,623							2,623	2,623			
100054476	Dayton	OH		03/23/2021		3,734							3,734	3,734			
100054481	Pensacola	FL		03/23/2021		2,986							2,986	2,986		1	1
100054487	Philadelphia	PA		03/23/2021		325							325	325			
100054489	San Antonio	TX		03/23/2021		1,363							1,363	1,363			
100054491	Downingtown	PA		03/23/2021		2,737							2,737	2,737			
100054493	Yellow Springs	OH		03/23/2021		7,490							7,490	7,490			
100054496	Alvin	TX		03/23/2021		10,714							10,714	10,713		(2)	(2)
100054497	Carteret	NJ		03/23/2021		3,544							3,544	3,543		(1)	(1)
100054502	Newport News	VA		03/23/2021		4,389							4,389	4,387		(2)	(2)
100054510	Philadelphia	PA		03/23/2021		121							121	121			
100054513	Catawba	NC		03/23/2021		1,392							1,392	1,397		5	5
100054518	Staten Island	NY		03/23/2021		5,199							5,199	5,191		(8)	(8)
100054526	Detroit	MI		03/23/2021		493							493	497		3	3
100054529	Glendale	AZ		03/23/2021		6,398							6,398	6,401		3	3
100054532	Peterborough	NH		03/23/2021		6,295							6,295	6,295			
100054536	Sarasota	FL		03/23/2021		4,389							4,389	4,389			
100054545	Norfolk	VA		03/23/2021		606							606	606			
100054547	Greenwood	IN		03/23/2021		4,065							4,065	4,065			
100054549	Alexandria	VA		03/23/2021		1,267							1,267	1,267			
100054551	Mount Airy	MD		03/23/2021		3,432							3,432	3,432			
100054554	Cleveland	OH		03/23/2021		1,307							1,307	1,307			
100054558	College Station	TX		03/23/2021		3,036							3,036	3,036			
100054560	South Orange	NJ		03/23/2021		10,156							10,156	10,156			
100054566	Dolton	IL		03/23/2021		2,017							2,017	2,017			
100054570	Bellmore	NY		03/23/2021		5,781							5,781	5,781			
100054571	Little Falls	MN		03/23/2021		4,319							4,319	4,319			
100054578	Yuba City	CA		03/23/2021		2,015							2,015	2,015			
100054579	Kings Park	NY		03/23/2021		1,311							1,311	1,311			
100054583	Rockford	MI		03/23/2021		500							500	500			
100054587	Pinellas Park	FL		03/23/2021		6,746							6,746	6,746			
100054588	Calumet City	IL		03/23/2021		1,747							1,747	1,747			
100054593	Orlando	FL		03/23/2021		2,179							2,179	2,179			
100054598	Upper Darby	PA		03/23/2021		580							580	580			
100054599	Staten Island	NY		03/23/2021		1,298							1,298	1,307		9	9
100054601	Algonquin	IL		03/23/2021		2,261							2,261	2,261			
100054609	Lincoln	NE		03/23/2021		637							637	637			
100054610	Kankakee	IL		03/23/2021		1,801							1,801	1,801			
100054614	Plainwell	MI		03/23/2021		3,229							3,229	3,229			
100054619	Westhampton Beach	NY		03/23/2021		10,755							10,755	10,755			
100054622	Shelby	NC		03/23/2021		3,084							3,084	3,084			
100054632	Florence	SC		03/23/2021		4,688							4,688	4,684		(4)	(4)
100054634	Grand Prairie	TX		03/23/2021		3,166							3,166	3,166			
100054635	Lithia Springs	GA		03/23/2021		850							850	850			
100054636	Tucson	AZ		03/23/2021		5,249							5,249	5,249			
100054642	Greenville	NC		03/23/2021		4,317							4,317	4,317			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100054645	Bethpage	NY		03/23/2021		2,932							2,932	2,932			
100054646	Jurupa Valley	CA		03/23/2021		13,973							13,973	13,973			
100054650	Perkins	OK		03/23/2021		2,180							2,180	2,180			
100054651	Tracy	MN		03/23/2021		2,087							2,087	2,086			
100054657	Milwaukee	WI		03/23/2021		1,626							1,626	1,626			
100054658	Westfield	NJ		03/23/2021		2,163							2,163	2,163			
100054663	Los Angeles	CA		03/23/2021		6,929							6,929	6,929			
100054673	Trenton	NJ		03/23/2021		2,954							2,954	2,955		1	1
100054675	Bloomfield	NJ		03/23/2021		4,443							4,443	4,443			
100054678	Durham	NC		03/23/2021		343							343	343			
100054685	Ocala	FL		03/23/2021		5,703							5,703	5,703			
100054688	Detroit	MI		03/23/2021		2,713							2,713	2,713		(1)	(1)
100054693	St Albans	VT		03/23/2021		1,850							1,850	1,850			
100054696	East Saint Louis	IL		03/23/2021		3,422							3,422	3,425		3	3
100054697	Middletown	DE		03/23/2021		981							981	981			
100054704	Marion	OH		03/23/2021		168							168	169			
100054709	Geneva	GA		03/23/2021		326							326	326			
100054711	Brooklyn	NY		03/23/2021		10,347							10,347	10,347			
100054716	Villa Park	IL		03/23/2021		5,314							5,314	5,314			
100054724	Philadelphia	PA		03/23/2021		1,356							1,356	1,356			
100054725	Waynesboro	VA		03/23/2021		1,570							1,570	1,570			
100054727	Wynne	AR		03/23/2021		4,560							4,560	4,560			
100054731	Weir	KS		03/23/2021		2,385							2,385	2,385			
100054732	Fairfield	CT		03/23/2021		7,328							7,328	7,328			
100054734	Indianapolis	IN		03/23/2021		6,670							6,670	6,671		1	1
100054735	Clovis	CA		03/23/2021		3,522							3,522	3,522			
100054740	Pittsburgh	PA		03/23/2021		406							406	406			
100054747	Kokomo	IN		03/23/2021		1,904							1,904	1,904			
100054749	Vernon Hills	IL		03/23/2021		1,744							1,744	1,748		4	4
100054750	Lincolnton	NC		03/23/2021		6,516							6,516	6,516			
100054756	Norfolk	MA		03/23/2021		2,370							2,370	2,372		1	1
100054759	Fishkill	NY		03/23/2021		1,445							1,445	1,445			
100054761	Upper Marlboro	MD		03/23/2021		1,826							1,826	1,826			
100054771	Torrington	CT		03/23/2021		(2,154)							(2,154)	703		2,857	2,857
100054775	Cleveland	OH		03/23/2021		781							781	781			
100054782	Cleveland	OH		03/23/2021		1,062							1,062	1,061		(1)	(1)
100054786	Bay Shore	NY		03/23/2021		5,964							5,964	5,964			
100054792	San Jose	CA		03/23/2021		7,407							7,407	7,405		(2)	(2)
100054794	Compton	CA		03/23/2021		1,106							1,106	1,106			
100054804	Pensacola	FL		03/23/2021		1,709							1,709	1,709			
100054807	Patchogue	NY		03/23/2021		4,629							4,629	4,632		3	3
100054821	Altamonte Springs	FL		03/23/2021		1,448							1,448	1,448			
100054833	Wimberley	TX		03/23/2021		493							493	493			
100054835	Richmond	VA		03/23/2021		2,000							2,000	2,000			
100054837	Youngstown	OH		03/23/2021		739							739	739			
100054839	Brooklyn	NY		03/23/2021		2,768							2,768	2,768			
100054846	Miami	FL		03/23/2021		2,069							2,069	2,069			
100054849	Reading	PA		03/23/2021		1,611							1,611	1,611			
100054851	Stockton	CA		03/23/2021		4,074							4,074	4,074			
100054855	Ramsey	MN		03/23/2021		1,784							1,784	1,784			
100054856	Columbus	NE		03/23/2021		793							793	793			

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1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100054863	Montgomery	AL		03/23/2021		2,175							2,175	2,180		5	5
100054872	Ft Lauderdale	FL		03/23/2021		108							108	108			
100054879	Chicago	IL		03/23/2021		4,339							4,339	4,339			
100054880	Steger	IL		03/23/2021		903							903	903			
100054881	Cedar Grove	NJ		03/23/2021		2,840							2,840	2,840			
100054884	Waldorf	MD		03/23/2021		2,500							2,500	2,513		14	14
100054889	Hayden	ID		03/23/2021		3,872							3,872	3,872			
100054894	Charlotte	NC		03/23/2021		3,904							3,904	3,904			
100054899	Salinas	CA		03/23/2021		1,331							1,331	1,331			
100054900	Orlando	FL		03/23/2021		2,415							2,415	2,415			
100054905	Harvest	AL		03/23/2021		11,975							11,975	11,975			
100054906	Bristol	PA		03/23/2021		4,948							4,948	4,948			
100054907	Deer Island	OR		03/23/2021		5,147							5,147	5,147			
100054914	West Haverstraw	NY		03/23/2021		3,065							3,065	3,065			
100054915	Cleburne	TX		03/23/2021		5,962							5,962	5,962			
100054916	Chandler	AZ		03/23/2021		21,416							21,416	21,416			
100054917	Dolton	IL		03/23/2021		6,957							6,957	6,957			
100054924	Lagrange	GA		03/23/2021		3,076							3,076	3,076			
100054926	Franklinville	NJ		03/23/2021		2,480							2,480	2,483		3	3
100054927	O Fallon	IL		03/23/2021		1,468							1,468	1,468			
100054930	Lincolnton	NC		03/23/2021		2,251							2,251	2,251			
100054932	Tyrone	PA		03/23/2021		1,779							1,779	1,779			
100054934	Maysville	KY		03/23/2021		1,611							1,611	1,611			
100054940	Indianapolis	IN		03/23/2021		429							429	429			
100054942	Los Angeles	CA		03/23/2021		1,871							1,871	1,871			
100054950	Salem	NJ		03/23/2021		2,028							2,028	2,028			
100054952	Tampa	FL		03/23/2021		931							931	931			
100054957	Manalapan	NJ		03/23/2021		3,878							3,878	3,889		11	11
100054962	Fairburn	GA		03/23/2021		2,147							2,147	2,147			
100054964	Ellwood City	PA		03/23/2021		833							833	825		(7)	(7)
100054967	Washington	DC		03/23/2021		7,285							7,285	7,292		7	7
100054977	Yorba Linda	CA		03/23/2021		11,467							11,467	11,464		(3)	(3)
100054979	Little Mountain	SC		03/23/2021		7,941							7,941	7,941			
100054983	Chicago	IL		03/23/2021		(22,946)							(22,946)	3,166		26,112	26,112
100054995	Newport	NH		03/23/2021		8,086							8,086	8,086			
100054997	Watauga	TX		03/23/2021		7,404							7,404	7,404			
100055004	Roanoke	VA		03/23/2021		1,541							1,541	1,567		26	26
100055007	Voluntown	CT		03/23/2021		1,780							1,780	1,780			
100055008	Willowbrook	IL		03/23/2021		7,279							7,279	7,279			
100055009	Ridgefield Park	NJ		03/23/2021		5,039							5,039	5,039			
100055011	Monticello	KY		03/23/2021		3,743							3,743	3,743			
100055012	Hialeah	FL		03/23/2021		5,508							5,508	5,508			
100055014	Pittsfield	IL		03/23/2021		2,895							2,895	2,895			
100055016	Norfolk	VA		03/23/2021		13,559							13,559	13,557		(2)	(2)
100055018	Columbia	MD		03/23/2021		3,781							3,781	3,768		(13)	(13)
100055022	Mansfield	TX		03/23/2021		10,414							10,414	10,415		1	1
100055026	Dade City	FL		03/23/2021		1,078							1,078	1,079		1	1
100055028	Ingleside	IL		03/23/2021		2,305							2,305	2,305			
100055029	Yorba Linda	CA		03/23/2021		2,250							2,250	2,250			
100055030	Lenoir	NC		03/23/2021		4,428							4,428	4,428			
100055037	Wilkes Barre	PA		03/23/2021		138							138	138			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100055038	Philadelphia	PA		03/23/2021		438							438	440		2	2
100055047	Maysville	GA		03/23/2021		1,681							1,681	1,681			
100055049	Davie	FL		03/23/2021		2,514							2,514	2,514			
100055052	Sayreville	NJ		03/23/2021		3,384							3,384	3,384			
100055056	Bayport	NY		03/23/2021		6,341							6,341	6,339		(2)	(2)
100055059	Elmont	NY		03/23/2021		1,795							1,795	1,795			
100055060	Morristown	TN		03/23/2021		739							739	739			
100055070	Union	SC		03/23/2021		56							56	56			
100055074	Lorain	OH		03/23/2021		1,150							1,150	1,150			
100055076	Rochester	NY		03/23/2021		787							787	787			
100055084	Jamul	CA		03/23/2021		4,415							4,415	4,415			
100055091	Brooklyn	NY		03/23/2021		7,212							7,212	7,212			
100055092	Orient	OH		03/23/2021		3,801							3,801	3,801			
100055093	Statesboro	GA		03/23/2021		824							824	824			
100055095	Sanford	FL		03/23/2021		7,532							7,532	7,532			
100055106	Ormond Beach	FL		03/23/2021		1,464							1,464	1,464			
100055111	Gonzales	TX		03/23/2021		1,402							1,402	1,402			
100055112	Kenmore	WA		03/23/2021		4,433							4,433	4,433			
100055122	Lansdowne	PA		03/23/2021		1,637							1,637	1,637			
100055126	Hickory Hills	IL		03/23/2021		9,948							9,948	9,948			
100055129	Penfield	NY		03/23/2021		9,417							9,417	9,417			
100055133	Victorville	CA		03/23/2021		2,008							2,008	2,006		(2)	(2)
100055134	Greenville	SC		03/23/2021		715							715	715			
100055135	Brooklyn	NY		03/23/2021		15,972							15,972	15,970		(1)	(1)
100055138	New Britain	CT		03/23/2021		809							809	808			
100055140	Glendale	AZ		03/23/2021		4,002							4,002	4,000		(2)	(2)
100055146	Newark	OH		03/23/2021		3,260							3,260	3,260			
100055147	Greensboro	NC		03/23/2021		4,979							4,979	4,979			
100055149	Monroe	GA		03/23/2021		430							430	430			
100055150	Jacksonville	FL		03/23/2021		2,786							2,786	2,779		(7)	(7)
100055164	Milwaukee	WI		03/23/2021		1,441							1,441	1,441			
100055165	Roberts	IL		03/23/2021		246							246	246			
100055167	Baltimore	MD		03/23/2021		2,487							2,487	2,487			
100055168	Omaha	NE		03/23/2021		1,067							1,067	1,067			
100055182	Nogales	AZ		03/23/2021		2,502							2,502	2,502			
100055186	North Baldwin	NY		03/23/2021		3,419							3,419	3,419			
100055188	Augusta	GA		03/23/2021		895							895	895			
100055193	Shreveport	LA		03/23/2021		6,794							6,794	6,794			
100055196	North Baldwin	NY		03/23/2021		5,268							5,268	5,268			
100055197	Lake Oswego	OR		03/23/2021		3,098							3,098	3,098			
100055200	Garland	UT		03/23/2021		8,991							8,991	8,991			
100055201	Allen Park	MI		03/23/2021		1,087							1,087	1,087			
100055207	Minneapolis	MN		03/23/2021		19,670							19,670	19,670			
100055213	Orland Park	IL		03/23/2021		18,176							18,176	18,172		(4)	(4)
100055215	Chattanooga	TN		03/23/2021		1,834							1,834	1,834			
100055217	Detroit	MI		03/23/2021		3,336							3,336	3,336			
100055218	High Ridge	MO		03/23/2021		10,079							10,079	10,079			
100055228	Baltimore	MD		03/23/2021		1,371							1,371	1,371			
100055230	Louisville	KY		03/23/2021		1,603							1,603	1,578		(25)	(25)
100055231	Lancaster	CA		03/23/2021		1,933							1,933	1,933			
100055235	Tokeland	WA		03/23/2021		2,968							2,968	2,968			

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100055237	Orlando	FL		03/23/2021		2,910							2,910	2,910			
100055245	Concord	CA		03/23/2021		3,002							3,002	3,002			
100055247	Chesterton	IN		03/23/2021		6,930							6,930	6,930			
100055255	Boynton Beach	FL		03/23/2021		1,221							1,221	1,221			
100055260	Macon	GA		03/23/2021		5,392							5,392	5,392			
100055268	Taylors	SC		03/23/2021		3,749							3,749	3,749			
100055269	Peoria	IL		03/23/2021		2,321							2,321	2,321			
100055272	Neskowin	OR		03/23/2021		4,976							4,976	4,974		(2)	(2)
100055279	Keansburg	NJ		03/23/2021		6,338							6,338	6,336		(2)	(2)
100055281	Sparta	NJ		03/23/2021		2,208							2,208	2,208			
100055287	Murfreesboro	TN		03/23/2021		434							434	3,404		2,969	2,969
100055290	Sunnyside	WA		03/23/2021		(291)							(291)	237		527	527
100055292	Cincinnati	OH		03/23/2021		1,223							1,223	1,222		(1)	(1)
100055298	Moreno Valley	CA		03/23/2021		2,223							2,223	2,223			
100055299	Calumet Park	IL		03/23/2021		1,213							1,213	1,213			
100055300	Venice	FL		03/23/2021		2,891							2,891	2,891			
100055301	Studio City	CA		03/23/2021		9,583							9,583	9,583			
100055302	Detroit	MI		03/23/2021		617							617	617			
100055310	Rancho Cucamonga	CA		03/23/2021		3,689							3,689	3,689			
100055311	Azusa	CA		03/23/2021		2,891							2,891	2,891			
100055315	Monmouth	OR		03/23/2021		1,075							1,075	1,077		1	1
100055318	Mount Pleasant	TN		03/23/2021		1,970							1,970	1,970			
100055323	Pleasantville	NJ		03/23/2021		1,238							1,238	1,238			
100055333	Wellington	FL		03/23/2021		2,912							2,912	2,908		(3)	(3)
100055337	Seattle	WA		03/23/2021		12,914							12,914	12,914			
100055339	Marietta	GA		03/23/2021		2,378							2,378	2,378			
100055340	Helena	MT		03/23/2021		2,271							2,271	2,271			
100055342	West Frankfort	IL		03/23/2021		3,789							3,789	3,789			
100055343	Haiku	HI		03/23/2021		1,998							1,998	1,998			
100055344	Moonachie	NJ		03/23/2021		10,875							10,875	10,875			
100055345	Eldorado	IL		03/23/2021		4,385							4,385	4,385			
100055350	Wright	MN		03/23/2021		601							601	601			
100055351	Oak Lawn	IL		03/23/2021		1,131							1,131	1,131			
100055353	Cleveland	TX		03/23/2021		2,004							2,004	2,004			
100055357	Mabank	TX		03/23/2021		3,359							3,359	3,359			
100055361	Munford	AL		03/23/2021		5,876							5,876	5,876			
100055370	East Hartford	CT		03/23/2021		1,811							1,811	1,811			
100055371	Mission	TX		03/23/2021		4,475							4,475	4,475			
100055374	San Diego	CA		03/23/2021		9,002							9,002	9,002			
100055380	Middleburg	FL		03/23/2021		(13,468)							(13,468)	545		14,013	14,013
100055381	Bay Shore	NY		03/23/2021		3,083							3,083	3,083			
100055382	Battle Ground	WA		03/23/2021		3,345							3,345	3,354		9	9
100055383	Minneapolis	MN		03/23/2021		883							883	883			
100055387	Westminster	CA		03/23/2021		4,811							4,811	4,811			
100055393	O Fallon	IL		03/23/2021		2,432							2,432	2,432			
100055397	Spartanburg	SC		03/23/2021		1,029							1,029	1,031		2	2
100055403	Atlanta	GA		03/23/2021		1,647							1,647	1,647			
100055414	Springfield	MA		03/23/2021		1,960							1,960	1,960			
100055415	Paterson	NJ		03/23/2021		8,593							8,593	8,593			
100055417	Quincy	FL		03/23/2021		3,512							3,512	4,994		1,481	1,481
100055418	Halifax	MA		03/23/2021		3,813							3,813	3,813			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100055423	Conroe	TX		03/23/2021		916							916	1,733		817	817
100055431	New Cumberland	WV		03/23/2021		1,039							1,039	1,039			
100055436	Hazel Crest	IL		03/23/2021		2,551							2,551	3,590		1,039	1,039
100055438	Victoria	TX		03/23/2021		447							447	447			
100055441	Watertown	MA		03/23/2021		11,064							11,064	11,064			
100055442	New Rochelle	NY		03/23/2021		9,049							9,049	9,049			
100055443	Swansea	SC		03/23/2021		5,663							5,663	5,663			
100055447	East Orange	NJ		03/23/2021		4,540							4,540	4,540			
100055448	Chula Vista	CA		03/23/2021		8,475							8,475	8,475			
100055449	Isle	MN		03/23/2021		6,875							6,875	6,875			
100055454	Racine	WI		03/23/2021		913							913	913			
100055456	Medina	OH		03/23/2021		1,106							1,106	1,106			
100055457	Chicago	IL		03/23/2021		4,595							4,595	4,595			
100055459	South Chesterfield	VA		03/23/2021		7,875							7,875	7,875			
100055466	Belle Glade	FL		03/23/2021		1,729							1,729	1,729			
100055469	Jupiter	FL		03/23/2021		2,528							2,528	2,528			
100055471	Conyers	GA		03/23/2021		5,324							5,324	5,324			
100055473	Kenosha	WI		03/23/2021		1,501							1,501	1,501			
100055479	Montebello	CA		03/23/2021		1,453							1,453	1,453			
100055480	Franklin Square	NY		03/23/2021		1,656							1,656	1,656			
100055487	Pleasant Hill	OH		03/23/2021		263							263	262		(1)	(1)
100055498	Ellenwood	GA		03/23/2021		2,439							2,439	2,439			
100055503	Fredericksburg	VA		03/23/2021		1,907							1,907	3,431		1,525	1,525
100055506	Dallas	TX		03/23/2021		2,757							2,757	2,757			
100055509	Mission Viejo	CA		03/23/2021		9,138							9,138	9,138			
100055511	Columbus	GA		03/23/2021		720							720	720			
100055513	Painter	VA		03/23/2021		1,821							1,821	1,821			
100055515	Lawton	OK		03/23/2021		180							180	180			
100055518	Chicago	IL		03/23/2021		7,227							7,227	7,227			
100055519	Pahrump	NV		03/23/2021		3,573							3,573	3,573			
100055521	Baltimore	MD		03/23/2021		2,120							2,120	2,124		4	4
100055522	Piscataway	NJ		03/23/2021		1,511							1,511	1,511			
100055532	Blue Point	NY		03/23/2021		12,697							12,697	12,697			
100055539	Birmingham	AL		03/23/2021		960							960	960			
100055557	Franklin	VA		03/23/2021		1,895							1,895	1,895			
100055558	Newberry	SC		03/23/2021		1,988							1,988	1,988			
100055559	Glenwood	IL		03/23/2021		1,913							1,913	1,910		(2)	(2)
100055561	Vineland	NJ		03/23/2021		2,333							2,333	2,333			
100055567	Allentown	PA		03/23/2021		4,576							4,576	4,576			
100055569	Forest Hill	TX		03/23/2021		3,585							3,585	3,588		3	3
100055572	Del Rio	TX		03/23/2021		3,773							3,773	3,773			
100055573	Palmdale	CA		03/23/2021		4,567							4,567	4,567			
100055574	Reading	PA		03/23/2021		1,868							1,868	1,868			
100055575	Hampton	VA		03/23/2021		1,833							1,833	1,825		(9)	(9)
100055577	Omaha	NE		03/23/2021		5,321							5,321	5,321			
100055578	Monrovia	CA		03/23/2021		2,810							2,810	2,810			
100055579	Massillon	OH		03/23/2021		1,975							1,975	1,975			
100055582	Dallas	OR		03/23/2021		3,094							3,094	3,094			
100055584	English	IN		03/23/2021		861							861	861			
100055588	Quarryville	PA		03/23/2021		432							432	432			
100055589	Oakland	CA		03/23/2021		5,381							5,381	5,369		(12)	(12)

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100055591	Vidalia	GA		03/23/2021		515							515	515			
100055593	Rio Rico	AZ		03/23/2021		429							429	429			
100055594	Miami	FL		03/23/2021		5,972							5,972	5,972			
100055595	Carpentersville	IL		03/23/2021		2,237							2,237	2,237			
100055596	Snoqualmie	WA		03/23/2021		11,402							11,402	11,402			
100055610	Upper Darby	PA		03/23/2021		696							696	697		1	1
100055611	West Covina	CA		03/23/2021		5,168							5,168	5,168			
100055619	Mason	OH		03/23/2021		6,229							6,229	6,229			
100055626	Haskell	OK		03/23/2021		3,718							3,718	3,700		(18)	(18)
100055637	West Decatur	PA		03/23/2021		1,769							1,769	1,770			
100055638	Meadow Bridge	WV		03/23/2021		1,379							1,379	1,379			
100055646	Charleston	WV		03/23/2021		1,519							1,519	1,519			
100055647	Anaheim	CA		03/23/2021		6,125							6,125	6,125			
100055658	Baltimore	MD		03/23/2021		6,656							6,656	6,656			
100055662	Colorado Springs	CO		03/23/2021		1,578							1,578	1,578			
100055666	New Orleans	LA		03/23/2021		1,289							1,289	1,288		(1)	(1)
100055667	San Diego	CA		03/23/2021		6,521							6,521	6,521			
100055676	Halifax	PA		03/23/2021		1,309							1,309	1,309			
100055685	Woodbury	NJ		03/23/2021		2,246							2,246	2,246			
100055688	Lakeshore	FL		03/23/2021		1,563							1,563	1,558		(5)	(5)
100055693	College Point	NY		03/23/2021		3,040							3,040	3,040			
100055696	Metamora	IL		03/23/2021		1,806							1,806	1,804		(2)	(2)
100055706	Evergreen Park	IL		03/23/2021		4,263							4,263	4,262		(1)	(1)
100055713	Saint Louis	MO		03/23/2021		3,254							3,254	3,254			
100055716	Columbus	GA		03/23/2021		802							802	802			
100055717	Saint Louis	MO		03/23/2021		671							671	865		194	194
100055719	Oakdale	LA		03/23/2021		562							562	562			
100055720	Bradley	IL		03/23/2021		737							737	737			
100055721	Staten Island	NY		03/23/2021		(8,589)							(8,589)	2,994		11,583	11,583
100055724	Dover	OH		03/23/2021										3		3	3
100055726	Kenosha	WI		03/23/2021		4,759							4,759	4,759			
100055728	North Barrington	IL		03/23/2021		26,299							26,299	26,299			
100055733	Gladstone	OR		03/23/2021		6,361							6,361	6,361			
100055743	Kansas City	MO		03/23/2021		12,319							12,319	12,319			
100055749	Beaver City	NE		03/23/2021		2,707							2,707	2,707			
100055768	Monsey	NY		03/23/2021		8,597							8,597	8,597			
100055773	Fair Lawn	NJ		03/23/2021		10,393							10,393	10,392		(1)	(1)
100055780	Kansas City	MO		03/23/2021		3,848							3,848	3,848			
100055781	Hamilton	AL		03/23/2021		3,831							3,831	3,831			
100055782	Fort Edward	NY		03/23/2021		1,601							1,601	1,601			
100055787	Albrightsville	PA		03/23/2021		2,014							2,014	2,014			
100055788	Livingston	AL		03/23/2021		6,282							6,282	6,282			
100055798	Harrisville	WV		03/23/2021		1,847							1,847	1,847			
100055800	Saint Louis	MO		03/23/2021		215							215	215			
100055805	Hosford	FL		03/23/2021		8,141							8,141	8,141			
100055807	Ypsilanti	MI		03/23/2021		6,807							6,807	6,800		(6)	(6)
100055811	Englewood	FL		03/23/2021		3,627							3,627	3,627			
100055818	Riverbank	CA		03/23/2021		2,573							2,573	2,569		(4)	(4)
100055819	Escondido	CA		03/23/2021		2,318							2,318	2,304		(13)	(13)
100055821	Woodford	VA		03/23/2021		7,956							7,956	7,952		(4)	(4)
100055822	Palo Alto	CA		03/23/2021		16,816							16,816	16,816			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100055827	Knoxville	TN		03/23/2021		2,029							2,029	2,032		2	2
100055830	Newark	NJ		03/23/2021		1,170							1,170	1,170			
100055839	Dover	PA		03/23/2021		4,166							4,166	4,165		(1)	(1)
100055841	Tucson	AZ		03/23/2021		879							879	879		1	1
100055847	Saint Petersburg	FL		03/23/2021		459							459	459			
100055850	Elkhart	IN		03/23/2021		308							308	308			
100055852	Springfield	VA		03/23/2021		9,892							9,892	9,892			
100055860	Omaha	NE		03/23/2021		3,701							3,701	3,701			
100055904	Houston	TX		03/26/2021		6,425							6,425	6,425			
100055905	Jersey City	NJ		03/26/2021		13,104							13,104	13,106		1	1
100057503	Clinton	NJ		06/30/2021		7,957							7,957	7,957			
100057507	Portland	OR		06/30/2021		7,206							7,206	7,206			
100057509	Mesa	AZ		06/30/2021		9,831							9,831	9,831			
100057510	Hagerstown	MD		06/30/2021		1,427							1,427	1,427			
100057511	Garfield	NJ		06/30/2021		7,636							7,636	7,636			
100057513	Concord	CA		06/30/2021		12,361							12,361	12,361			
100057514	Sunnyvale	CA		06/30/2021		16,531							16,531	16,531			
100057517	Woodbury	MN		06/30/2021		3,519							3,519	3,519			
100057519	Denver	CO		06/30/2021		6,397							6,397	6,397			
100057520	Miami	FL		06/30/2021		9,023							9,023	9,023			
100057521	Peru	VT		06/30/2021		4,477							4,477	4,477			
100057525	Simi Valley	CA		06/30/2021		5,798							5,798	5,798			
100057528	Newton	MA		06/30/2021		7,586							7,586	7,586			
100057531	Decatur	AL		06/30/2021		1,576							1,576	1,576			
100057532	Winston Salem	NC		06/30/2021		2,538							2,538	2,538			
100057534	Indio	CA		06/30/2021		3,244							3,244	3,244			
100057537	Pembroke Pines	FL		06/30/2021		4,247							4,247	4,247			
100057539	Burleson	TX		06/30/2021		3,570							3,570	3,570			
100057540	Augusta	GA		06/30/2021		2,610							2,610	2,610			
100057541	Missouri City	TX		06/30/2021		2,350							2,350	2,350			
100057542	Albuquerque	NM		06/30/2021		1,585							1,585	1,585			
100057543	Pottstown	PA		06/30/2021		2,101							2,101	2,101			
100057546	Independence	MO		06/30/2021		2,885							2,885	2,885			
100057547	Dallas	TX		06/30/2021		3,105							3,105	3,105			
100057550	Cibolo	TX		06/30/2021		3,784							3,784	3,784			
100057554	Ridgecrest	CA		06/30/2021		5,970							5,970	5,970			
100057555	Evans	CO		06/30/2021		4,159							4,159	4,159			
100057557	Holiday	FL		06/30/2021		2,920							2,920	2,920			
100057560	Madisonville	TN		06/30/2021		2,215							2,215	2,215			
100057564	Lewisville	TX		06/30/2021		4,265							4,265	4,265			
100057567	Ft Lauderdale	FL		06/30/2021		3,217							3,217	3,217			
100057572	Portland	OR		06/30/2021		10,441							10,441	10,441			
100057578	Chambersburg	PA		06/30/2021		2,579							2,579	2,579			
100057580	Linwood	PA		06/30/2021		1,544							1,544	1,544			
100057581	Sevierville	TN		06/30/2021		4,284							4,284	4,284			
100057583	Tampa	FL		06/30/2021		7,641							7,641	7,641			
100057592	Waianae	HI		06/30/2021		6,980							6,980	6,980			
100057593	Kansas City	KS		06/30/2021		3,747							3,747	3,747			
100057594	Grovetown	GA		06/30/2021		3,208							3,208	3,208			
100057595	Saint Petersburg	FL		06/30/2021		4,343							4,343	4,343			
100057596	Puyallup	WA		06/30/2021		5,658							5,658	5,658			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100057600	Hagerstown	MD		06/30/2021		2,767							2,767	2,767			
100057601	Filer	ID		06/30/2021		1,554							1,554	1,554			
100057605	Nashville	TN		06/30/2021		3,596							3,596	3,596			
100057610	Rodanthe	NC		06/30/2021		9,318							9,318	9,318			
100057612	New Braunfels	TX		06/30/2021		3,652							3,652	3,652			
100057617	Kansas City	MO		06/30/2021		3,069							3,069	3,069			
100057619	Port Saint Lucie	FL		06/30/2021		2,930							2,930	2,930			
100057620	Kansas City	MO		06/30/2021		2,234							2,234	2,234			
100057622	Pleasantville	NJ		06/30/2021		4,235							4,235	4,235			
100057624	Elizabeth	NJ		06/30/2021		5,071							5,071	5,071			
100057630	Beaverton	OR		06/30/2021		5,620							5,620	5,620			
100057631	Kirkland	WA		06/30/2021		9,564							9,564	9,564			
100057633	Philadelphia	PA		06/30/2021		1,688							1,688	1,688			
100057637	Modesto	CA		06/30/2021		6,656							6,656	6,656			
100057642	Quincy	MA		06/30/2021		8,305							8,305	8,305			
100057643	Chula Vista	CA		06/30/2021		11,133							11,133	11,133			
100057651	Las Vegas	NV		06/30/2021		4,104							4,104	4,104			
100057652	S San Fran	CA		06/30/2021		22,361							22,361	22,361			
100057654	Commerce City	CO		06/30/2021		6,229							6,229	6,229			
100057655	Holly Springs	NC		06/30/2021		5,320							5,320	5,320			
100057656	Miramar	FL		06/30/2021		4,823							4,823	4,823			
100057657	Raleigh	NC		06/30/2021		3,808							3,808	3,808			
100057660	Providence	RI		06/30/2021		4,392							4,392	4,392			
100057664	Roseville	CA		06/30/2021		6,381							6,381	6,381			
100057667	Pacific Grove	CA		06/30/2021		16,059							16,059	16,059			
100057668	Auburn	WA		06/30/2021		4,869							4,869	4,869			
100057670	Fort Worth	TX		06/30/2021		3,428							3,428	3,413		(15)	(15)
100057671	Manvel	TX		06/30/2021		4,835							4,835	4,835			
100057673	Riverview	FL		06/30/2021		9,384							9,384	9,384			
100057674	Hastings	NE		06/30/2021		1,581							1,581	1,581			
100057677	Fort Collins	CO		06/30/2021		5,293							5,293	5,293			
100057680	Philadelphia	PA		06/30/2021		2,148							2,148	2,148			
100057681	Kansas City	MO		06/30/2021		3,069							3,069	3,069			
100057683	Hollywood	FL		06/30/2021		19,370							19,370	19,357		(13)	(13)
100057685	New Port Richey	FL		06/30/2021		2,710							2,710	2,710			
100057686	Parker	CO		06/30/2021		4,345							4,345	4,345			
100057690	Simi Valley	CA		06/30/2021		7,177							7,177	7,177			
100057692	Victorville	CA		06/30/2021		3,764							3,764	3,764			
100057694	Phoenix	AZ		06/30/2021		1,973							1,973	1,973			
100057697	North Richland Hills	TX		06/30/2021		3,522							3,522	3,522			
100057700	Sumter	SC		06/30/2021		2,606							2,606	2,606			
100057702	Henderson	NV		06/30/2021		3,990							3,990	3,990			
100057709	Dana Point	CA		06/30/2021		12,903							12,903	12,903			
100057713	Boise	ID		06/30/2021		8,940							8,940	8,940			
100057716	Swansboro	NC		06/30/2021		1,822							1,822	1,822			
100057722	Sapulpa	OK		06/30/2021		2,956							2,956	2,956			
100057724	Ocala	FL		06/30/2021		3,317							3,317	3,317			
100057725	Pompano Beach	FL		06/30/2021		2,660							2,660	2,660			
100057727	Athens	GA		06/30/2021		2,258							2,258	2,258			
100057730	Kalispell	MT		06/30/2021		5,306							5,306	5,306			
100057731	Memphis	TN		06/30/2021		5,936							5,936	5,936			

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100057732	Herriman	UT		06/30/2021		4,449							4,449	4,449			
100057738	Washington	DC		06/30/2021		17,184							17,184	17,184			
100057740	Sevierville	TN		06/30/2021		5,632							5,632	5,632			
100057741	Austin	TX		06/30/2021		6,392							6,392	6,391		(1)	(1)
100057743	Ocala	FL		06/30/2021		2,888							2,888	2,888			
100057744	Las Vegas	NV		06/30/2021		7,785							7,785	7,785			
100057747	Edinburg	TX		06/30/2021		1,171							1,171	1,171			
100057757	Albuquerque	NM		06/30/2021		5,603							5,603	5,603			
100057759	Mckinney	TX		06/30/2021		28,782							28,782	28,785		4	4
100057761	Paso Robles	CA		06/30/2021		8,889							8,889	8,889			
100057762	Pensacola	FL		06/30/2021		1,719							1,719	1,719			
100057763	San Antonio	TX		06/30/2021		1,591							1,591	1,591			
100057764	Tulsa	OK		06/30/2021		1,869							1,869	1,869			
100057765	Chandler	AZ		06/30/2021		2,754							2,754	2,753			
100057766	Lubbock	TX		06/30/2021		2,212							2,212	2,212			
100057767	Katy	TX		06/30/2021		5,626							5,626	5,626			
100057768	Katy	TX		06/30/2021		3,591							3,591	3,591			
100057770	Fredericksburg	VA		06/30/2021		2,971							2,971	2,971			
100057772	Hastings	NE		06/30/2021		2,401							2,401	2,400			
100057776	Baton Rouge	LA		06/30/2021		2,912							2,912	2,912			
100057777	Grants Pass	OR		06/30/2021		5,080							5,080	5,080			
100057778	Midland	TX		06/30/2021		4,753							4,753	4,748		(5)	(5)
100057780	Newport	RI		06/30/2021		5,003							5,003	5,003			
100057782	Mooresville	NC		06/30/2021		1,795							1,795	1,795			
100057784	Rockledge	FL		06/30/2021		4,425							4,425	4,425			
100057785	Avenue	MD		06/30/2021		2,800							2,800	2,800			
100057795	Bellflower	CA		06/30/2021		6,917							6,917	6,913		(4)	(4)
100057798	Aurora	CO		06/30/2021		5,963							5,963	5,963			
100057799	Moore	SC		06/30/2021		2,296							2,296	2,296			
100057800	Norfolk	VA		06/30/2021		7,177							7,177	7,177			
100057801	Palo Alto	CA		06/30/2021		13,144							13,144	13,144			
100057802	Austin	TX		06/30/2021		5,263							5,263	5,263			
100057806	Fort Myers	FL		06/30/2021		2,837							2,837	2,837			
100057807	Vancouver	WA		06/30/2021		5,735							5,735	5,735			
100057808	Surfside Beach	TX		06/30/2021		4,784							4,784	4,784			
100057811	Winchester	VA		06/30/2021		5,780							5,780	5,780			
100057815	Cedar City	UT		06/30/2021		3,065							3,065	3,065			
100057816	San Diego	CA		06/30/2021		15,910							15,910	15,909		(1)	(1)
100057817	Washington	DC		06/30/2021		4,114							4,114	4,114			
100057820	Baldwin Park	CA		06/30/2021		8,701							8,701	8,701			
100057822	Portland	OR		06/30/2021		8,711							8,711	8,711			
100057823	Durham	NC		06/30/2021		5,647							5,647	5,647			
100057824	Sacramento	CA		06/30/2021		6,995							6,995	6,995			
100057828	Long Beach	CA		06/30/2021		6,488							6,488	6,488			
100057833	Balch Springs	TX		06/30/2021		4,667							4,667	4,667			
100057837	Philadelphia	PA		06/30/2021		6,374							6,374	6,374			
100057840	N Middletown	NJ		06/30/2021		4,751							4,751	4,751			
100057844	Baltimore	MD		06/30/2021		2,975							2,975	2,975			
100057852	Bellevue	WA		06/30/2021		8,326							8,326	8,326			
100057853	Vancouver	WA		06/30/2021		5,448							5,448	5,448			
100057856	Rapid City	SD		06/30/2021		2,706							2,706	2,706			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100057857	Pensacola	FL		06/30/2021		5,276							5,276	5,276			
100057859	Lecanto	FL		06/30/2021		6,182							6,182	6,182			
100057862	Charlotte	NC		06/30/2021		3,050							3,050	3,050			
100057863	Medford	OR		06/30/2021		5,088							5,088	5,088			
100057878	Port Saint Lucie	FL		06/30/2021		3,953							3,953	3,953			
100057884	Fort Worth	TX		06/30/2021		3,591							3,591	3,591			
100057888	Chandler	AZ		06/30/2021		4,028							4,028	4,028			
100057889	La Quinta	CA		06/30/2021		7,853							7,853	7,853			
100057890	La Quinta	CA		06/30/2021		8,624							8,624	8,624			
100057891	Richmond	TX		06/30/2021		4,007							4,007	4,007			
100057893	Chattanooga	TN		06/30/2021		3,652							3,652	3,652			
100057894	Newton	NJ		06/30/2021		3,637							3,637	3,637			
100057895	Old Hickory	TN		06/30/2021		8,947							8,947	8,947			
100057898	Hudson	FL		06/30/2021		5,442							5,442	5,442			
100057899	Clearwater	FL		06/30/2021		1,499							1,499	1,499			
100057903	Chestnut Hill	MA		06/30/2021		4,311							4,311	4,311			
100057904	St Augustine	FL		06/30/2021		3,111							3,111	3,111			
100057906	Little Rock	AR		06/30/2021		2,673							2,673	2,673			
100057911	Fort Worth	TX		06/30/2021		4,277							4,277	4,277			
100057914	Phoenix	AZ		06/30/2021		5,452							5,452	5,452			
100057919	Phoenix	AZ		06/30/2021		11,678							11,678	11,678			
100057920	Pittsburg	CA		06/30/2021		7,727							7,727	7,727			
100057923	Long Beach	CA		06/30/2021		13,581							13,581	13,580		(1)	(1)
100057925	Paterson	NJ		06/30/2021		5,434							5,434	5,434			
100057926	Dublin	OH		06/30/2021		4,807							4,807	4,807			
100057930	Spring Lake	NC		06/30/2021		4,109							4,109	4,109			
100057942	Newport	RI		06/30/2021		6,168							6,168	6,168			
100057943	Santa Barbara	CA		06/30/2021		9,584							9,584	9,584			
100057944	Huntington Beach	CA		06/30/2021		19,464							19,464	19,464			
100057946	Philadelphia	PA		06/30/2021		55,355							55,355	55,355			
100057948	Murrells Inlet	SC		06/30/2021		2,948							2,948	2,948			
100057955	Passaic	NJ		06/30/2021		5,361							5,361	5,361			
100057957	Richmond	VA		06/30/2021		12,706							12,706	12,706		(1)	(1)
100057959	Charleston	SC		06/30/2021		2,351							2,351	2,351			
100057962	Cleveland	OH		06/30/2021		1,842							1,842	1,842			
100057963	San Francisco	CA		06/30/2021		5,212							5,212	5,212			
100057965	Mt Juliet	TN		06/30/2021		5,638							5,638	5,638			
100057966	Savannah	GA		06/30/2021		4,064							4,064	4,064			
100057968	Shelton	WA		06/30/2021		4,705							4,705	4,705			
100057971	Cypress	TX		06/30/2021		2,575							2,575	2,575			
100057974	Mcallen	TX		06/30/2021		2,816							2,816	2,816			
100057976	Northport	AL		06/30/2021		3,301							3,301	3,301			
100057978	Albuquerque	NM		06/30/2021		2,485							2,485	2,485			
100057980	Van Nuys	CA		06/30/2021		10,451							10,451	10,451			
100057983	Vancouver	WA		06/30/2021		7,644							7,644	7,644			
100057985	Harvest	AL		06/30/2021		2,226							2,226	2,226			
100057986	Memphis	TN		06/30/2021		3,307							3,307	3,306		(1)	(1)
100057990	Tulare	CA		06/30/2021		3,433							3,433	3,433			
100057993	Paso Robles	CA		06/30/2021		6,293							6,293	6,293			
100057994	Ocala	FL		06/30/2021		3,041							3,041	3,041			
100057997	Salt Lake Cty	UT		06/30/2021		8,473							8,473	8,473			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100058001	Tucker	GA		06/30/2021		5,551							5,551	5,551			
100058002	Boise	ID		06/30/2021		8,212							8,212	8,212			
1000592	Hyattsville	MD		10/08/2018		1,750,846							1,750,846	1,750,846			
100060060	Queen Creek	AZ		06/25/2021		4,234							4,234	4,234			
100060062	Phoenix	AZ		06/25/2021		4,134							4,134	4,134			
100060065	Tucson	AZ		06/25/2021		3,796							3,796	3,796			
100060072	Phoenix	AZ		06/25/2021		4,444							4,444	4,444			
100060087	Oceanside	CA		06/25/2021		12,875							12,875	12,875			
100060089	Long Beach	CA		06/25/2021		9,132							9,132	9,132			
100060090	Carlsbad	CA		06/25/2021		12,665							12,665	12,665			
100060092	Glendora	CA		06/25/2021		11,023							11,023	11,023			
100060093	Compton	CA		06/25/2021		8,410							8,410	8,410			
100060095	Santa Ana	CA		06/25/2021		18,690							18,690	18,690			
100060096	Fresno	CA		06/25/2021		3,028							3,028	3,028			
100060097	Playa Del Rey	CA		06/25/2021		12,376							12,376	12,376			
100060098	Sacramento	CA		06/25/2021		5,178							5,178	5,178			
100060099	Santa Ana	CA		06/25/2021		18,690							18,690	18,690			
100060100	Riverside	CA		06/25/2021		4,769							4,769	4,769			
100060101	Los Angeles	CA		06/25/2021		10,442							10,442	10,442			
100060102	Lakeside	CA		06/25/2021		8,990							8,990	8,990			
100060103	North Highlands	CA		06/25/2021		5,609							5,609	5,609			
100060106	Davis	CA		06/25/2021		8,053							8,053	8,053			
100060108	Wilmington	CA		06/25/2021		5,778							5,778	5,778			
100060111	Long Beach	CA		06/25/2021		3,202							3,202	3,202			
100060112	Merced	CA		06/25/2021		2,869							2,869	2,869			
100060130	San Leandro	CA		06/25/2021		7,063							7,063	7,061		(2)	(2)
100060153	Holmes Beach	FL		06/25/2021		10,036							10,036	10,036			
100060156	Lake Worth	FL		06/25/2021		4,687							4,687	4,687			
100060158	Lake Worth	FL		06/25/2021		3,328							3,328	3,328			
100060159	Holmes Beach	FL		06/25/2021		8,905							8,905	8,905			
100060160	Holmes Beach	FL		06/25/2021		8,905							8,905	8,905			
100060174	Dacula	GA		06/25/2021		4,244							4,244	4,244			
100060178	Atlanta	GA		06/25/2021		7,439							7,439	7,439			
100060188	Brockton	MA		06/25/2021		6,983							6,983	6,983			
100060198	Fall River	MA		06/25/2021		4,329							4,329	4,329			
100060200	Minneapolis	MN		06/25/2021		4,759							4,759	4,759			
100060206	Helena	MT		06/25/2021		5,013							5,013	5,013			
100060208	Dexter	MO		06/25/2021		3,936							3,936	3,936			
100060210	Saint Louis	MO		06/25/2021		3,608							3,608	3,608			
100060221	Charlotte	NC		06/25/2021		5,103							5,103	5,103			
100060223	Jamestown	NC		06/25/2021		3,944							3,944	3,944			
100060225	Monroe Township	NJ		06/25/2021		4,343							4,343	4,342		(1)	(1)
100060226	Hampton Beach	NH		06/25/2021		3,955							3,955	3,955			
100060228	Omaha	NE		06/25/2021		2,141							2,141	2,141			
100060232	Brick	NJ		06/25/2021		3,642							3,642	3,642			
100060235	Santa Fe	NM		06/25/2021		5,345							5,345	5,345			
100060238	Andover	NJ		06/25/2021		4,653							4,653	4,653			
100060240	Florence	NJ		06/25/2021		3,177							3,177	3,177			
100060249	Eugene	OR		06/25/2021		6,735							6,735	6,735			
100060252	Albany	OR		06/25/2021		3,464							3,464	3,464			
100060253	Medford	OR		06/25/2021		3,597							3,597	3,597			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100060258	Horsham	PA		06/25/2021		3,062							3,062	3,062			
100060260	Pawtucket	RI		06/25/2021		10,921							10,921	10,921			
100060261	Sewickley	PA		06/25/2021		3,862							3,862	3,862			
100060263	Glenside	PA		06/25/2021		4,138							4,138	4,138			
100060268	Greenville	SC		06/25/2021		6,730							6,730	6,730			
100060271	Nashville	TN		06/25/2021		7,438							7,438	7,438			
100060273	Franklin	TN		06/25/2021		5,381							5,381	5,381			
100060295	Midlothian	TX		06/25/2021		4,668							4,668	4,668			
100060296	Midlothian	TX		06/25/2021		4,084							4,084	4,084			
100060299	Lehi	UT		06/25/2021		4,846							4,846	4,846			
100060308	Springfield	VA		06/25/2021		10,776							10,776	10,776			
100060309	Richmond	VA		06/25/2021		6,522							6,522	6,514		(8)	(8)
100060313	Richmond	VA		06/25/2021		4,629							4,629	4,629			
100060317	Spokane	WA		06/25/2021		5,618							5,618	5,618			
100060318	Seattle	WA		06/25/2021		5,166							5,166	5,166			
100060320	Dumfries	VA		06/25/2021		5,016							5,016	5,018		3	3
100060321	Tacoma	WA		06/25/2021		5,150							5,150	5,150			
100060323	Ariel	WA		06/25/2021		6,206							6,206	6,205		(1)	(1)
100060324	Madison	WI		06/25/2021		4,876							4,876	4,876			
100060325	Cudahy	WI		06/25/2021		2,348							2,348	2,348			
100060326	Spokane	WA		06/25/2021		3,745							3,745	3,745			
100061549	Dordrecht/Drechtsteden	NLD		06/30/2021		245							245	225	(20)		(20)
100061551	Rotterdam	NLD		06/30/2021		388							388	356	(32)		(32)
100061555	Rotterdam	NLD		06/30/2021		280							280	257	(23)		(23)
100065270	Chandler	AZ		07/28/2021		4,476							4,476	4,476			
100065272	St Simons Island	GA		07/28/2021		5,133							5,133	5,133			
100065281	The Woodlands	TX		07/28/2021		6,538							6,538	6,538			
100065282	Buford	GA		07/28/2021		10,851							10,851	10,851			
100065285	Los Angeles	CA		07/28/2021		11,694							11,694	11,694			
100065290	Salinas	CA		07/28/2021		6,240							6,240	6,240			
100065293	Thousand Oaks	CA		07/28/2021		4,967							4,967	4,967			
100065299	Waldorf	MD		07/28/2021		4,900							4,900	4,900			
100065301	Saint Louis	MO		07/28/2021		5,432							5,432	5,432			
100065308	Vancouver	WA		07/28/2021		7,957							7,957	7,957			
100065313	Winter Garden	FL		07/28/2021		5,441							5,441	5,441			
100065320	Lincoln	CA		07/28/2021		10,061							10,061	10,061			
100065321	Hialeah	FL		07/28/2021		2,137							2,137	2,137			
100065326	Sacramento	CA		07/28/2021		5,367							5,367	5,367			
100065332	Gatlinburg	TN		07/28/2021		5,988							5,988	5,988			
100065347	Hillsboro	OR		07/28/2021		7,687							7,687	7,687			
100065353	Silverthorne	CO		07/28/2021		7,818							7,818	7,818			
100065358	Los Angeles	CA		07/28/2021		6,570							6,570	6,570			
100065365	Tigard	OR		07/28/2021		6,649							6,649	6,649			
100065381	Elk Grove	CA		07/28/2021		9,859							9,859	9,859			
100065383	Natick	MA		07/28/2021		10,109							10,109	10,109			
100065403	Evans	GA		07/28/2021		8,551							8,551	8,551			
100065406	Los Angeles	CA		07/28/2021		10,157							10,157	10,157			
100065407	Los Angeles	CA		07/28/2021		12,176							12,176	12,176			
100065408	Los Angeles	CA		07/28/2021		11,980							11,980	11,980			
100065417	Union City	CA		07/28/2021		8,132							8,132	8,132			
100065420	Gilbert	AZ		07/28/2021		6,094							6,094	6,094			

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100065426	Henderson	NV		07/28/2021		7,152							7,152	7,152			
100065427	Chula Vista	CA		07/28/2021		17,521							17,521	17,519		(2)	(2)
100065430	Los Angeles	CA		07/28/2021		15,817							15,817	15,817			
100065431	San Diego	CA		07/28/2021		8,155							8,155	8,155			
100065437	Oakland	CA		07/28/2021		10,053							10,053	10,053			
100065438	Chula Vista	CA		07/28/2021		8,472							8,472	8,472			
100065453	Washington	DC		07/28/2021		16,702							16,702	16,702			
100065457	Bridgeport	CT		07/28/2021		6,454							6,454	6,454			
100065466	Sacramento	CA		07/28/2021		7,666							7,666	7,666			
100065471	Indio	CA		07/28/2021		11,994							11,994	11,994			
100065475	Mount Holly	NC		07/28/2021		2,481							2,481	2,481			
100065477	Long Beach	CA		07/28/2021		11,723							11,723	11,723			
100065488	Lancaster	CA		07/28/2021		3,868							3,868	3,868			
100065491	Portland	OR		07/28/2021		6,284							6,284	6,284			
100065515	Fullerton	CA		07/28/2021		44,449							44,449	44,449			
100065521	Temecula	CA		07/28/2021		7,292							7,292	7,292			
100065531	Flower Mound	TX		07/28/2021		9,499							9,499	9,499			
100065538	Richmond	CA		07/28/2021		9,295							9,295	9,295		(1)	(1)
100065545	Virginia Beach	VA		07/28/2021		4,105							4,105	4,105			
100065549	Panama City Beach	FL		07/28/2021		7,149							7,149	7,149			
100065551	Rio Rancho	NM		07/28/2021		2,952							2,952	2,952			
100065553	Dania Beach	FL		07/28/2021		6,339							6,339	6,339			
100065555	Pflugerville	TX		07/28/2021		7,002							7,002	7,002			
100065566	Kissimmee	FL		07/28/2021		5,617							5,617	5,617			
100065568	Pico Rivera	CA		07/28/2021		6,139							6,139	6,139			
100065570	Philadelphia	PA		07/28/2021		8,668							8,668	8,668			
100065572	Kyle	TX		07/28/2021		4,747							4,747	4,747			
100065573	Passaic	NJ		07/28/2021		6,364							6,364	6,364			
100065574	Belleville	NJ		07/28/2021		6,722							6,722	6,722			
100065577	Carmichael	CA		07/28/2021		4,559							4,559	4,559			
100065580	Aurora	CO		07/28/2021		5,760							5,760	5,760			
100065585	Fontana	CA		07/28/2021		6,446							6,446	6,446			
100065594	Bradenton	FL		07/28/2021		4,370							4,370	4,370			
100065603	Belgrade	MT		07/28/2021		5,461							5,461	5,461			
100065612	Bethlehem	PA		07/28/2021		970							970	970			
100065614	Lakewood	CO		07/28/2021		4,064							4,064	4,064			
100065621	Indian Harbour Beach	FL		07/28/2021		5,302							5,302	5,302			
100065622	Bellflower	CA		07/28/2021		6,965							6,965	6,965			
100065624	Winter Garden	FL		07/28/2021		5,195							5,195	5,195			
100065627	Rancho Cucamonga	CA		07/28/2021		9,131							9,131	9,131			
100065629	Sacramento	CA		07/28/2021		5,635							5,635	5,635			
100065632	Toms River	NJ		07/28/2021		6,500							6,500	6,500			
100065636	Modesto	CA		07/28/2021		5,495							5,495	5,495			
100065640	Modesto	CA		07/28/2021		4,136							4,136	4,136			
100065665	Orlando	FL		07/28/2021		7,727							7,727	7,727			
100065666	Saddle Brook	NJ		07/28/2021		10,116							10,116	10,116			
100065671	Charlotte	NC		07/28/2021		7,231							7,231	7,231			
100065673	Albany	OR		07/28/2021		4,596							4,596	4,596			
100065676	Clinton	MA		07/28/2021		6,458							6,458	6,461		3	3
100065679	Kingsburg	CA		07/28/2021		6,141							6,141	6,141			
100065683	Lexington	SC		07/28/2021		7,854							7,854	7,854			

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100065685	Bedford	TX		07/28/2021		3,827							3,827	3,827			
100065687	Salinas	CA		07/28/2021		4,904							4,904	4,904			
100065689	East Hanover	NJ		07/28/2021		6,762							6,762	6,762			
100065694	Clovis	CA		07/28/2021		6,303							6,303	6,303			
100065695	Las Vegas	NV		07/28/2021		5,605							5,605	5,605			
100065699	Hackensack	NJ		07/28/2021		5,638							5,638	5,638			
100065700	Henderson	NV		07/28/2021		4,908							4,908	4,908			
100065702	West Park	FL		07/28/2021		3,632							3,632	3,632			
100065704	Austin	TX		07/28/2021		5,204							5,204	5,204			
100065705	Prescott Valley	AZ		07/28/2021		5,104							5,104	5,104			
100065706	Manor	TX		07/28/2021		4,562							4,562	4,562			
100065712	Sarasota	FL		07/28/2021		4,970							4,970	4,970			
100065713	Clermont	FL		07/28/2021		8,440							8,440	8,438		(1)	(1)
100065718	Mountlake Terrace	WA		07/28/2021		5,850							5,850	5,850			
100065719	Selbyville	DE		07/28/2021		5,631							5,631	5,631			
100065721	Puyallup	WA		07/28/2021		6,028							6,028	6,028			
100065726	Everett	WA		07/28/2021		10,484							10,484	10,484			
100065728	Fairview	NJ		07/28/2021		7,389							7,389	7,389			
100065730	Las Vegas	NV		07/28/2021		7,092							7,092	7,092			
100065732	Denver	CO		07/28/2021		6,848							6,848	6,848			
100065736	Union City	NJ		07/28/2021		7,574							7,574	7,574			
100065737	Steamboat Springs	CO		07/28/2021		4,434							4,434	4,434			
100065740	Lawndale	CA		07/28/2021		20,608							20,608	20,608			
100065745	Belgrade	MT		07/28/2021		4,426							4,426	4,426			
100065748	Wenatchee	WA		07/28/2021		3,821							3,821	3,821			
100065751	Albany	OR		07/28/2021		3,755							3,755	3,755			
100065752	Randallstown	MD		07/28/2021		8,854							8,854	8,854		1	1
100065758	Warrenton	VA		07/28/2021		9,552							9,552	9,552			
100065759	Warrenton	VA		07/28/2021		6,630							6,630	6,630			
100065763	Santa Ana	CA		07/28/2021		13,375							13,375	13,375			
100065769	Portland	OR		07/28/2021		6,911							6,911	6,911			
100065774	South Lake Tahoe	CA		07/28/2021		8,774							8,774	8,774			
100065780	Pflugerville	TX		07/28/2021		4,084							4,084	4,084			
100065789	Hagerstown	MD		07/28/2021		4,703							4,703	4,700		(3)	(3)
100065791	Plainfield	NJ		07/28/2021		42,971							42,971	42,906		(65)	(65)
100065795	San Diego	CA		07/28/2021		4,298							4,298	4,298			
100065796	Fort Collins	CO		07/28/2021		6,471							6,471	6,471			
100065800	Fresno	CA		07/28/2021		3,758							3,758	3,758			
100065801	Oakdale	CA		07/28/2021		4,505							4,505	4,505			
100065803	Reston	VA		07/28/2021		4,431							4,431	4,431			
100065804	Apple Valley	CA		07/28/2021		5,279							5,279	5,279			
100065805	Las Vegas	NV		07/28/2021		2,602							2,602	2,602			
100065876	Bussum/Uothoorn/Purmerend	NLD		07/30/2021		398							398	365	(33)		(33)
100065882	Almelo	NLD		07/30/2021		951							951	873	(78)		(78)
100065888	Tilburg	NLD		07/30/2021		249							249	228	(21)		(21)
100065900	Rotterdam	NLD		07/30/2021		189							189	173	(16)		(16)
100065903	Wageningen/Ede	NLD		07/30/2021		135							135	124	(11)		(11)
100065906	Wageningen/Ede	NLD		07/30/2021		278							278	255	(23)		(23)
100065924	Amsterdam/Amstelveen	NLD		07/30/2021		852							852	781	(71)		(71)
100065930	Rotterdam	NLD		07/30/2021		810							810	748	(62)		(62)
100065933	Den Haag	NLD		07/30/2021		333							333	305	(28)		(28)

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
Loan Number	2 City	3 State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100065939	Den Haag	NLD		07/30/2021		1,466							1,466	1,343	(123)		(123)
100065942	Enschede	NLD		07/30/2021		294							294	270	(25)		(25)
100065951	Katwijk	NLD		07/30/2021		4,819							4,819	4,433	(386)		(386)
100065960	Rotterdam	NLD		07/30/2021		323							323	299	(24)		(24)
100067374	Todo Santos	MEX		08/13/2021		3,925							3,925	3,925			
100067376	Cabo San Lucas	MEX		08/13/2021		10,271							10,271	10,271			
100067377	Playas De Rosarito	MEX		08/13/2021		3,949							3,949	3,949			
100067378	Todos Santos	MEX		08/13/2021		7,306							7,306	7,306			
100067384	Cabo San Lucas	MEX		08/13/2021		86,676							86,676	86,676			
100067385	San Miguel De Allende	MEX		08/13/2021		2,990							2,990	2,990			
100067388	Cabo San Lucas	MEX		08/13/2021		45,595							45,595	45,595			
100067393	Playas De Rosarito	MEX		08/13/2021		2,665							2,665	2,665			
100067397	San Jose Del Cabo	MEX		08/13/2021		7,169							7,169	7,169			
100067399	San Jose	CA		09/23/2021		15,795							15,795	15,795			
100067400	Walnut Creek	CA		09/23/2021		10,965							10,965	10,965			
100067403	Encinitas	CA		09/23/2021		11,898							11,898	11,898			
100067407	Lone Tree	CO		09/23/2021		26,359							26,359	26,359			
100067410	San Francisco	CA		09/23/2021		17,139							17,139	17,139			
100067412	San Francisco	CA		09/23/2021		16,240							16,240	16,240			
100067414	Miami	FL		09/23/2021		6,193							6,193	6,193			
100067415	Cedar City	UT		09/23/2021		6,361							6,361	6,361			
100067430	Farmington	NM		09/23/2021		937							937	937			
100067441	Brooklyn Park	MN		09/23/2021		4,223							4,223	4,223			
100067443	Duvall	WA		09/23/2021		7,531							7,531	7,531			
100067445	Wilmington	NC		09/23/2021		4,277							4,277	4,277			
100067450	Mason	OH		09/23/2021		2,488							2,488	2,488			
100067451	New Bedford	MA		09/23/2021		5,561							5,561	5,561			
100067452	Fort Worth	TX		09/23/2021		42,904							42,904	42,903		(1)	(1)
100067456	Hollywood	FL		09/23/2021		7,762							7,762	7,762			
100067461	Sachse	TX		09/23/2021		2,277							2,277	2,277			
100067462	Waynesboro	VA		09/23/2021		7,309							7,309	7,307		(2)	(2)
100067467	Las Vegas	NV		09/23/2021		2,647							2,647	2,647			
100067475	Pensacola	FL		09/23/2021		3,272							3,272	3,272			
100067478	Allentown	PA		09/23/2021		2,080							2,080	2,080			
100067484	Hamilton	OH		09/23/2021		5,546							5,546	5,544		(1)	(1)
100067490	Pensacola	FL		09/23/2021		34,373							34,373	34,373			
100067494	Sewell	NJ		09/23/2021		3,241							3,241	3,241			
100067500	Rockport	TX		09/23/2021		975							975	975			
100067502	Cape Coral	FL		09/23/2021		3,022							3,022	3,022			
100067514	Tulsa	OK		09/23/2021		2,239							2,239	2,239			
100067515	Newport	MN		09/23/2021		3,161							3,161	3,161			
100067520	Jupiter	FL		09/23/2021		2,246							2,246	2,246			
100067527	Hubert	NC		09/23/2021		2,169							2,169	2,169			
100067532	Siloam Springs	AR		09/23/2021		3,279							3,279	3,279			
100067536	San Antonio	TX		09/23/2021		1,809							1,809	1,809			
100067540	Angleton	TX		09/23/2021		2,966							2,966	2,966			
100067542	Kent	WA		09/23/2021		9,079							9,079	9,079			
100067543	The Colony	TX		09/23/2021		3,766							3,766	3,766			
100067551	Huntsville	AL		09/23/2021		3,971							3,971	3,971			
100067552	Mount Laurel	NJ		09/23/2021		2,283							2,283	2,283			
100067562	Stephenville	TX		09/23/2021		2,140							2,140	2,140			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100067563	Wesley Chapel	FL		09/23/2021		3,981							3,981	3,981			
100067567	Hurley	NM		09/23/2021		1,117							1,117	1,117			
100067570	Ocean City	MD		09/23/2021		2,308							2,308	2,308			
100067574	Laredo	TX		09/23/2021		10,880							10,880	10,877		(2)	(2)
100067575	Temple	TX		09/23/2021		2,223							2,223	2,223			
100067581	Riverdale	GA		09/23/2021		2,014							2,014	2,014			
100067588	Jacksonville	NC		09/23/2021		1,488							1,488	1,488			
100067590	Chalmette	LA		09/23/2021		2,914							2,914	2,914			
100067594	San Antonio	TX		09/23/2021		3,850							3,850	3,850			
100067595	El Paso	TX		09/23/2021		8,113							8,113	8,113			
100067597	Greensboro	NC		09/23/2021		4,138							4,138	4,138			
100067599	Odessa	TX		09/23/2021		3,922							3,922	3,922			
100067604	Virginia Beach	VA		09/23/2021		2,403							2,403	2,403			
100067605	Diboll	TX		09/23/2021		1,053							1,053	1,053			
100067606	Sarasota	FL		09/23/2021		4,200							4,200	4,200			
100067608	Mcknightstown	PA		09/23/2021		2,684							2,684	2,684			
100067613	Weems	VA		09/23/2021		2,474							2,474	2,474			
100067617	Jacksonville	FL		09/23/2021		2,002							2,002	2,002			
100067620	Denison	TX		09/23/2021		2,962							2,962	2,962			
100067621	Jacksonville	FL		09/23/2021		3,684							3,684	3,684			
100067627	Lakewood	CO		09/23/2021		6,861							6,861	6,861			
100067639	San Mateo	CA		09/23/2021		7,338							7,338	7,338			
100067641	Lake Lure	NC		09/23/2021		9,170							9,170	9,170			
100067643	San Jose	CA		09/23/2021		10,928							10,928	10,928			
100067645	Greenwich	CT		09/23/2021		6,762							6,762	6,762			
100067648	Fremont	CA		09/23/2021		8,340							8,340	8,340			
100067649	Salinas	CA		09/23/2021		3,805							3,805	3,805			
100067650	Newark	CA		09/23/2021		8,348							8,348	8,348			
100067656	Princeton	TX		09/23/2021		5,458							5,458	5,458			
100067667	Richmond	VA		09/23/2021		1,867							1,867	1,867			
100067672	San Francisco	CA		09/23/2021		9,889							9,889	9,888		(1)	(1)
100067673	Norwich	CT		09/23/2021		1,559							1,559	1,559			
100067674	Alameda	CA		09/23/2021		4,833							4,833	4,833			
100067685	Sandy Springs	GA		09/23/2021		2,799							2,799	2,799			
100067687	Anna	TX		09/23/2021		5,341							5,341	5,341			
100067690	Cypress	TX		09/23/2021		5,461							5,461	5,461			
100067696	Lehigh Acres	FL		09/23/2021		2,437							2,437	2,437			
100067701	Stillwater	OK		09/23/2021		11,553							11,553	11,553			
100067702	Milpitas	CA		09/23/2021		11,594							11,594	11,594			
100067706	Oakland	CA		09/23/2021		11,388							11,388	11,388			
100067709	San Jose	CA		09/23/2021		10,878							10,878	10,878			
100067724	La Crescenta	CA		09/23/2021		4,500							4,500	4,500			
100067729	Katy	TX		09/23/2021		3,010							3,010	3,010			
100067734	Mendham	NJ		09/23/2021		10,421							10,421	10,421			
100067735	Lahaina	HI		09/23/2021		5,890							5,890	5,890			
100067746	Haltom City	TX		09/23/2021		3,039							3,039	3,039			
100067749	Jacksonville	FL		09/23/2021		2,438							2,438	2,438			
100067753	Vancouver	WA		09/23/2021		2,648							2,648	2,648			
100067755	Ocala	FL		09/23/2021		9,802							9,802	9,782		(20)	(20)
100067762	Dallas	GA		09/23/2021		5,344							5,344	5,344			
100067775	Virginia Beach	VA		09/23/2021		9,936							9,936	9,925		(11)	(11)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100067776	Georgetown	KY		09/23/2021		2,248							2,248	2,248			
100067792	Florence	AZ		09/23/2021		4,373							4,373	4,373			
100067798	Fredericksburg	VA		09/23/2021		2,986							2,986	2,986			
100067801	Idalou	TX		09/23/2021		2,266							2,266	2,266			
100067810	Las Vegas	NV		09/23/2021		2,631							2,631	2,631			
100067811	Lancaster	SC		09/23/2021		3,337							3,337	3,337			
100067813	Seminole	TX		09/23/2021		1,865							1,865	1,865			
100067824	Houston	TX		09/23/2021		3,177							3,177	3,176		(1)	(1)
100067829	Reisterstown	MD		09/23/2021		1,748							1,748	1,748			
100067831	Amarillo	TX		09/23/2021		2,405							2,405	2,405			
100067832	Saint Augustine	FL		09/23/2021		3,553							3,553	3,553			
100067833	North Port	FL		09/23/2021		2,734							2,734	2,734			
100067834	Tucson	AZ		09/23/2021		4,579							4,579	4,579			
100067840	Norcross	GA		09/23/2021		3,888							3,888	3,888			
100067842	Burleson	TX		09/23/2021		3,351							3,351	3,351			
100067843	Lubbock	TX		09/23/2021		2,830							2,830	2,830			
100067848	Galveston	TX		09/23/2021		1,777							1,777	1,777			
100067854	Ocala	FL		09/23/2021		3,256							3,256	3,256			
100067856	Cordova	TN		09/23/2021		3,215							3,215	3,215			
100067861	Canyon	TX		09/23/2021		1,911							1,911	1,911			
100067862	New Brunswick	NJ		09/23/2021		2,369							2,369	2,369			
100067867	Katy	TX		09/23/2021		3,992							3,992	3,992			
100067868	Chesapeake	VA		09/23/2021		1,464							1,464	1,464			
100067873	Killingly	CT		09/23/2021		4,052							4,052	4,052			
100067874	Ocala	FL		09/23/2021		3,256							3,256	3,256			
100067879	Richmond	TX		09/23/2021		6,013							6,013	6,013			
100067880	Cordova	TN		09/23/2021		4,148							4,148	4,148			
100067888	Greenwich	CT		09/23/2021		5,258							5,258	5,258			
100067895	Sylmar	CA		09/23/2021		4,164							4,164	4,164			
100067914	Chico	CA		09/23/2021		8,241							8,241	8,241			
100067918	West Melbourne	FL		09/23/2021		4,406							4,406	4,406			
100067923	Poway	CA		09/23/2021		10,739							10,739	10,739			
100067928	East Point	GA		09/23/2021		2,715							2,715	2,715			
100067930	North Charleston	SC		09/23/2021		2,456							2,456	2,456			
100067932	Vancouver	WA		09/23/2021		8,170							8,170	8,170			
100067933	North Charleston	SC		09/23/2021		2,456							2,456	2,456			
100067937	Norman	OK		09/23/2021		1,774							1,774	1,774			
100067940	Henrico	VA		09/23/2021		3,857							3,857	3,857			
100067946	Huntsville	AL		09/23/2021		1,528							1,528	1,528			
100067947	Lakewood	NJ		09/23/2021		3,609							3,609	3,609			
100067954	Los Angeles	CA		09/23/2021		10,078							10,078	10,078			
100067957	Falls Church	VA		09/23/2021		9,946							9,946	9,944		(1)	(1)
100067963	Katy	TX		09/23/2021		3,263							3,263	3,263			
100067965	Cumming	GA		09/23/2021		5,335							5,335	5,335			
100067975	Burien	WA		09/23/2021		3,957							3,957	3,957			
100067984	Ellijay	GA		09/23/2021		11,695							11,695	11,695			
100067988	Inman	SC		09/23/2021		2,874							2,874	2,874			
100067990	Las Vegas	NV		09/23/2021		2,583							2,583	2,583			
100067995	Greenacres	FL		09/23/2021		3,306							3,306	3,306			
100067999	San Antonio	TX		09/23/2021		2,529							2,529	2,529			
100068010	Winterville	GA		09/23/2021		3,110							3,110	3,110			

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1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100068015	Mesa	AZ		09/23/2021		6,100							6,100	6,100			
100068020	Raleigh	NC		09/23/2021		2,716							2,716	2,716			
100068022	Richmond	TX		09/23/2021		7,797							7,797	7,797			
100068023	Henderson	NV		09/23/2021		8,237							8,237	8,237			
100068027	El Paso	TX		09/23/2021		3,144							3,144	3,144			
100068030	Chula Vista	CA		09/23/2021		4,101							4,101	4,101			
100068051	San Diego	CA		09/23/2021		4,610							4,610	4,610			
100068056	Bothell	WA		09/23/2021		7,533							7,533	7,533			
100068058	Lincoln City	OR		09/23/2021		3,132							3,132	3,132			
100068063	Baltimore	MD		09/23/2021		7,975							7,975	7,975			
100068079	Quincy	MA		09/23/2021		6,497							6,497	6,497			
100068093	Rancho Cordova	CA		08/25/2021		18,640							18,640	18,640			
100068094	Rancho Cordova	CA		08/25/2021		9,579							9,579	9,579			
100068095	Mckinney	TX		08/25/2021		3,909							3,909	3,909			
100068096	San Jose	CA		08/25/2021		15,462							15,462	15,462			
100068097	Petaluma	CA		08/25/2021		6,101							6,101	6,101			
100068098	Sanford	FL		08/25/2021		5,231							5,231	5,231			
100068099	Encinitas	CA		08/25/2021		11,279							11,279	11,279			
100068100	Medford	OR		08/25/2021		3,519							3,519	3,519			
100068101	Aurora	IL		08/25/2021		5,053							5,053	5,053			
100068104	Union City	CA		08/25/2021		8,180							8,180	8,180			
100068105	Newark	CA		08/25/2021		8,180							8,180	8,180			
100068106	West Palm Bch	FL		08/25/2021		2,588							2,588	2,588			
100068107	Studio City	CA		08/25/2021		19,684							19,684	19,684			
100068108	West Palm Beach	FL		08/25/2021		2,742							2,742	2,742			
100068109	Philadelphia	PA		08/25/2021		4,057							4,057	4,057			
100068110	San Jose	CA		08/25/2021		11,056							11,056	11,056			
100068111	Catonsville	MD		08/25/2021		3,836							3,836	3,836			
100068112	Pasadena	CA		08/25/2021		11,084							11,084	11,084			
100068114	Lake Harmony	PA		08/25/2021		5,853							5,853	5,853			
100068115	Fort Myers	FL		08/25/2021		2,234							2,234	2,234			
100068116	Imperial Bch	CA		08/25/2021		7,966							7,966	7,966			
100068117	San Diego	CA		08/25/2021		13,723							13,723	13,722			
100068118	Van Nuys	CA		08/25/2021		10,250							10,250	10,250			
100068119	Tampa	FL		08/25/2021		17,009							17,009	17,009			
100068120	Meriden	CT		08/25/2021		2,820							2,820	2,820			
100068122	Alameda	CA		08/25/2021		23,587							23,587	23,587			
100068123	Aurora	CO		08/25/2021		5,740							5,740	5,740			
100068124	Huntingtn Bch	CA		08/25/2021		10,651							10,651	10,651			
100068125	Santa Clara	CA		08/25/2021		18,654							18,654	18,654			
100068126	Elkins	AR		08/25/2021		2,628							2,628	2,628			
100068127	Bartlett	TN		08/25/2021		5,349							5,349	5,349			
100068129	Lyndhurst	NJ		08/25/2021		15,239							15,239	15,239			
100068130	Bolingbrook	IL		08/25/2021		3,343							3,343	3,343			
100068131	Daly City	CA		08/25/2021		11,371							11,371	11,371			
100068132	Petaluma	CA		08/25/2021		11,617							11,617	11,617			
100068133	Hayward	CA		08/25/2021		10,805							10,805	10,805			
100068134	West Palm Beach	FL		08/25/2021		3,925							3,925	3,925			
100068135	Medford	OR		08/25/2021		4,211							4,211	4,211			
100068136	San Francisco	CA		08/25/2021		14,076							14,076	14,076			
100068137	Fayetteville	NC		08/25/2021		4,138							4,138	4,138			

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

1 Loan Number	Location: 2 City	Location: 3 State	4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment: 8 Unrealized Valuation Increase/(Decrease)	9 Current Year's (Amortization)/Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
100068138	Minneapolis	MN		08/25/2021		5,832							5,832	5,832			
100068139	Los Angeles	CA		08/25/2021		19,410							19,410	19,410			
100068140	District Hts	MD		08/25/2021		6,126							6,126	6,126			
100068141	Warwick	RI		08/25/2021		4,085							4,085	4,085			
100068142	Everett	WA		08/25/2021		6,597							6,597	6,597			
100068143	Minneapolis	MN		08/25/2021		5,599							5,599	5,599			
100068145	Novato	CA		08/25/2021		12,765							12,765	12,765			
100068146	Cordova	TN		08/25/2021		4,496							4,496	4,496			
100068147	San Diego	CA		08/25/2021		11,820							11,820	11,820			
100068148	Bayonne	NJ		08/25/2021		8,401							8,401	8,401			
100068149	Omaha	NE		08/25/2021		2,934							2,934	2,934			
100068150	Blue Ridge	GA		08/25/2021		3,203							3,203	3,206		3	3
100068151	Perris	CA		08/25/2021		5,395							5,395	5,395			
100068152	Saint Louis	MO		08/25/2021		6,526							6,526	6,526			
100068153	San Rafael	CA		08/25/2021		17,520							17,520	17,520			
100068154	Fallbrook	CA		08/25/2021		13,227							13,227	13,227			
100068155	Port Richey	FL		08/25/2021		3,056							3,056	3,056			
100068159	Daly City	CA		08/25/2021		15,136							15,136	15,134		(3)	(3)
100068160	Scottsdale	AZ		08/25/2021		3,852							3,852	3,852			
100068161	Jersey City	NJ		08/25/2021		15,921							15,921	15,921			
100068162	Los Angeles	CA		08/25/2021		29,484							29,484	29,484			
100068164	Sherman Oaks	CA		08/25/2021		16,213							16,213	16,213			
100068165	Van Nuys	CA		08/25/2021		14,742							14,742	14,742			
100068166	Fort Worth	TX		08/25/2021		4,340							4,340	4,340			
100068167	San Jose	CA		08/25/2021		12,015							12,015	12,015			
100068168	New Haven	CT		08/25/2021		6,072							6,072	6,072			
100068169	Cordova	TN		08/25/2021		4,796							4,796	4,796			
100068170	Apex	NC		08/25/2021		6,588							6,588	6,588			
100068171	Hawthorne	CA		08/25/2021		12,131							12,131	12,131			
100068172	Lafayette	CA		08/25/2021		11,821							11,821	11,821			
100068173	Owings Mills	MD		08/25/2021		3,113							3,113	3,113			
100068174	Tallahassee	FL		08/25/2021		3,333							3,333	3,333			
100068175	Las Vegas	NV		08/25/2021		5,526							5,526	5,526			
100068177	Flower Mound	TX		08/25/2021		6,015							6,015	6,015			
100068178	Hackensack	NJ		08/25/2021		3,539							3,539	3,540		1	1
100068179	Cordova	TN		08/25/2021		4,812							4,812	4,812			
100068180	Lakewood	WA		08/25/2021		4,108							4,108	4,108			
100068181	Lakewood	WA		08/25/2021		4,108							4,108	4,108			
100068182	Calhoun	GA		08/25/2021		4,263							4,263	4,263			
100068184	Roswell	GA		08/25/2021		3,168							3,168	3,168			
100068185	Glendora	CA		08/25/2021		8,754							8,754	8,754			
100068186	Arlington	VA		08/25/2021		1,991							1,991	1,991			
100068187	Los Angeles	CA		08/25/2021		13,076							13,076	13,076			
100068189	Oakland	CA		08/25/2021		6,905							6,905	6,905			
100068190	Rockville	MD		08/25/2021		6,648							6,648	6,648			
100068191	Los Angeles	CA		08/25/2021		23,465							23,465	23,465			
100068192	Bayview	TX		08/25/2021		3,974							3,974	3,974			
100068193	Huntington Park	CA		08/25/2021		7,674							7,674	7,674			
100068194	Ceres	CA		08/25/2021		5,228							5,228	5,228			
100068195	Kenai	AK		08/25/2021		2,731							2,731	2,731			
100068196	Sunnyside	WA		08/25/2021		2,592							2,592	2,592			

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

1 Loan Number	Location 2 City	Location 3 State	4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment 8 Unrealized Valuation Increase/ (Decrease)	Change in Book Value/Recorded Investment 9 Current Year's (Amortization) /Accretion	Change in Book Value/Recorded Investment 10 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book Value/Recorded Investment 11 Capitalized Deferred Interest and Other	Change in Book Value/Recorded Investment 12 Total Change in Book Value (8+9-10+11)	Change in Book Value/Recorded Investment 13 Total Foreign Exchange Change in Book Value	14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
100068197	Gilroy	CA		08/25/2021		14,706							14,706	14,706			
100068199	Springfield	VA		08/25/2021		8,916							8,916	8,916			
100068200	Camarillo	CA		08/25/2021		12,002							12,002	12,002			
100068201	Ansonia	CT		08/25/2021		3,803							3,803	3,803			
100068202	Rosemead	CA		08/25/2021		17,860							17,860	17,860			
100068203	Miami	FL		08/25/2021		6,383							6,383	6,383			
100068204	Edgewood	WA		08/25/2021		10,384							10,384	10,384			
100068205	Shelton	WA		08/25/2021		4,330							4,330	4,330			
100068206	Cornelius	NC		08/25/2021		4,468							4,468	4,468			
100068207	Venice	CA		08/25/2021		17,864							17,864	17,864			
100068208	Baltimore	MD		08/25/2021		3,400							3,400	3,400			
100068209	Washington	DC		08/25/2021		9,350							9,350	9,350			
100068210	Renton	WA		08/25/2021		4,105							4,105	4,105			
100068211	Martinez	CA		08/25/2021		6,836							6,836	6,836			
100068212	Chester	VA		08/25/2021		3,620							3,620	3,620			
100068213	Washington	DC		08/25/2021		15,312							15,312	15,312			
100068214	Cape Coral	FL		08/25/2021		4,358							4,358	4,358			
100068215	Rocklin	CA		08/25/2021		7,977							7,977	7,977			
100068217	Victorville	CA		08/25/2021		3,572							3,572	3,572			
100068218	Philadelphia	PA		08/25/2021		3,513							3,513	3,513			
100068219	Longview	TX		08/25/2021		1,836							1,836	1,836			
100068220	Tempe	AZ		08/25/2021		12,341							12,341	12,341			
100068221	Vancouver	WA		08/25/2021		6,216							6,216	6,216			
100068222	Brea	CA		08/25/2021		6,858							6,858	6,858			
100068223	Larksville	PA		08/25/2021		1,265							1,265	1,265			
100068224	Salem	NH		08/25/2021		5,854							5,854	5,854			
100068225	New Hope	AL		08/25/2021		5,375							5,375	5,375			
100068226	Gary	IN		08/25/2021		5,100							5,100	5,100			
100068228	Brea	CA		08/25/2021		17,717							17,717	17,717			
100068229	Revere	MA		08/25/2021		6,041							6,041	6,041			
100068230	Wildwood	NJ		08/25/2021		6,743							6,743	6,743			
100068231	Phoenix	AZ		08/25/2021		4,253							4,253	4,253			
100068232	Vancouver	WA		08/25/2021		12,101							12,101	12,100		(1)	(1)
100068234	North Charleston	SC		08/25/2021		3,693							3,693	3,693			
100068235	Hermosa Beach	CA		08/25/2021		10,350							10,350	10,350			
100068236	Peoria	AZ		08/25/2021		3,088							3,088	3,088			
100068237	Kingwood	TX		08/25/2021		3,445							3,445	3,445			
100068238	Washington	DC		08/25/2021		11,974							11,974	11,974			
100068240	Milwaukee	WI		08/25/2021		3,107							3,107	3,107			
100068241	Torrance	CA		08/25/2021		8,137							8,137	8,137			
100068242	Richmond	VA		08/25/2021		7,985							7,985	7,985			
100068243	Bakersfield	CA		08/25/2021		2,472							2,472	2,472			
100068244	Richmond	VA		08/25/2021		7,121							7,121	7,121			
100068245	Butler	PA		08/25/2021		1,766							1,766	1,766			
100068246	Los Angeles	CA		08/25/2021		13,264							13,264	13,264			
100068247	Los Angeles	CA		08/25/2021		11,711							11,711	11,711			
100068248	Oakland	CA		08/25/2021		3,859							3,859	3,859			
100068249	Newport News	VA		08/25/2021		1,901							1,901	1,901			
100068250	Baltimore	MD		08/25/2021		2,301							2,301	2,301			
100068251	Casselberry	FL		08/25/2021		2,570							2,570	2,570			
100068254	Kansas City	KS		08/25/2021		1,491							1,491	1,491			

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100068255	Saint Joseph	MO		08/25/2021		2,753							2,753	2,753			
100068256	Norman	OK		08/25/2021		1,960							1,960	1,960			
100068257	Bellingham	WA		08/25/2021		15,102							15,102	15,102			
100068258	Rochester	NY		08/25/2021		1,468							1,468	1,468			
100068260	Arcadia	CA		08/25/2021		13,375							13,375	13,375			
100068261	Hanover	PA		08/25/2021		2,134							2,134	2,134			
100068262	Hanover	PA		08/25/2021		2,134							2,134	2,134			
100068264	Bakersfield	CA		08/25/2021		5,786							5,786	5,786			
100068266	York	ME		08/25/2021		4,983							4,983	4,983			
100068267	Wheatland	CA		08/25/2021		5,022							5,022	5,022			
100068268	Rockaway Beach	OR		08/25/2021		5,397							5,397	5,397			
100068271	Davenport	FL		08/25/2021		5,175							5,175	5,175			
100068272	Seguin	TX		08/25/2021		2,452							2,452	2,452			
100068273	Portland	OR		08/25/2021		5,304							5,304	5,304			
100068275	Trenton	NJ		08/25/2021		1,811							1,811	1,811			
100068276	Asbury Park	NJ		08/25/2021		1,650							1,650	1,650			
100068277	Middletown	RI		08/25/2021		7,764							7,764	7,764			
100068278	Marrero	LA		08/25/2021		2,839							2,839	2,839			
100068279	Jacksonville	FL		08/25/2021		4,471							4,471	4,471			
100068280	Wildwood	NJ		08/25/2021		4,647							4,647	4,647			
100068281	Conroe	TX		08/25/2021		7,155							7,155	7,155			
100068282	Dallas	TX		08/25/2021		2,641							2,641	2,641			
100068283	Center Line	MI		08/25/2021		1,393							1,393	1,393			
100068284	Belleville	NJ		08/25/2021		5,286							5,286	5,286			
100068285	North Myrtle Beach	SC		08/25/2021		1,640							1,640	1,640			
100068286	Sarasota	FL		08/25/2021		1,786							1,786	1,786			
100068287	Westerly	RI		08/25/2021		3,456							3,456	3,456			
100068288	Ingleside	IL		08/25/2021		1,610							1,610	1,610			
100068290	Macon	GA		08/25/2021		1,123							1,123	1,123			
100068292	Alpena	MI		08/25/2021		1,048							1,048	1,048			
100068293	Norfolk	VA		08/25/2021		2,580							2,580	2,580			
100068294	Las Vegas	NV		08/25/2021		4,881							4,881	4,881			
100068295	Austin	TX		08/25/2021		3,646							3,646	3,646			
100068296	Covington	KY		08/25/2021		2,071							2,071	2,071			
100068297	Evans	CO		08/25/2021		2,034							2,034	2,034			
100068298	Copperas Cove	TX		08/25/2021		1,324							1,324	1,324			
100068299	Pawtucket	RI		08/25/2021		11,107							11,107	11,107			
100068301	Hesperia	CA		08/25/2021		4,584							4,584	4,584			
100068302	Mount Laurel	NJ		08/25/2021		2,972							2,972	2,972			
100068303	Hemet	CA		08/25/2021		3,793							3,793	3,793			
100068304	Paulsboro	NJ		08/25/2021		4,327							4,327	4,328			
100068305	Socorro	NM		08/25/2021		3,763							3,763	3,763			
100068306	Cincinnati	OH		08/25/2021		2,083							2,083	2,083			
100068307	Colorado Springs	CO		08/25/2021		4,077							4,077	4,077			
100068308	Chicago	IL		08/25/2021		7,275							7,275	7,275			
100068312	Portales	NM		08/25/2021		9,404							9,404	9,404			
100068313	Lafayette	IN		08/25/2021		2,157							2,157	2,157			
100068314	Lafayette	IN		08/25/2021		1,865							1,865	1,864			
100068315	Franklin	TN		08/25/2021		4,714							4,714	4,712		(1)	(1)
100068317	Duluth	GA		08/25/2021		4,077							4,077	4,077			
100068318	Clemson	SC		08/25/2021		1,159							1,159	1,159			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100068319	Philadelphia	PA		08/25/2021		2,768							2,768	2,768			
100068321	Saint Louis	MO		08/25/2021		992							992	992			
100068322	Kingwood	TX		08/25/2021		1,399							1,399	1,399			
100068323	Clearwater	FL		08/25/2021		2,668							2,668	2,668			
100068325	Keansburg	NJ		08/25/2021		4,886							4,886	4,886			
100068326	Redmond	OR		08/25/2021		4,803							4,803	4,803			
100068327	Lewistown	IL		08/25/2021		891							891	891			
100068329	Crossroads	TX		08/25/2021		5,135							5,135	5,135			
100068332	Leesburg	VA		08/25/2021		4,638							4,638	4,638			
100068333	Navarre	FL		08/25/2021		3,597							3,597	3,597			
100068335	Catonsville	MD		08/25/2021		2,174							2,174	2,174			
100068336	Largo	FL		08/25/2021		3,444							3,444	3,444			
100068337	Fredericksburg	VA		08/25/2021		5,553							5,553	5,553			
100068338	Manassas	VA		08/25/2021		4,394							4,394	4,394			
100068339	Port Saint Lucie	FL		08/25/2021		3,312							3,312	3,312			
100068340	Miami	FL		08/25/2021		5,627							5,627	5,627			
100068342	Bradenton	FL		08/25/2021		4,719							4,719	4,719			
100068343	Kannapolis	NC		08/25/2021		4,904							4,904	4,904			
100068344	Chalmette	LA		08/25/2021		2,514							2,514	2,514			
100068345	Hermitage	TN		08/25/2021		2,937							2,937	2,937			
100068346	Midlothian	VA		08/25/2021		3,705							3,705	3,705			
100068347	Mooresville	NC		08/25/2021		4,343							4,343	4,343			
100068349	Dallas	TX		08/25/2021		3,350							3,350	3,350			
100068350	Fort Washington	MD		08/25/2021		3,111							3,111	3,111			
100068351	Grovetown	GA		08/25/2021		1,834							1,834	1,834			
100068353	Homestead	FL		08/25/2021		2,903							2,903	2,903			
100068354	Bartow	FL		08/25/2021		5,628							5,628	5,628			
100068357	Fort Worth	TX		08/25/2021		4,325							4,325	4,325			
100068358	Englewood	FL		08/25/2021		4,107							4,107	4,107			
100068359	Liberty	MO		08/25/2021		2,841							2,841	2,841			
100068360	Visalia	CA		08/25/2021		4,096							4,096	4,096			
100068361	Ocean Breeze	FL		08/25/2021		4,600							4,600	4,600		1	1
100068362	Caldwell	ID		08/25/2021		3,972							3,972	3,972			
100068363	North Charleston	SC		08/25/2021		2,305							2,305	2,305			
100068364	Kissimmee	FL		08/25/2021		4,042							4,042	4,042			
100068365	Nampa	ID		08/25/2021		3,581							3,581	3,581			
100068366	Nampa	ID		08/25/2021		4,037							4,037	4,037			
100068367	Atlanta	GA		08/25/2021		3,549							3,549	3,549			
100068368	Clifton	NJ		08/25/2021		6,196							6,196	6,195		(1)	(1)
100068369	Caldwell	ID		08/25/2021		3,711							3,711	3,711			
100068372	Dallas	TX		08/25/2021		1,948							1,948	1,948			
100068373	Brownsville	TX		08/25/2021		2,250							2,250	2,250			
100068375	Stockton	CA		08/25/2021		6,802							6,802	6,802			
100068377	Seaside Heights	NJ		08/25/2021		3,889							3,889	3,889			
100068378	Philadelphia	PA		08/25/2021		7,173							7,173	7,173			
100068380	Las Vegas	NV		08/25/2021		2,089							2,089	2,089			
100068381	Albuquerque	NM		08/25/2021		2,058							2,058	2,058			
100068382	Los Angeles	CA		08/25/2021		14,074							14,074	14,074			
100068385	Hixson	TN		08/25/2021		3,728							3,728	3,728			
100068386	Centennial	CO		08/25/2021		6,687							6,687	6,687			
100068387	Marysville	CA		08/25/2021		3,069							3,069	3,069			

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

1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100068389	Lander	WY		08/25/2021		14,179							14,179	14,179			
100068390	Cleburne	TX		08/25/2021		2,788							2,788	2,788			
100068391	Norristown	PA		08/25/2021		4,239							4,239	4,239			
100068393	Easton	PA		08/25/2021		2,046							2,046	2,046			
100068394	Jacksonville	FL		08/25/2021		2,937							2,937	2,937			
100068395	Irving	TX		08/25/2021		5,912							5,912	5,912			
100068396	Clovis	NM		08/25/2021		1,061							1,061	1,061			
100068397	Bethlehem	PA		08/25/2021		3,228							3,228	3,228			
100068399	East Chicago	IN		08/25/2021		4,116							4,116	4,116			
100068401	Astoria	OR		08/25/2021		7,028							7,028	7,026		(1)	(1)
100068402	Fairbanks	AK		08/25/2021		5,762							5,762	2,855		(2,907)	(2,907)
100068404	Ocala	FL		08/25/2021		6,705							6,705	6,705			
100068405	Colorado Springs	CO		08/25/2021		3,287							3,287	3,287			
100068406	West Mifflin	PA		08/25/2021		1,259							1,259	1,259			
100068407	Tampa	FL		08/25/2021		4,111							4,111	4,111			
100068408	Rexburg	ID		08/25/2021		3,670							3,670	3,670			
100068409	Rexburg	ID		08/25/2021		3,867							3,867	3,867			
100068411	Charlotte	NC		08/25/2021		2,497							2,497	2,497			
100068412	Cheektowaga	NY		08/25/2021		1,933							1,933	1,933			
100068414	Baton Rouge	LA		08/25/2021		3,079							3,079	3,079			
100068415	St Augustine	FL		08/25/2021		5,277							5,277	5,277			
100068418	Sunrise	FL		08/25/2021		4,232							4,232	4,232			
100068420	Allen	TX		08/25/2021		4,685							4,685	4,685			
100068421	Baton Rouge	LA		08/25/2021		3,123							3,123	3,123			
100068422	Marietta	GA		08/25/2021		4,190							4,190	4,190			
100068423	Trussville	AL		08/25/2021		5,082							5,082	5,082			
100068425	Matthews	NC		08/25/2021		5,054							5,054	5,054			
100068426	Jurupa Valley	CA		08/25/2021		8,368							8,368	8,368			
100068427	San Pedro	CA		08/25/2021		11,883							11,883	11,883			
100068428	Arlington	TX		08/25/2021		3,855							3,855	3,855			
100068429	Farmington	NM		08/25/2021		1,275							1,275	1,275			
100068430	San Pablo	CA		08/25/2021		5,211							5,211	5,211			
100068431	Winter Haven	FL		08/25/2021		3,868							3,868	3,868			
100068432	Lakeland	FL		08/25/2021		4,395							4,395	4,395			
100068433	Newark	NJ		08/25/2021		5,505							5,505	5,505			
100068434	Moscow	ID		08/25/2021		4,677							4,677	4,676			
100068436	Las Vegas	NV		08/25/2021		4,892							4,892	4,892			
100068437	Primos	PA		08/25/2021		2,415							2,415	2,415			
100068438	Primos	PA		08/25/2021		2,424							2,424	2,424			
100068439	Grovetown	GA		08/25/2021		1,873							1,873	1,873			
100068441	Lithonia	GA		08/25/2021		3,873							3,873	3,873			
100068442	The Woodlands	TX		08/25/2021		4,369							4,369	4,369			
100068443	New Orleans	LA		08/25/2021		5,095							5,095	5,095			
100068444	Los Angeles	CA		08/25/2021		13,476							13,476	13,476			
100068445	Phoenix	AZ		08/25/2021		7,458							7,458	7,458			
100068446	Fayetteville	NC		08/25/2021		1,365							1,365	1,365			
100068447	College Park	MD		08/25/2021		8,273							8,273	8,273			
100068448	Mount Dora	FL		08/25/2021		4,176							4,176	4,176			
100068451	Pueblo	CO		08/25/2021		5,175							5,175	5,175		(1)	(1)
100068452	Woodbridge	VA		08/25/2021		4,048							4,048	4,048			
100068453	Casa Grande	AZ		08/25/2021		4,109							4,109	4,109			

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1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100068454	Paterson	NJ		08/25/2021		2,585							2,585	2,585			
100068455	Brownsville	TX		08/25/2021		3,278							3,278	3,278			
100068456	Brownsville	TX		08/25/2021		3,278							3,278	3,278			
100068457	Clermont	FL		08/25/2021		5,213							5,213	5,213			
100068460	Battle Ground	WA		08/25/2021		7,167							7,167	7,167			
100068461	Woodland Hills	CA		08/25/2021		7,084							7,084	7,083		(1)	(1)
100068462	Shelby	NC		08/25/2021		1,160							1,160	1,160			
100068463	Palm Harbor	FL		08/25/2021		4,233							4,233	4,233			
100068464	Sebring	FL		08/25/2021		3,951							3,951	3,951			
100068465	East Providence	RI		08/25/2021		3,071							3,071	3,071			
100068466	Northampton	MA		08/25/2021		6,506							6,506	6,506			
100068467	Worcester	MA		08/25/2021		4,847							4,847	4,847			
100068468	East Point	GA		08/25/2021		3,800							3,800	3,800			
100068470	Arlington	TX		08/25/2021		3,612							3,612	3,612			
100068472	Scottsdale	AZ		08/25/2021		4,600							4,600	4,600			
100068473	Orlando	FL		08/25/2021		5,153							5,153	5,152		(1)	(1)
100068474	Clemson	SC		08/25/2021		3,902							3,902	3,902			
100068475	Lemoore	CA		08/25/2021		3,003							3,003	3,003			
100068476	Bangor	ME		08/25/2021		3,895							3,895	3,895			
100068478	Frisco	TX		08/25/2021		6,166							6,166	6,166			
100068479	Cheyenne	WY		08/25/2021		2,463							2,463	2,463			
100068481	Harleysville	PA		08/25/2021		4,596							4,596	4,596			
100068482	Racine	WI		08/25/2021		1,485							1,485	1,485			
100068483	Cheyenne	WY		08/25/2021		3,008							3,008	3,008			
100068484	Nehalem	OR		08/25/2021		6,379							6,379	6,379			
100068485	Birmingham	AL		08/25/2021		1,093							1,093	1,093			
100068486	New Brunswick	NJ		08/25/2021		7,143							7,143	7,143			
100068487	Decatur	TX		08/25/2021		2,086							2,086	2,086			
100068488	Cape Coral	FL		08/25/2021		2,785							2,785	2,785			
100068489	Nashua	NH		08/25/2021		5,014							5,014	5,014			
100068490	Stuart	FL		08/25/2021		3,519							3,519	3,519			
100068491	Lenah	VA		08/25/2021		13,699							13,699	13,699			
100068492	Centerton	AR		08/25/2021		3,888							3,888	3,888			
100068493	Stuart	FL		08/25/2021		3,519							3,519	3,519			
100068494	New Orleans	LA		08/25/2021		7,432							7,432	7,432			
100068495	Chula Vista	CA		08/25/2021		10,883							10,883	10,883			
100068496	Redington Shores	FL		08/25/2021		5,225							5,225	5,225			
100068497	Mesquite	TX		08/25/2021		2,056							2,056	2,056			
100068498	Miami	FL		08/25/2021		4,537							4,537	4,537			
100068499	Silver City	NM		08/25/2021		1,591							1,591	1,591			
100068500	Ontario	CA		08/25/2021		12,452							12,452	12,452			
100068502	Lubbock	TX		08/25/2021		3,502							3,502	3,502			
100068503	Pittsburgh	PA		08/25/2021		4,607							4,607	4,607			
100068504	Canon City	CO		08/25/2021		1,831							1,831	1,831			
100068505	Hendersonville	TN		08/25/2021		4,267							4,267	4,267			
100068506	Los Angeles	CA		08/25/2021		3,573							3,573	3,573			
100068507	Jacksonville	FL		08/25/2021		2,062							2,062	2,062			
100068508	Hazel Crest	IL		08/25/2021		13,532							13,532	13,532			
100068509	Belleview	FL		08/25/2021		909							909	909			
100068510	Hot Springs	AR		08/25/2021		1,039							1,039	1,039			
100068511	Fort Worth	TX		08/25/2021		4,191							4,191	4,191			

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1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100068512	Boynton Beach	FL		08/25/2021		2,606							2,606	2,606			
100068513	Garland	TX		08/25/2021		3,615							3,615	3,615			
100068514	Chattanooga	TN		08/25/2021		1,264							1,264	1,264			
100068515	Hendersonville	TN		08/25/2021		5,084							5,084	5,084			
100068516	Tolleson	AZ		08/25/2021		3,697							3,697	3,697			
100068517	Las Vegas	NV		08/25/2021		2,876							2,876	2,876			
100068518	Fredericksburg	VA		08/25/2021		2,816							2,816	2,816			
100068519	Holly Springs	NC		08/25/2021		5,726							5,726	5,726			
100068520	Fuquay Varina	NC		08/25/2021		4,022							4,022	4,022			
100068521	Weslaco	TX		08/25/2021		1,974							1,974	1,974			
100068522	St. Cloud	MN		08/25/2021		4,736							4,736	4,736			
100068529	Tilburg	NLD		08/30/2021		3,252							3,252	2,997	(255)		(255)
100068541	Rotterdam	NLD		08/30/2021		254							254	235	(20)		(20)
100068544	Utrecht	NLD		08/30/2021		10,617							10,617	9,745	(873)		(873)
100068547	Dedemsvaart	NLD		08/30/2021		550							550	507	(43)		(43)
100068553	Den Haag	NLD		08/30/2021		88							88	81	(7)		(7)
100068562	Venlo	NLD		08/30/2021		51,471							51,471	47,759	(3,711)		(3,711)
100068565	Venlo	NLD		08/30/2021		741							741	682	(58)		(58)
100068568	Emmen	NLD		08/30/2021		1,416							1,416	1,290	(125)		(125)
100068592	Haarlem	NLD		08/30/2021		373							373	343	(29)		(29)
100068598	Rotterdam	NLD		08/30/2021		4,719							4,719	4,373	(346)		(346)
100068601	Bussum/Uothoorn/Purmerend	NLD		08/30/2021		223							223	205	(18)		(18)
100068610	Tilburg	NLD		08/30/2021		2,320							2,320	2,135	(185)		(185)
100068613	Schiedam/Vlaardingen	NLD		08/30/2021		504							504	472	(31)		(31)
100068616	Schiedam/Vlaardingen	NLD		08/30/2021		115							115	106	(9)		(9)
100068619	Rotterdam	NLD		08/30/2021		336							336	310	(27)		(27)
100068634	Hilversum	NLD		08/30/2021		431							431	397	(34)		(34)
100068646	Stadskanaal	NLD		08/30/2021		11,184							11,184	10,363	(821)		(821)
100068655	Tilburg	NLD		08/30/2021		378							378	349	(30)		(30)
100068661	Schiedam/Vlaardingen	NLD		08/30/2021		100							100	93	(8)		(8)
100068664	Schiedam/Vlaardingen	NLD		08/30/2021		435							435	408	(27)		(27)
100068670	Spijkenisse	NLD		08/30/2021		219							219	202	(17)		(17)
100068673	Tilburg	NLD		08/30/2021		1,039							1,039	957	(82)		(82)
100068682	Roden	NLD		08/30/2021		97,915							97,915	88,379	(9,536)		(9,536)
100068688	Utrecht	NLD		08/30/2021		3,185							3,185	2,891	(295)		(295)
100068691	Den Haag	NLD		08/30/2021		236							236	223	(13)		(13)
100068709	Rotterdam	NLD		08/30/2021		732							732	675	(58)		(58)
100068737	Rotterdam	NLD		08/30/2021		813							813	749	(64)		(64)
100070218	Rotterdam	NLD		08/31/2021		386							386	356	(30)		(30)
100070227	Den Haag	NLD		08/31/2021		3,623							3,623	3,354	(270)		(270)
100070230	Castricum	NLD		08/31/2021		495							495	456	(40)		(40)
100070257	Tiel	NLD		08/31/2021		305							305	281	(24)		(24)
100070266	Utrecht	NLD		08/31/2021		399							399	367	(32)		(32)
100070278	Schiedam/Vlaardingen	NLD		08/31/2021		248							248	228	(20)		(20)
100070290	Den Haag	NLD		08/31/2021		186							186	171	(14)		(14)
100070296	Amsterdam	NLD		08/31/2021		548							548	505	(44)		(44)
100070299	Amsterdam	NLD		08/31/2021		36,598							36,598	33,834	(2,764)		(2,764)
100070302	Amsterdam	NLD		08/31/2021		36,598							36,598	33,834	(2,765)		(2,765)
100070305	Amsterdam	NLD		08/31/2021		287							287	264	(23)		(23)
100070308	Amsterdam	NLD		08/31/2021		1,181							1,181	1,077	(103)		(103)
100070314	Grouw	NLD		08/31/2021		178							178	164	(14)		(14)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100070326	Wijchen	NLD		08/31/2021		244							244	225	(20)		(20)
100070329	Wijchen	NLD		08/31/2021		231							231	213	(19)		(19)
100070338	Rotterdam	NLD		08/31/2021		127							127	116	(10)		(10)
100070402	Lowell	MA		09/23/2021		6,925							6,925	6,925			
100070409	Knoxville	TN		09/23/2021		3,544							3,544	3,544			
100070411	N Las Vegas	NV		09/23/2021		3,480							3,480	3,480			
100070416	Knoxville	TN		09/23/2021		2,435							2,435	2,435			
100070423	San Jose	CA		09/23/2021		12,895							12,895	12,895			
100070434	Boston	MA		09/23/2021		7,632							7,632	7,632			
100070437	Pittsburgh	PA		09/23/2021		3,177							3,177	3,176			
100070440	Lapeer	MI		09/23/2021		2,294							2,294	2,294			
100070451	Bandon	OR		09/23/2021		5,532							5,532	5,532			
100070456	Hallandale Beach	FL		09/23/2021		12,938							12,938	12,935		(2)	(2)
100070467	Columbus	GA		09/23/2021		5,178							5,178	5,178			
100070490	Burrillville	RI		09/23/2021		3,807							3,807	3,807			
100070493	Columbia	SC		09/23/2021		2,216							2,216	2,216			
100070497	San Antonio	TX		09/23/2021		2,849							2,849	2,849			
100070498	Katy	TX		09/23/2021		2,969							2,969	2,969			
100070501	Poquoson	VA		09/23/2021		3,209							3,209	3,209			
100070502	Kemp	TX		09/23/2021		1,975							1,975	1,975			
100070503	Virginia Beach	VA		09/23/2021		2,397							2,397	2,397			
100070509	Cape Coral	FL		09/23/2021		4,794							4,794	4,794			
100070512	Ventnor City	NJ		09/23/2021		8,608							8,608	8,608			
100070513	Lancaster	CA		09/23/2021		9,426							9,426	9,426			
100070514	Bozeman	MT		09/23/2021		6,309							6,309	6,309			
100070515	Moscow	ID		09/23/2021		4,332							4,332	4,332			
100070516	Colorado Springs	CO		09/23/2021		4,589							4,589	4,589			
100071422	Capelle Aan Den Ijssel	NLD		09/30/2021		59,068							59,068	55,180	(3,888)		(3,888)
100071426	Tilburg	NLD		09/30/2021		283							283	266	(17)		(17)
100071429	Delft	NLD		09/30/2021		24,135							24,135	22,748	(1,387)		(1,387)
100071430	Heerlen	NLD		09/30/2021		111							111	105	(7)		(7)
100071434	Rotterdam	NLD		09/30/2021		446							446	419	(28)		(28)
100071437	Tilburg	NLD		09/30/2021		309							309	290	(20)		(20)
100071441	Amsterdam/Amstelveen	NLD		09/30/2021		282							282	265	(17)		(17)
100071444	Amsterdam/Amstelveen	NLD		09/30/2021		364							364	342	(22)		(22)
100071446	Amsterdam/Amstelveen	NLD		09/30/2021		4,051							4,051	3,830	(220)		(220)
100071449	Den Haag	NLD		09/30/2021		755							755	712	(44)		(44)
100071453	Venlo	NLD		09/30/2021		160							160	150	(10)		(10)
100071455	Katwijk	NLD		09/30/2021		178							178	167	(11)		(11)
100071458	Dordrecht/Drechtsteden	NLD		09/30/2021		149							149	140	(9)		(9)
100071460	Tilburg	NLD		09/30/2021		214							214	201	(13)		(13)
100071464	Ojai	CA		10/26/2021		4							4	4			
100071467	Peoria	AZ		10/26/2021		4,485							4,485	4,485			
100071468	Bowie	MD		10/26/2021		5,708							5,708	5,708			
100071469	Anaheim	CA		10/26/2021		6,760							6,760	6,760			
100071471	Austin	TX		10/26/2021		6,906							6,906	6,900		(6)	(6)
100071476	Houston	TX		10/26/2021		7,109							7,109	7,112		2	2
100071477	Los Angeles	CA		10/26/2021		9,758							9,758	9,758			
100071478	Cooper City	FL		10/26/2021		5,790							5,790	5,790			
100071481	Chatsworth	CA		10/26/2021		13,948							13,948	13,949		1	1
100071486	Los Angeles	CA		10/26/2021		13,934							13,934	13,934			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100071487	Valley Center	CA		10/26/2021		8,034							8,034	8,025		(9)	(9)
100071494	Decatur	GA		10/26/2021		4,718							4,718	4,712		(6)	(6)
100071496	Pasadena	CA		10/26/2021		9,005							9,005	9,009		4	4
100071529	Warwick	RI		10/14/2021		3,024							3,024	3,024			
100071531	Carlsbad	CA		10/14/2021		14,548							14,548	14,548			
100071535	Warwick	RI		10/14/2021		3,715							3,715	3,715			
100071536	Newport News	VA		10/14/2021		3,352							3,352	3,352			
100071538	Winter Haven	FL		10/14/2021		2,448							2,448	2,448			
100071539	Anaheim	CA		10/14/2021		11,704							11,704	11,704			
100071541	South San Francisco	CA		10/14/2021		14,828							14,828	14,828			
100071543	Los Angeles	CA		10/14/2021		6,932							6,932	6,932			
100071549	Mill City	OR		10/14/2021		3,599							3,599	3,599			
100071563	Charlottesville	VA		10/14/2021		5,001							5,001	5,001			
100071566	Charlotte	NC		10/14/2021		3,197							3,197	3,197			
100071589	Los Angeles	CA		10/14/2021		24,599							24,599	24,599			
100071631	Las Vegas	NV		10/14/2021		4,264							4,264	4,264			
100071688	Cape Coral	FL		10/14/2021		16,123							16,123	16,123			
100071695	Seattle	WA		10/14/2021		27,726							27,726	27,726			
100071717	Carson	CA		10/14/2021		7,915							7,915	7,915			
100071719	Commerce	CA		10/14/2021		7,776							7,776	7,776			
100071730	Arlington	TX		10/14/2021		4,339							4,339	4,339			
100071731	Asheville	NC		10/14/2021		5,074							5,074	5,074			
100071735	Laurel	DE		10/14/2021		1,452							1,452	1,452			
100071736	Torrington	CT		10/14/2021		1,683							1,683	1,683			
100071738	Palmerton	PA		10/14/2021		1,763							1,763	1,763			
100071741	Oklahoma City	OK		10/14/2021		1,574							1,574	1,574			
100071744	Houston	TX		10/14/2021		1,173							1,173	1,173			
100071745	Grand Prairie	TX		10/14/2021		2,785							2,785	2,785			
100071749	San Antonio	TX		10/14/2021		1,686							1,686	1,686			
100071750	Bergenfield	NJ		10/14/2021		6,839							6,839	6,839		(1)	(1)
100071752	Fresno	CA		10/14/2021		4,013							4,013	4,012		(1)	(1)
100071753	Chicago	IL		10/14/2021		3,433							3,433	3,433			
100071756	Fort Worth	TX		10/14/2021		3,494							3,494	3,494			
100071757	Meriden	CT		10/14/2021		2,929							2,929	2,929			
100071759	Saint Cloud	MN		10/14/2021		1,496							1,496	1,496			
100071761	Hagerstown	MD		10/14/2021		2,437							2,437	2,437			
100071762	Temple Hills	MD		10/14/2021		3,234							3,234	3,234			
100071764	Charlottesville	VA		10/14/2021		4,572							4,572	4,572			
100071765	Rotonda West	FL		10/14/2021		6,836							6,836	6,836			
100071770	Torrington	CT		10/14/2021		2,040							2,040	2,040			
100071773	San Antonio	TX		10/14/2021		1,581							1,581	1,581			
100071775	Mesquite	TX		10/14/2021		1,248							1,248	1,248			
100071777	Baltimore	MD		10/14/2021		1,282							1,282	1,282			
100071783	Cleveland	OH		10/14/2021		1,627							1,627	1,627			
100071784	Mission	TX		10/14/2021		3,240							3,240	3,240			
100071787	North Las Vegas	NV		10/14/2021		5,973							5,973	5,971		(2)	(2)
100071792	Galveston	TX		10/14/2021		2,332							2,332	2,332			
100071795	Columbia	PA		10/14/2021		2,946							2,946	2,946			
100071801	Waterbury	CT		10/14/2021		2,976							2,976	2,976			
100071802	Junction City	KS		10/14/2021		2,983							2,983	2,983			
100071804	Marietta	GA		10/14/2021		3,138							3,138	3,138			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100071813	Los Angeles	CA		10/14/2021		17,542							17,542	17,542			
100071815	Pace	FL		10/14/2021		2,641							2,641	2,641			
100071828	West Hartford	CT		10/14/2021		5,945							5,945	5,945			
100071833	Newton	NJ		10/14/2021		5,743							5,743	5,743			
100071835	Newton	NJ		10/14/2021		7,582							7,582	7,581		(1)	(1)
100071845	Las Cruces	NM		10/14/2021		2,814							2,814	2,814			
100071853	Reading	PA		10/14/2021		1,491							1,491	1,491			
100071858	West Palm Beach	FL		10/14/2021		4,848							4,848	4,848			
100071859	Clementon	NJ		10/14/2021		2,362							2,362	2,362			
100071868	Los Angeles	CA		10/14/2021		6,607							6,607	6,607			
100071869	Alton	TX		10/14/2021		1,721							1,721	1,721			
100071872	Meriden	CT		10/14/2021		1,631							1,631	1,631			
100071874	Lewiston	ME		10/14/2021		2,034							2,034	2,034			
100071875	Chalmette	LA		10/14/2021		2,893							2,893	2,893			
100071894	Trabuco Canyon	CA		01/21/2022		17,228							17,228	17,228			
100071896	Ventura	CA		01/21/2022		20,623							20,623	20,623			
100071897	Sunnyvale	CA		01/21/2022		10,986							10,986	10,986			
100071903	Hollywood	FL		01/21/2022		1,900							1,900	1,900			
100071908	Santa Clarita	CA		01/21/2022		14,150							14,150	14,150			
100071924	Hialeah	FL		01/21/2022		37,182							37,182	37,182			
100071925	Orange	CA		01/21/2022		295							295	295			
100071934	Portland	OR		01/21/2022		5,650							5,650	5,650			
100071939	Coconut Grove	FL		01/21/2022		17,939							17,939	17,939			
100071947	Scottsdale	AZ		01/21/2022		11,516							11,516	11,516			
100071953	Arcadia	CA		01/21/2022		15,226							15,226	15,226			
100071956	Plantation	FL		01/21/2022		10,748							10,748	10,748			
100071961	Broomfield	CO		01/21/2022		6,709							6,709	6,712		3	3
100073541	Los Angeles	CA		10/26/2021		9,485							9,485	9,485			
100073542	Los Angeles	CA		10/26/2021		9,485							9,485	9,485			
100073543	Millbrae	CA		11/19/2021		20,997							20,997	20,997			
100073544	Pacoima	CA		11/19/2021		6,002							6,002	5,996		(6)	(6)
100073545	Van Nuys	CA		11/19/2021		11,503							11,503	11,503			
100073546	Frisco	TX		11/19/2021		8,073							8,073	8,073			
100073547	Frisco	TX		11/19/2021		6,872							6,872	6,872			
100073548	San Pablo	CA		11/19/2021		6,143							6,143	6,141		(3)	(3)
100073549	Flower Mound	TX		11/19/2021		800							800	800			
100073550	Van Nuys	CA		11/19/2021		9,241							9,241	9,241			
100073552	Pacific Grove	CA		11/19/2021		11,418							11,418	11,418			
100073553	Miami	FL		11/19/2021		4,746							4,746	4,746			
100073554	Miami	FL		11/19/2021		8,384							8,384	8,384			
100073555	Yucca Valley	CA		11/19/2021		3,129							3,129	3,129			
100073556	Sacramento	CA		11/19/2021		1,439							1,439	1,439			
100073557	Live Oak	CA		11/19/2021		3,574							3,574	3,574			
100073558	Oceanside	CA		11/19/2021		1,948							1,948	1,948			
100073559	San Diego	CA		11/19/2021		5,558							5,558	5,558			
100073560	Vista	CA		11/19/2021		19,757							19,757	19,757			
100073561	Inglewood	CA		11/19/2021		15,689							15,689	15,689			
100073562	Coronado	CA		11/19/2021		29,218							29,218	29,218			
100073563	Madisonville	TX		11/19/2021		4,114							4,114	4,113		(2)	(2)
100073565	Wilton	CA		11/19/2021		7,209							7,209	7,212		3	3
100073571	Amsterdam	NLD		10/25/2021		2,492							2,492	2,347	(145)		(145)

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100073572	Amsterdam	NLD		10/25/2021		226							226	212	(14)		(14)
100073573	Amsterdam	NLD		10/25/2021		43,428							43,428	39,908	(3,520)		(3,520)
100073582	Amsterdam	NLD		10/25/2021		1,393							1,393	1,307	(86)		(86)
100073583	Groningen	NLD		10/25/2021		216							216	215	(1)		(1)
100073587	Rotterdam	NLD		10/25/2021		499							499	468	(31)		(31)
100073593	Lelystad	NLD		10/25/2021		3,692							3,692	3,474	(218)		(218)
100074063	Ventanas Del Mar	MEX		11/05/2021		2,031							2,031	2,031			
100074089	Colorado Springs	CO		12/09/2021		5,877							5,877	5,877			
100074099	Charleston	SC		12/09/2021		9,130							9,130	9,130			
100074107	Long Beach	CA		12/09/2021		7,861							7,861	7,861			
100074112	Oceanside	CA		12/09/2021		7,464							7,464	7,464			
100074131	Nokomis	FL		12/09/2021		19,996							19,996	20,006		9	9
100074150	Fulshear	TX		12/09/2021		18,664							18,664	18,664			
100074163	Kent	WA		12/09/2021		8,838							8,838	8,838			
100074171	Yorkville	IL		12/09/2021		4,739							4,739	4,739			
100074172	Wilton Manors	FL		12/09/2021		2,190							2,190	2,190			
100074175	Mount Pleasant	SC		12/09/2021		7,300							7,300	7,300			
100074178	Encinitas Cardiff By The Sea	CA		12/09/2021													
100074182	Reading	PA		12/09/2021		2,928							2,928	2,928			
100074186	Clarkston	MI		12/09/2021		2,518							2,518	2,518			
100074191	Surprise	AZ		12/09/2021		6,039							6,039	6,039			
100074201	Sacramento	CA		12/09/2021		5,641							5,641	5,641			
100074202	Sacramento	CA		12/09/2021		5,761							5,761	5,761			
100074215	Colorado Springs	CO		12/09/2021		7,946							7,946	7,946			
100074222	Chula Vista	CA		12/09/2021		9,901							9,901	9,901			
100074245	Huntington Beach	CA		12/09/2021		7,168							7,168	7,168			
100074250	Homestead	FL		12/09/2021		14,266							14,266	14,266			
100074285	Midlothian	TX		12/09/2021		4,454							4,454	4,454			
100074299	Los Angeles	CA		12/09/2021		13,062							13,062	13,062			
100074317	Prosper	TX		12/09/2021		5,643							5,643	5,643			
100074339	San Lorenzo	CA		12/09/2021		10,588							10,588	10,588			
100074374	Stadskanaal	NLD		11/16/2021		4,790							4,790	4,527	(263)		(263)
100074378	Utrecht	NLD		11/16/2021		502							502	472	(30)		(30)
100074380	Heerlen	NLD		11/16/2021		406							406	383	(23)		(23)
100074382	Eindhoven	NLD		11/16/2021		828							828	780	(48)		(48)
100074383	Lelystad	NLD		11/16/2021		3,768							3,768	3,571	(198)		(198)
100074385	Lelystad	NLD		11/16/2021		2,543							2,543	2,395	(148)		(148)
100075847	Arnhem	NLD		11/24/2021		139							139	135	(4)		(4)
100075849	Nijmegen	NLD		11/24/2021		2,022							2,022	1,976	(46)		(46)
100075850	Nijmegen	NLD		11/24/2021		20,615							20,615	19,631	(984)		(984)
100075851	Veenendaal	NLD		11/24/2021		900							900	873	(26)		(26)
100075853	Gouda	NLD		11/24/2021		174							174	169	(5)		(5)
100075857	Winterswijk	NLD		11/24/2021		26,105							26,105	25,483	(622)		(622)
100075860	Amsterdam	NLD		11/24/2021		552							552	536	(17)		(17)
100075867	Amsterdam	NLD		11/24/2021		261							261	253	(8)		(8)
100075869	Rotterdam	NLD		11/24/2021		404							404	392	(12)		(12)
100075872	Zaltbommel	NLD		11/24/2021		280							280	272	(8)		(8)
100075874	Spijkenisse	NLD		11/24/2021		195							195	189	(6)		(6)
100075875	Den Haag	NLD		11/24/2021		10,906							10,906	10,460	(447)		(447)
100075885	Dordrecht/Drechtsteden	NLD		11/24/2021		714							714	694	(20)		(20)
100075888	Lelystad	NLD		11/24/2021		266							266	255	(11)		(11)

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100075903	Lakewood	NJ		01/07/2022		11,653							11,653	11,653			
100075908	Santa Clarita	CA		01/07/2022		9,827							9,827	9,827			
100075913	Minneapolis	MN		01/07/2022		2,242							2,242	2,242			
100075916	Madeira Beach	FL		01/07/2022		6,073							6,073	6,073			
100075918	Nazareth	PA		01/07/2022		1,923							1,923	1,923			
100075930	Oroville	CA		01/07/2022		3,729							3,729	3,729			
100075934	College Park	GA		01/07/2022		4,227							4,227	4,227			
100075938	Cape Charles	VA		01/07/2022		7,943							7,943	7,943			
100075940	Port Orchard	WA		01/07/2022		7,281							7,281	7,281			
100075946	San Diego	CA		01/07/2022		6,015							6,015	6,015			
100075947	Henryetta	OK		01/07/2022		1,194							1,194	1,194			
100075951	Norfolk	VA		01/07/2022		4,182							4,182	4,182			
100075954	Philadelphia	PA		01/07/2022		3,725							3,725	3,725			
100075959	Mount Laurel	NJ		01/07/2022		3,350							3,350	3,350			
100075960	Tucson	AZ		01/07/2022		2,863							2,863	2,863			
100075962	Dunnellen	NJ		01/07/2022		7,641							7,641	7,641			
100075963	Coral Springs	FL		01/07/2022		7,327							7,327	7,327			
100075967	Washington	DC		01/07/2022		3,047							3,047	3,047			
100075970	Porterville	CA		01/07/2022		3,844							3,844	3,843		(1)	(1)
100075978	Memphis	TN		01/07/2022		1,107							1,107	1,107			
100075979	Tolleson	AZ		01/07/2022		5,892							5,892	5,899		7	7
100075980	Philadelphia	PA		01/07/2022		(10,857)							(10,857)	2,882		13,739	13,739
100075982	East Boston	MA		01/07/2022		9,619							9,619	9,619		1	1
100075983	Canton	MA		01/07/2022		6,311							6,311	6,311			
100075987	Little Ferry	NJ		01/07/2022		7,706							7,706	7,706			
100075990	Danbury	CT		01/07/2022		7,127							7,127	7,127			
100075998	Chelsea	MA		01/07/2022		9,299							9,299	9,300		1	1
100076004	North Las Vegas	NV		01/07/2022		24,907							24,907	24,907			
100076009	Albuquerque	NM		01/07/2022		3,973							3,973	3,973			
100076025	Irvington	NJ		01/07/2022		4,304							4,304	4,304			
100076026	Raleigh	NC		01/07/2022		3,332							3,332	3,332			
100076039	Thornton	CO		01/07/2022		3,999							3,999	3,999			
100076046	Joshua Tree	CA		01/07/2022		3,694							3,694	3,694			
100076050	Copperas Cove	TX		01/07/2022		1,347							1,347	1,347			
100076053	Freehold	NJ		01/07/2022		4,420							4,420	4,420			
100076054	Coral Springs	FL		01/07/2022		1,484							1,484	1,484			
100076062	Brookshire	TX		01/07/2022		1,069							1,069	1,069			
100076064	Smyrna	GA		01/07/2022		6,818							6,818	6,818			
100076066	North Las Vegas	NV		01/07/2022		6,924							6,924	6,924			
100076068	Anthony	NM		01/07/2022		7,023							7,023	7,023			
100076070	Lago Vista	TX		01/07/2022		8,952							8,952	8,952			
100076077	New Orleans	LA		01/07/2022		12,569							12,569	12,569			
100076082	Fort Worth	TX		01/07/2022		4,640							4,640	4,640			
100076085	Worcester	MA		01/07/2022		6,410							6,410	6,410			
100076091	Portage	MI		01/07/2022		2,247							2,247	2,247			
100076100	Wilmington	DE		01/07/2022		3,809							3,809	3,809			
100076103	Stuart	FL		01/07/2022		4,417							4,417	4,417			
100076110	El Paso	TX		01/07/2022		2,067							2,067	2,067			
100076112	Akron	OH		01/07/2022		2,203							2,203	2,203			
100076117	North Las Vegas	NV		01/07/2022		5,652							5,652	5,652			
100076120	Avon	IN		01/07/2022		5,355							5,355	5,355			

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100076123	Dyer	IN		01/07/2022		3,407							3,407	3,407			
100076134	Houston	TX		01/07/2022		7,181							7,181	7,180		(2)	(2)
100076138	Tempe	AZ		01/07/2022		4,806							4,806	4,806			
100076146	Spring Hill	FL		01/07/2022		4,515							4,515	4,515			
100076149	Greenwood	SC		01/07/2022		4,217							4,217	4,216		(1)	(1)
100076151	Fort Lauderdale	FL		01/07/2022		3,513							3,513	3,513			
100076159	Woodbridge	VA		01/07/2022		4,675							4,675	4,675			
100076163	Raleigh	NC		01/07/2022		4,638							4,638	4,638			
100076165	Miami	FL		01/07/2022		9,137							9,137	9,137			
100076167	New Orleans	LA		01/07/2022		3,595							3,595	3,595			
100076170	Arlington	TX		01/07/2022		2,009							2,009	2,009			
100076171	Blacksburg	VA		01/07/2022		11,047							11,047	11,038		(9)	(9)
100076175	Minneapolis	MN		01/07/2022		4,438							4,438	4,438			
100076184	Miramar Beach	FL		01/07/2022		3,756							3,756	3,756			
100076186	Tucson	AZ		01/07/2022		5,567							5,567	5,567			
100076190	Lincoln	NE		01/07/2022		3,140							3,140	3,140			
100076191	Newark	NJ		01/07/2022		6,226							6,226	6,226			
100076194	Roseville	CA		01/07/2022		6,912							6,912	6,912			
100076197	Sugarloaf	CA		01/07/2022		5,416							5,416	5,416			
100076200	Perris	CA		01/07/2022		5,114							5,114	5,114			
100076201	Garland	TX		01/07/2022		4,049							4,049	4,049			
100076204	Leesburg	FL		01/07/2022		4,617							4,617	4,617			
100076206	Helotes	TX		01/07/2022		3,501							3,501	3,501			
100076207	Mexico	ME		01/07/2022		1,151							1,151	1,151			
100076208	Phoenix	AZ		01/07/2022		4,444							4,444	4,444			
100076210	Orange Park	FL		01/07/2022		6,307							6,307	6,307			
100076214	Castle Pines	CO		01/07/2022		10,205							10,205	10,205			
100076216	Houston	TX		01/07/2022		3,231							3,231	3,231			
100076220	Smyrna	GA		01/07/2022		15,318							15,318	15,291		(26)	(26)
100076221	Stevensville	MD		01/07/2022		5,914							5,914	5,914			
100076224	Denver	CO		01/07/2022		4,616							4,616	4,616			
100076225	Frisco	TX		01/07/2022		7,048							7,048	7,048			
100076226	Kent	WA		01/07/2022		8,950							8,950	8,950			
100076227	Laredo	TX		01/07/2022		3,883							3,883	3,883			
100076231	Hillsboro	OR		01/07/2022		8,289							8,289	8,289			
100076232	Henrico	VA		01/07/2022		4,335							4,335	4,335			
100076233	Carrollton	TX		01/07/2022		5,495							5,495	5,495			
100076235	Spring Lake	MI		01/07/2022		3,968							3,968	3,968			
100076237	Overland Park	KS		01/07/2022		3,981							3,981	3,981			
100076239	Phoenix	AZ		01/07/2022		4,880							4,880	4,880			
100076240	Valrico	FL		01/07/2022		3,871							3,871	3,871			
100076242	Mcminnville	OR		01/07/2022		4,325							4,325	4,325			
100076243	Austin	TX		01/07/2022		10,960							10,960	10,960			
100076245	Bakersfield	CA		01/07/2022		3,556							3,556	3,556			
100076250	Pensacola	FL		01/07/2022		3,412							3,412	3,412			
100076252	Raleigh	NC		01/07/2022		12,657							12,657	12,647		(10)	(10)
100076254	Pittsfield	MA		01/07/2022		6,560							6,560	6,560			
100076255	West Haven	CT		01/07/2022		5,901							5,901	5,901			
100076256	Matthews	NC		01/07/2022		5,316							5,316	5,316			
100076259	Whitefish	MT		01/07/2022		5,370							5,370	5,370			
100076262	La Place	LA		01/07/2022		3,507							3,507	3,507			

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100076263	Eatontown	NJ		01/07/2022		10,711							10,711	10,711			
100076266	Riverside	CA		01/07/2022		23,070							23,070	23,070			
100076267	Sandston	VA		01/07/2022		2,490							2,490	2,490			
100076270	Bluffton	SC		01/07/2022		5,535							5,535	5,535			
100076273	Saint Charles	MO		01/07/2022		3,212							3,212	3,212			
100076275	Sacramento	CA		01/07/2022		8,045							8,045	8,045			
100076283	Old Orchard Beach	ME		01/07/2022		6,013							6,013	6,013			
100076285	Carrollton	TX		01/07/2022		5,067							5,067	5,067			
100076286	Greensboro	NC		01/07/2022		2,227							2,227	2,227			
100076288	Alpharetta	GA		01/07/2022		4,186							4,186	4,186			
100076291	San Antonio	TX		01/07/2022		3,104							3,104	3,104			
100076293	Lake Oswego	OR		01/07/2022		11,117							11,117	11,117			
100076297	Calhoun	GA		01/07/2022		1,859							1,859	1,859			
100076299	Wheat Ridge	CO		01/07/2022		10,442							10,442	10,442			
100076300	Cypress	TX		01/07/2022		4,097							4,097	4,096			
100076303	Cape Coral	FL		01/07/2022		4,414							4,414	4,414			
100076306	Saco	ME		01/07/2022		5,482							5,482	5,482			
100076307	Columbus	GA		01/07/2022		2,685							2,685	2,685			
100076309	Greeley	CO		01/07/2022		1,253							1,253	1,253			
100076310	Milford	DE		01/07/2022		2,483							2,483	2,483			
100076311	Irvington	NJ		01/07/2022		5,122							5,122	5,122			
100076313	Charlotte	NC		01/07/2022		3,154							3,154	3,154			
100076314	Tampa	FL		01/07/2022		3,691							3,691	3,691			
100076315	Cape Coral	FL		01/07/2022		8,546							8,546	8,545		(1)	(1)
100076318	Saint Augustine	FL		01/07/2022		7,147							7,147	7,133		(14)	(14)
100076319	Oklahoma City	OK		01/07/2022		2,715							2,715	2,715			
100076320	Omaha	NE		01/07/2022		2,913							2,913	2,913			
100076322	N Las Vegas	NV		01/07/2022		5,423							5,423	5,423			
100076324	Pepper Pike	OH		01/07/2022		5,579							5,579	5,579			
100076325	Houston	TX		01/07/2022		8,679							8,679	8,679			
100076326	Spanaway	WA		01/07/2022		12,240							12,240	12,240			
100076327	Broken Bow	OK		01/07/2022		10,051							10,051	10,051			
100076329	Haddonfield	NJ		01/07/2022		5,480							5,480	5,480			
100076331	Bradenton Beach	FL		01/07/2022		6,341							6,341	6,341			
100076332	Draper	UT		01/07/2022		6,574							6,574	6,574			
100076333	Bluffton	SC		01/07/2022		83,224							83,224	83,224			
100076336	Riverton	UT		01/07/2022		6,700							6,700	6,700			
100076337	Buckeye	AZ		01/07/2022		9,133							9,133	9,133			
100076338	Jonestown	TX		01/07/2022		225,669							225,669	225,669			
100076341	Miami	FL		01/07/2022		5,712							5,712	5,712			
100076342	Mount Pleasant	SC		01/07/2022		7,897							7,897	7,897			
100076344	Lehi	UT		01/07/2022		6,918							6,918	6,918			
100076345	Villas	NJ		01/07/2022		5,221							5,221	5,221			
100076346	Surprise	AZ		01/07/2022		6,153							6,153	6,153			
100076348	Phoenix	AZ		01/07/2022		8,564							8,564	8,564			
100076351	Burleson	TX		01/07/2022		4,448							4,448	4,446		(2)	(2)
100076352	Carrollton	TX		01/07/2022		5,067							5,067	5,067			
100076353	Vallejo	CA		01/07/2022		6,453							6,453	6,453			
100076356	Irvington	NJ		01/07/2022		4,497							4,497	4,497			
100076357	Moclips	WA		01/07/2022		8,839							8,839	8,839			
100076359	Sacramento	CA		01/07/2022		1,928							1,928	1,928			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100076555	Holmes Beach	FL		12/16/2021		1,009							1,009	1,009			
100076557	Thornton	CO		12/16/2021		6,216							6,216	6,216			
100076585	Anaheim	CA		12/16/2021		7,561							7,561	7,561			
100076595	Nevada City	CA		12/30/2021		2,400							2,400	2,400			
100076600	El Mirage	AZ		12/16/2021		4,360							4,360	4,362		2	2
100076612	Bermuda Dunes	CA		12/30/2021		29,281							29,281	29,281			
100076615	Thousand Oaks	CA		12/30/2021		26,326							26,326	26,326			
100076622	Escalon	CA		12/16/2021		24,152							24,152	24,152			
100076628	Kearny	NJ		12/16/2021		7,354							7,354	7,354			
100076639	Olympia	WA		12/16/2021		5,983							5,983	5,983			
100076641	Whittier	CA		12/16/2021		59							59	59			
100076643	Los Angeles (Venice Area)	CA		12/16/2021		19,730							19,730	19,730			
100076648	Fort Myers	FL		12/16/2021		2,878							2,878	2,871		(6)	(6)
100076652	Phoenix	AZ		12/16/2021		4,851							4,851	4,851			
100076653	Glendale	AZ		12/16/2021		5,192							5,192	5,192			
100076657	Hawthorne	CA		12/16/2021		9,919							9,919	9,919			
100076662	Stockton	CA		12/16/2021		6,498							6,498	6,498			
100076666	La Quinta	CA		12/30/2021		17,678							17,678	17,678			
100076673	Surprise	AZ		12/16/2021		4,141							4,141	4,141			
100076681	Carson	CA		12/30/2021		18,583							18,583	18,583			
100076684	Park City	UT		12/16/2021		13,052							13,052	13,052			
100076697	San Diego	CA		12/30/2021		18,463							18,463	18,463			
100076708	La Mirada	CA		12/30/2021		10,847							10,847	10,847			
100076719	Simi Valley	CA		12/30/2021		12,995							12,995	12,995			
100076727	Fresno	CA		12/30/2021		4,984							4,984	4,984			
100076729	Long Beach	CA		12/30/2021		17,210							17,210	17,210			
100076734	Katy	TX		12/30/2021		5,829							5,829	5,829			
100076737	Coto De Caza	CA		12/30/2021		20,000							20,000	20,000			
100076738	Evans	GA		12/30/2021		4,057							4,057	4,057			
100076740	La Mesa	CA		12/30/2021		18,546							18,546	18,546			
100076744	Federal Way	WA		12/30/2021		1,438							1,438	1,438			
100076746	Temecula	CA		12/30/2021		14,173							14,173	14,168		(5)	(5)
100076749	Canton	GA		12/30/2021		15,964							15,964	15,964			
100076754	Key Biscayne	FL		12/30/2021		4,276							4,276	4,276			
100076761	Celebration	FL		12/30/2021		5,043							5,043	5,043			
100076763	League City	TX		12/30/2021		5,299							5,299	5,299			
100076770	Perrysburg	OH		12/30/2021		5,497							5,497	5,497			
100076771	Burbank	CA		12/30/2021		100							100	100			
100077790	Mesa	AZ		12/23/2021		5,992							5,992	5,992			
100077792	Newport Beach	CA		12/23/2021		24,890							24,890	24,890			
100077793	Dearborn Heights	MI		12/23/2021		1,500							1,500	1,500			
100077794	Clearwater	FL		12/23/2021		1,880							1,880	1,880			
100077800	Nashotah	WI		12/23/2021		8,313							8,313	8,313			
100077804	Bakersfield	CA		12/23/2021		1,976							1,976	1,976			
100077805	Bakersfield	CA		12/23/2021		2,088							2,088	2,087		(1)	(1)
100077813	Laveen	AZ		12/23/2021		5,482							5,482	5,482			
100077871	Maarssen	NLD		12/29/2021		563							563	538	(24)		(24)
100077873	Rotterdam	NLD		12/29/2021		218							218	209	(9)		(9)
100077874	Rotterdam	NLD		12/29/2021		248							248	237	(10)		(10)
100077877	Deventer	NLD		12/29/2021		719							719	690	(28)		(28)
100077883	Eindhoven	NLD		12/29/2021		133							133	128	(5)		(5)

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100077886	Rotterdam	NLD		12/29/2021		655							655	629	(26)		(26)
100077891	Tilburg	NLD		12/29/2021		430							430	413	(17)		(17)
100077896	Appingedam	NLD		12/29/2021		69							69	77	9		9
100077897	Appingedam	NLD		12/29/2021		249							249	251	3		3
100077898	Amsterdam	NLD		12/29/2021		5,431							5,431	5,269	(162)		(162)
100077899	Wageningen/Ede	NLD		12/29/2021		47,666							47,666	45,861	(1,805)		(1,805)
100077900	Raalte	NLD		12/29/2021		179							179	171	(7)		(7)
100077903	Amsterdam/Amstelveen	NLD		12/29/2021		558							558	535	(22)		(22)
100077906	Enkhuizen/Hoorn	NLD		12/29/2021		300							300	289	(11)		(11)
100077908	Enkhuizen/Hoorn	NLD		12/29/2021		208							208	199	(9)		(9)
100077910	Heemstede	NLD		12/29/2021		1,124							1,124	1,074	(50)		(50)
100077916	Schiedam/Vlaardingen	NLD		12/29/2021		314							314	301	(13)		(13)
100077918	Amsterdam	NLD		12/29/2021		200							200	192	(8)		(8)
100077929	Culemborg	NLD		12/29/2021		903							903	866	(37)		(37)
100077931	Den Haag	NLD		12/29/2021		857							857	821	(36)		(36)
100077932	Den Haag	NLD		12/29/2021		800							800	766	(34)		(34)
100077950	Chandler	AZ		01/13/2022		3,402							3,402	3,402			
100077953	Los Angeles	CA		01/13/2022		20,909							20,909	20,909			
100077954	Apache Junction	AZ		01/06/2022		3,761							3,761	3,763		2	2
100077955	Colorado Springs	CO		01/13/2022		4,274							4,274	4,263		(11)	(11)
100077959	Freeport	TX		02/18/2022		2,558							2,558	2,558			
100077961	Mukilteo	WA		01/06/2022		19,631							19,631	19,631			
100077963	Jacksonville Beach	FL		01/13/2022		1,227							1,227	1,227			
100077965	Savannah	GA		01/13/2022		8,805							8,805	8,805			
100077966	Douglasville	GA		01/06/2022		6,488							6,488	6,495		7	7
100077969	Charlotte	NC		01/06/2022		11,213							11,213	11,213			
100077974	San Rafael	CA		01/13/2022		17,963							17,963	17,963			
100077977	Winter Haven	FL		01/06/2022		3,974							3,974	3,974			
100077978	Chicago	IL		01/06/2022		1,848							1,848	1,848			
100077980	Tulare	CA		02/18/2022		6,282							6,282	6,280		(2)	(2)
100077983	Hesperia	CA		02/18/2022		7,676							7,676	7,676			
100077984	San Diego	CA		01/06/2022		2,729							2,729	2,725		(4)	(4)
100077991	Auburn	CA		02/18/2022		22,023							22,023	22,023			
100077993	Decatur	GA		01/13/2022		4,406							4,406	4,406			
100077996	Monterey Park	CA		02/18/2022		25,004							25,004	25,004			
100077997	Avondale	AZ		01/13/2022		6,263							6,263	6,263			
100078004	Lutherville	MD		01/12/2022		5,076							5,076	5,075		(2)	(2)
100078006	Weehawken	NJ		01/12/2022		11,415							11,415	11,415			
100078008	Little Ferry	NJ		01/12/2022		7,986							7,986	7,985		(1)	(1)
100078010	Edgewater	MD		01/12/2022		36,172							36,172	36,172			
100078012	Lake Forest	IL		01/12/2022		21,773							21,773	21,773			
100078014	Avalon	NJ		01/12/2022		66,012							66,012	66,012			
100078018	Gilbert	AZ		01/12/2022		18,491							18,491	18,491			
100078028	Miromar Lakes	FL		01/12/2022		72,191							72,191	72,191			
100078030	Baldwin	NY		01/12/2022		9,052							9,052	9,048		(4)	(4)
100078036	Greentown	PA		01/12/2022		19,462							19,462	19,462			
100078038	Delray Beach	FL		01/12/2022		40,245							40,245	40,245			
100078040	Miami	FL		01/12/2022		7,451							7,451	7,455		4	4
100078508	Utrecht	NLD		01/26/2022		453							453	439	(14)		(14)
100078510	Rotterdam	NLD		01/26/2022		1,488							1,488	1,431	(57)		(57)
100078512	Nijmegen	NLD		01/26/2022		309							309	300	(10)		(10)

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100078514	Den Haag	NLD		01/26/2022		321							321	310	(11)		(11)
100078524	Weert	NLD		01/26/2022		700							700	677	(23)		(23)
100078527	Rotterdam	NLD		01/26/2022		192							192	186	(6)		(6)
100078530	Rotterdam	NLD		01/26/2022		3,005							3,005	2,907	(98)		(98)
100078532	Schiedam/Vlaardingen	NLD		01/26/2022		815							815	788	(27)		(27)
100078534	Heemstede	NLD		01/26/2022		380							380	368	(13)		(13)
100078536	Utrecht	NLD		01/26/2022		441							441	427	(14)		(14)
100078537	Zierikzee	NLD		01/26/2022		22,482							22,482	21,820	(662)		(662)
100078539	Rotterdam	NLD		01/26/2022		548							548	530	(18)		(18)
100078544	Heerhugowaard	NLD		01/26/2022		177							177	171	(6)		(6)
100078545	Enschede	NLD		01/26/2022		585							585	566	(19)		(19)
100078548	Enschede	NLD		01/26/2022		180							180	174	(6)		(6)
100078550	Schiedam/Vlaardingen	NLD		01/26/2022		623							623	603	(20)		(20)
100078552	Schiedam/Vlaardingen	NLD		01/26/2022		156							156	151	(5)		(5)
100078556	Den Haag	NLD		01/26/2022		1,872							1,872	1,812	(60)		(60)
100078563	Spijkenisse	NLD		01/26/2022		546							546	535	(10)		(10)
100078565	Almere	NLD		01/26/2022		512							512	496	(16)		(16)
100078566	Tilburg	NLD		01/26/2022		1,128							1,128	1,089	(39)		(39)
100078570	Almelo	NLD		01/26/2022		4,496							4,496	4,317	(179)		(179)
100078571	Almelo	NLD		01/26/2022		4,496							4,496	4,318	(178)		(178)
100078572	Enschede	NLD		01/26/2022		5,621							5,621	5,457	(164)		(164)
100078574	Rotterdam	NLD		01/26/2022		280							280	270	(9)		(9)
100078578	Den Haag	NLD		01/26/2022		166							166	160	(6)		(6)
100078581	Den Haag	NLD		01/26/2022		425							425	410	(14)		(14)
100078583	Schiedam/Vlaardingen	NLD		01/26/2022		440							440	435	(5)		(5)
100078584	Schiedam/Vlaardingen	NLD		01/26/2022		99							99	96	(3)		(3)
100078585	Schiedam/Vlaardingen	NLD		01/26/2022		484							484	479	(6)		(6)
100078586	Schiedam/Vlaardingen	NLD		01/26/2022		109							109	106	(3)		(3)
100078587	Schiedam/Vlaardingen	NLD		01/26/2022		113							113	109	(4)		(4)
100078588	Schiedam/Vlaardingen	NLD		01/26/2022		502							502	491	(11)		(11)
100078589	Schiedam/Vlaardingen	NLD		01/26/2022		413							413	405	(9)		(9)
100078590	Schiedam/Vlaardingen	NLD		01/26/2022		107							107	104	(4)		(4)
100078591	Schiedam/Vlaardingen	NLD		01/26/2022		476							476	465	(10)		(10)
100078592	Schiedam/Vlaardingen	NLD		01/26/2022		135							135	130	(5)		(5)
100078593	Schiedam/Vlaardingen	NLD		01/26/2022		599							599	585	(14)		(14)
100078594	Schiedam/Vlaardingen	NLD		01/26/2022		103							103	100	(3)		(3)
100078595	Schiedam/Vlaardingen	NLD		01/26/2022		458							458	448	(10)		(10)
100078597	Enschede	NLD		01/26/2022		155							155	150	(5)		(5)
100078598	Enschede	NLD		01/26/2022		177							177	171	(6)		(6)
100078601	Heerlen	NLD		01/26/2022		340							340	329	(11)		(11)
100078603	Maarssen	NLD		01/26/2022		272							272	263	(9)		(9)
100078604	Rotterdam	NLD		01/26/2022		214							214	207	(7)		(7)
100078608	Schiedam/Vlaardingen	NLD		01/26/2022		471							471	455	(15)		(15)
100078610	Dordrecht/Drechtsteden	NLD		01/26/2022		42,435							42,435	41,256	(1,179)		(1,179)
100078616	Roosendaal	NLD		01/26/2022		206							206	199	(7)		(7)
100078618	Rotterdam	NLD		01/26/2022		142							142	137	(5)		(5)
100078621	Schiedam/Vlaardingen	NLD		01/26/2022		212							212	205	(7)		(7)
100078623	Schiedam/Vlaardingen	NLD		01/26/2022		542							542	523	(19)		(19)
100078626	Hoogezand-Sappemeer	NLD		01/26/2022		535							535	519	(16)		(16)
100078628	Den Haag	NLD		01/26/2022		285							285	275	(10)		(10)
100078630	Hoogeveen	NLD		01/26/2022		165							165	159	(6)		(6)

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1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100080268	Zaltbommel	NLD		02/22/2022		202							202	193	(8)		(8)
100080269	Zaltbommel	NLD		02/22/2022		229							229	220	(9)		(9)
100080275	Bolsward	NLD		02/22/2022		1,210							1,210	1,163	(47)		(47)
100080278	Schiedam/Vlaardingen	NLD		02/22/2022		539							539	518	(21)		(21)
100080279	Schiedam/Vlaardingen	NLD		02/22/2022		101							101	97	(4)		(4)
100080280	Schiedam/Vlaardingen	NLD		02/22/2022		452							452	446	(6)		(6)
100080281	Schiedam/Vlaardingen	NLD		02/22/2022		114							114	110	(4)		(4)
100080282	Schiedam/Vlaardingen	NLD		02/22/2022		506							506	498	(8)		(8)
100080288	Maastricht	NLD		02/22/2022		437							437	419	(18)		(18)
100080289	Dordrecht/Drechtsteden	NLD		02/22/2022		931							931	894	(37)		(37)
100080294	Venlo	NLD		02/22/2022		171							171	164	(7)		(7)
100080296	Utrecht	NLD		02/22/2022		1,245							1,245	1,196	(49)		(49)
100080301	Amsterdam	NLD		02/22/2022		1,437							1,437	1,378	(59)		(59)
100080305	Zierikzee	NLD		02/22/2022		33,972							33,972	32,958	(1,014)		(1,014)
100080309	Amsterdam	NLD		02/22/2022		333							333	320	(13)		(13)
100080310	Leeuwarden	NLD		02/22/2022		481							481	463	(19)		(19)
100080312	Rotterdam	NLD		02/22/2022		183							183	175	(7)		(7)
100080316	Den Haag	NLD		02/22/2022		319							319	307	(12)		(12)
100080322	Den Haag	NLD		02/22/2022		549							549	526	(22)		(22)
100080325	Amsterdam/Amstelveen	NLD		02/22/2022		368							368	353	(15)		(15)
100080328	Drachten	NLD		02/22/2022		105							105	101	(4)		(4)
100080330	Heemstede	NLD		02/22/2022		304							304	292	(12)		(12)
100080333	Amsterdam	NLD		02/22/2022		288							288	277	(11)		(11)
100080474	Fontana	CA		03/24/2022		6,691							6,691	6,204		(487)	(487)
100080758	Asheville	NC		03/24/2022		7,423							7,423	7,423			
100080762	Miami	FL		03/24/2022		5,916							5,916	5,910		(6)	(6)
100080763	Delray Beach	FL		03/24/2022		269,642							269,642	269,635		(6)	(6)
100080768	Show Low	AZ		03/24/2022		9,846							9,846	9,846			
100080769	Tavernier	FL		03/24/2022		6,440							6,440	6,440			
100080771	Vernon	CT		03/24/2022		2,338							2,338	2,338			
100080772	Vero Beach	FL		03/24/2022		1,291							1,291	1,291			
100080799	St Augustine	FL		03/24/2022		7,442							7,442	7,442			
100080803	Kissimmee	FL		03/24/2022		3,960							3,960	3,673		(287)	(287)
100081553	Nyack	NY		03/14/2022		2,257							2,257	2,257			
100081555	New Haven	CT		03/14/2022		3,231							3,231	3,231			
100081556	Irvington	NJ		03/14/2022		6,208							6,208	6,208			
100081559	Middletown	OH		03/14/2022		1,385							1,385	1,385			
100081563	Hempstead	NY		03/14/2022		7,803							7,803	7,803			
100081564	Newark	NJ		03/14/2022		6,829							6,829	6,829			
100081565	Detroit	MI		03/14/2022		1,655							1,655	1,655			
100081568	Highland Lakes	NJ		03/14/2022		3,249							3,249	3,249			
100081584	Las Vegas	NV		03/24/2022		9,692							9,692	9,692			
100081587	Deerfield Beach	FL		03/24/2022		3,017							3,017	2,800		(217)	(217)
100081591	Ozone Park	NY		03/24/2022		7,118							7,118	7,118			
100081592	Rosamond	CA		03/24/2022		3,407							3,407	3,407			
100081593	Coral Gables	FL		03/24/2022		10,245							10,245	10,245			
100081594	Corona	CA		03/24/2022		4,773							4,773	4,773			
100081596	Conroe	TX		03/24/2022		15,350							15,350	15,350			
100081601	Hialeah	FL		03/24/2022		3,935							3,935	3,935			
100081605	South Ozone Park	NY		03/24/2022		4,836							4,836	4,488		(347)	(347)
100081607	Forney	TX		03/24/2022		7,420							7,420	7,420			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100081608	Saint Augustine	FL		03/24/2022		5,822							5,822	5,822			
100081609	Beech Mountain	NC		03/24/2022		1,550							1,550	1,550			
100081611	Deerfield Beach	FL		03/24/2022		4,225							4,225	4,225			
100081612	Blowing Rock	NC		03/24/2022		4,217							4,217	4,217			
100081613	Pearland	TX		03/24/2022		5,199							5,199	5,199			
100081614	Huntington Beach	CA		03/24/2022		9,194							9,194	9,194			
100081618	Davenport	FL		03/24/2022		6,955							6,955	6,955			
100081622	Youngsville	NC		03/24/2022		10,627							10,627	10,627			
100081624	Middletown	CT		03/24/2022		5,834							5,834	5,834			
100081625	Coral Springs	FL		03/24/2022		2,110							2,110	2,110			
100081627	Celebration	FL		03/24/2022		6,776							6,776	6,776			
100081633	Matlacha	FL		03/24/2022		32,905							32,905	32,905			
100081636	North Bergen	NJ		03/24/2022		9,145							9,145	9,145			
100081637	West Chester	PA		03/24/2022		3,944							3,944	3,944			
100081640	North Redington Beach	FL		03/24/2022		22,863							22,863	22,863			
100081641	Jackson	NJ		03/24/2022		15,098							15,098	15,098			
100081642	Phillipsburg	NJ		03/24/2022		1,552							1,552	1,552			
100081644	Fort Lee	NJ		03/24/2022		7,041							7,041	7,045		3	3
100081648	Covington	GA		03/24/2022		1,794							1,794	1,794			
100081653	La Jolla	CA		03/24/2022		177,023							177,023	177,023			
100081654	Branford	CT		03/24/2022		11,257							11,257	11,257			
100081656	Maryville	TN		03/24/2022		2,322							2,322	2,322			
100081777	South Jordan	UT		03/30/2022		4,747							4,747	4,747			
100081779	Dallas	TX		03/30/2022		14,441							14,441	14,450		9	9
100081780	Bell Canyon	CA		03/30/2022		36,500							36,500	36,500			
100081784	Springfield	PA		03/30/2022		6,334							6,334	6,334			
100081785	Deerfield Beach	FL		04/12/2022		3,990							3,990	3,990			
100081786	Santa Fe	NM		04/12/2022		8,830							8,830	8,827		(3)	(3)
100081787	Steamboat Springs	CO		03/30/2022		3,066							3,066	3,066			
100081791	Florissant	MO		03/30/2022		1,983							1,983	1,983			
100081793	Bend	OR		03/30/2022		4,098							4,098	4,097		(1)	(1)
100081797	North Miami	FL		03/30/2022		8,475							8,475	8,475			
100081798	Kuna	ID		03/30/2022		45,646							45,646	45,646			
100081800	Brooklyn	NY		03/30/2022		8,245							8,245	8,245			
100081805	Park City	UT		03/30/2022		100							100	100			
100081807	Harrison	NJ		03/30/2022		7,333							7,333	7,333			
100081808	Port Saint Lucie	FL		03/30/2022		3,890							3,890	3,890			
100081812	Corona	CA		03/30/2022		7,925							7,925	7,925			
100081814	Mableton	GA		03/30/2022		4,954							4,954	4,954			
100081816	Tucson	AZ		03/30/2022		7,101							7,101	7,101			
100081818	La Puente	CA		03/30/2022		9,686							9,686	9,686			
100081821	Los Angeles	CA		03/30/2022		4,866							4,866	4,866			
100081822	Steilacoom	WA		03/30/2022		21,295							21,295	21,295			
100081824	Los Angeles	CA		03/30/2022		14,125							14,125	14,125			
100081830	Lake Havasu City	AZ		03/30/2022		3,269							3,269	3,269			
100081834	Cypress	CA		03/30/2022		3,486							3,486	3,486			
100081837	Homestead	FL		03/30/2022		4,430							4,430	4,430			
100081838	Palm Springs	CA		03/30/2022		11,534							11,534	11,534			
100081844	West Allis	WI		03/30/2022		2,391							2,391	2,391			
100081856	Palm Bch Gdns	FL		04/12/2022		3,130							3,130	3,130			
100081859	Rancho Cucamonga	CA		04/12/2022		8,574							8,574	8,574			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
Loan Number	2 City	3 State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100081880	West Hills	CA		03/31/2022		11,706							11,706	11,706			
100081881	Lakeside	CA		03/31/2022		8,962							8,962	8,962			
100081882	Ladera Ranch	CA		03/31/2022		27,648							27,648	27,648			
100081883	Santa Rosa Beach	FL		03/31/2022		13,599							13,599	13,599			
100081884	Fullerton	CA		03/31/2022		18,295							18,295	18,264		(31)	(31)
100081885	Temple City	CA		03/31/2022		66,587							66,587	66,587			
100081887	Chatsworth	CA		03/31/2022		7,613							7,613	7,613			
100081888	San Diego	CA		03/31/2022		9,679							9,679	9,679			
100081890	Anaheim	CA		03/31/2022		7,349							7,349	8,309		959	959
100081894	Den Haag	NLD		03/30/2022		360							360	351	(9)		(9)
100081898	Den Haag	NLD		03/30/2022		422							422	412	(11)		(11)
100081900	Valkenburg Aan De Geul	NLD		03/30/2022		212							212	207	(5)		(5)
100081902	Almere	NLD		03/30/2022		671							671	657	(14)		(14)
100081905	Schiedam/Vlaardingen	NLD		03/30/2022		206							206	201	(5)		(5)
100081907	Rotterdam	NLD		03/30/2022		162							162	158	(4)		(4)
100081908	Zaltbommel	NLD		03/30/2022		6,045							6,045	5,916	(129)		(129)
100081912	Amsterdam/Amstelveen	NLD		03/30/2022		209							209	203	(5)		(5)
100081913	Eindhoven	NLD		03/30/2022		681							681	664	(17)		(17)
100081918	Weert	NLD		03/30/2022		379							379	370	(9)		(9)
100081922	Emmeloord	NLD		03/30/2022		654							654	639	(16)		(16)
100081924	Rotterdam	NLD		03/30/2022		402							402	392	(10)		(10)
100081934	Amsterdam	NLD		03/30/2022		795							795	773	(23)		(23)
100081936	Zaltbommel	NLD		03/30/2022		300							300	293	(7)		(7)
100081939	Leeuwarden	NLD		03/30/2022		586							586	572	(14)		(14)
100081941	Uden	NLD		03/30/2022		446							446	441	(6)		(6)
100081944	Amsterdam	NLD		03/30/2022		5,932							5,932	5,757	(175)		(175)
100081945	Lelystad	NLD		03/30/2022		1,110							1,110	1,077	(33)		(33)
100081947	Utrecht	NLD		03/30/2022		133							133	130	(3)		(3)
100081950	Leiden	NLD		03/30/2022		343							343	335	(8)		(8)
100081954	Rotterdam	NLD		03/30/2022		231							231	225	(6)		(6)
100081956	Utrecht	NLD		03/30/2022		208							208	203	(5)		(5)
100081960	Amersfoort	NLD		03/30/2022		208							208	202	(5)		(5)
100081965	Tilburg	NLD		03/30/2022		904							904	882	(22)		(22)
100081969	Arnhem	NLD		03/30/2022		743							743	731	(12)		(12)
100081976	Almere	NLD		03/30/2022		297							297	290	(7)		(7)
100081978	Den Haag	NLD		03/30/2022		6,969							6,969	6,815	(154)		(154)
100081984	Rotterdam	NLD		03/30/2022		958							958	937	(21)		(21)
100081991	Spijkenisse	NLD		03/30/2022		208							208	202	(5)		(5)
100081993	Appingedam	NLD		03/30/2022		2,230							2,230	2,187	(43)		(43)
100081996	Lelystad	NLD		03/30/2022		2,889							2,889	2,805	(84)		(84)
100082004	Amsterdam	NLD		03/30/2022		3,325							3,325	3,239	(86)		(86)
100082008	Haarlem	NLD		03/30/2022		749							749	729	(20)		(20)
100082010	Zaltbommel	NLD		03/30/2022		493							493	482	(11)		(11)
100082012	Castricum	NLD		03/30/2022		331							331	322	(9)		(9)
100082013	Helmond	NLD		03/30/2022		4,182							4,182	3,997	(185)		(185)
100082014	Spijkenisse	NLD		03/30/2022		487							487	474	(13)		(13)
100082017	Schiedam/Vlaardingen	NLD		03/30/2022		625							625	609	(16)		(16)
100082019	Schiedam/Vlaardingen	NLD		03/30/2022		649							649	632	(17)		(17)
100082020	Schiedam/Vlaardingen	NLD		03/30/2022		649							649	632	(17)		(17)
100082023	Schiedam/Vlaardingen	NLD		03/30/2022		733							733	714	(19)		(19)
100082024	Spijkenisse	NLD		03/30/2022		519							519	506	(13)		(13)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100082027	Spijkenisse	NLD		03/30/2022		487							487	475	(13)		(13)
100082028	Capelle Aan Den Ijssel	NLD		03/30/2022		721							721	702	(19)		(19)
100082031	Leiden	NLD		03/30/2022		185							185	180	(5)		(5)
100082033	Leiden	NLD		03/30/2022		150							150	146	(4)		(4)
100082042	Den Haag	NLD		03/30/2022		446							446	435	(11)		(11)
100082045	Den Haag	NLD		03/30/2022		279							279	273	(6)		(6)
100082049	Arnhem	NLD		03/30/2022		832							832	812	(20)		(20)
100082051	Wijchen	NLD		03/30/2022		276							276	269	(7)		(7)
100082053	Spijkenisse	NLD		03/30/2022		151							151	147	(4)		(4)
100082058	Haarlem	NLD		03/30/2022		796							796	776	(20)		(20)
100082060	Den Haag	NLD		03/30/2022		326							326	318	(7)		(7)
100082061	Rotterdam	NLD		03/30/2022		399							399	390	(9)		(9)
100082215	Punta Mita	MEX		04/14/2022		4,415							4,415	4,415			
100082216	Cabo San Lucas	MEX		04/14/2022		18,720							18,720	18,720			
100082217	Cabo San Lucas	MEX		04/14/2022		2,428							2,428	2,428			
100082218	Cabo San Lucas	MEX		04/14/2022		4,402							4,402	4,402			
100082219	San Jose Del Cabo	MEX		04/14/2022		1,221							1,221	1,221			
100082220	Sayulita	MEX		04/14/2022		7,034							7,034	7,034			
100082221	Cabo San Lucas	MEX		04/14/2022		3,747							3,747	3,747			
100082223	Cabo San Lucas	MEX		04/14/2022		4,954							4,954	4,954			
100082224	Puerto Los Cabos	MEX		04/14/2022		15,806							15,806	15,806			
100082225	Playas De Rosarito	MEX		04/14/2022		2,060							2,060	2,060			
100082226	Los Cabos	MEX		04/14/2022		767							767	767			
100082228	Puerto Vallarta	MEX		04/14/2022		1,628							1,628	1,628			
100082229	Puerto Vallarta	MEX		04/14/2022		10,031							10,031	10,031			
100082230	Sayulita	MEX		04/14/2022		3,306							3,306	3,306			
100082231	Puerta Vallarta	MEX		04/14/2022		9,327							9,327	9,327			
100082232	Cabo San Lucas Bcs	MEX		04/14/2022		10,849							10,849	10,849			
100082233	Sayulita Nayarit	MEX		04/14/2022		21,785							21,785	21,785			
100082721	Den Haag	NLD		04/27/2022		192							192	198	6		6
100082723	Den Haag	NLD		04/27/2022		92							92	95	3		3
100082725	Den Haag	NLD		04/27/2022		279							279	289	9		9
100082727	Katwijk	NLD		04/27/2022		270							270	278	8		8
100082729	Schiedam/Vlaardingen	NLD		04/27/2022		98							98	103	5		5
100082730	Schiedam/Vlaardingen	NLD		04/27/2022		108							108	111	3		3
100082737	Leiden	NLD		04/27/2022		202							202	209	6		6
100082745	Lelystad	NLD		04/27/2022		2,652							2,652	2,720	68		68
100082746	Lelystad	NLD		04/27/2022		2,714							2,714	2,783	69		69
100082751	Den Haag	NLD		04/27/2022		636							636	655	18		18
100082754	Spijkenisse	NLD		04/27/2022		379							379	391	11		11
100082756	Spijkenisse	NLD		04/27/2022		439							439	452	13		13
100082758	Spijkenisse	NLD		04/27/2022		417							417	430	13		13
100082761	Katwijk	NLD		04/27/2022		481							481	497	16		16
100082763	Amsterdam	NLD		04/27/2022		2,632							2,632	2,710	77		77
100082764	Venlo	NLD		04/27/2022		155							155	160	5		5
100082767	Den Haag	NLD		04/27/2022		657							657	682	25		25
100082768	Capelle Aan Den Ijssel	NLD		04/27/2022		173							173	179	6		6
100082771	Rotterdam	NLD		04/27/2022		336							336	347	11		11
100082777	Schiedam/Vlaardingen	NLD		04/27/2022		586							586	604	19		19
100082778	Schiedam/Vlaardingen	NLD		04/27/2022		687							687	707	20		20
100082781	Schiedam/Vlaardingen	NLD		04/27/2022		382							382	394	11		11

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100082783	Schiedam/Vlaardingen	NLD		04/27/2022		651							651	672	21		21
100082788	Heerlen	NLD		04/27/2022		546							546	562	16		16
100082791	Enschede	NLD		04/27/2022		216							216	222	7		7
100082795	Enschede	NLD		04/27/2022		189							189	195	6		6
100082797	Almelo	NLD		04/27/2022		145							145	150	4		4
100082798	Rotterdam	NLD		04/27/2022		275							275	284	8		8
100082802	Den Haag	NLD		04/27/2022		26,076							26,076	27,163	1,087		1,087
100082803	Gorredijk	NLD		04/27/2022		202							202	208	6		6
100082805	Venlo	NLD		04/27/2022		154							154	158	5		5
100083282	San Jose Del Cabo	MEX		05/12/2022		6,837							6,837	6,837			
100083283	San Miguel De Allende Guanajua	MEX		05/12/2022		3,288							3,288	3,288			
100083284	Puerto Vallarta	MEX		05/12/2022		6,927							6,927	6,927			
100083294	Nijmegen	NLD		05/27/2022		769							769	779	10		10
100083295	Gouda	NLD		05/27/2022		23,610							23,610	24,055	444		444
100083296	Gouda	NLD		05/27/2022		407							407	412	6		6
100083299	Nijmegen	NLD		05/27/2022		324							324	328	4		4
100083302	Amsterdam	NLD		05/27/2022		1,083							1,083	1,097	14		14
100083303	Castricum	NLD		05/27/2022		3,703							3,703	3,784	81		81
100083306	Utrecht	NLD		05/27/2022		74,523							74,523	75,954	1,431		1,431
100083308	Heerlen	NLD		05/27/2022		109							109	110	1		1
100083314	Rotterdam	NLD		05/27/2022		582							582	591	8		8
100083317	Rotterdam	NLD		05/27/2022		432							432	435	4		4
100083321	Rotterdam	NLD		05/27/2022		188							188	190	3		3
100083326	Amsterdam/Amstelveen	NLD		05/27/2022		350							350	355	5		5
100083328	Rotterdam	NLD		05/27/2022		584							584	647	64		64
100083330	Eindhoven	NLD		05/27/2022		382							382	387	5		5
100083332	Tilburg	NLD		05/27/2022		895							895	909	14		14
100083336	Rotterdam	NLD		05/27/2022		164							164	166	2		2
100083338	Rotterdam	NLD		05/27/2022		309							309	313	4		4
100083344	Amsterdam	NLD		05/27/2022		84							84	86	2		2
100083346	Rotterdam	NLD		05/27/2022		660							660	670	10		10
100083348	Heemstede	NLD		05/27/2022		559							559	566	7		7
100083350	Den Haag	NLD		05/27/2022		259							259	263	4		4
100083353	Lelystad	NLD		05/27/2022		337							337	343	6		6
100083355	Utrecht	NLD		05/27/2022		25,757							25,757	25,796	39		39
100083357	Schiedam/Vlaardingen	NLD		05/27/2022		699							699	708	9		9
100083360	Schiedam/Vlaardingen	NLD		05/27/2022		618							618	627	8		8
100083362	Schiedam/Vlaardingen	NLD		05/27/2022		641							641	650	8		8
100083364	Schiedam/Vlaardingen	NLD		05/27/2022		664							664	673	9		9
100083366	Schiedam/Vlaardingen	NLD		05/27/2022		596							596	604	8		8
100083368	Schiedam/Vlaardingen	NLD		05/27/2022		733							733	743	10		10
100083370	Schiedam/Vlaardingen	NLD		05/27/2022		598							598	607	9		9
100083377	Heerlen	NLD		05/27/2022		134							134	136	2		2
100083379	Rotterdam	NLD		05/27/2022		6,769							6,769	7,014	244		244
100083383	Utrecht	NLD		05/27/2022		845							845	856	11		11
100083403	Gorredijk	NLD		05/27/2022		291							291	294	4		4
100083407	Emmeloord	NLD		05/27/2022		414							414	419	5		5
100083409	Emmeloord	NLD		05/27/2022		414							414	419	5		5
100083417	Roosendaal	NLD		05/27/2022		143							143	145	2		2
100083421	Appingedam	NLD		05/27/2022		110							110	112	2		2
100083426	Tilburg	NLD		05/27/2022		313							313	317	4		4

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100083430	Zaltbommel	NLD		05/27/2022		643							643	651	9		9
100083433	Zaltbommel	NLD		05/27/2022		460							460	475	15		15
100083434	Zaltbommel	NLD		05/27/2022		203							203	205	2		2
100083734	Puerto Vallarta	MEX		06/28/2022		3,024							3,024	3,024			
100083735	Nuevo Vallarta Nay	MEX		06/28/2022		3,154							3,154	3,154			
100083736	Cabo San Lucas	MEX		06/28/2022		8,961							8,961	8,961			
100084119	Pompano Beach	FL		08/12/2022		1,822							1,822	1,822			
100084231	Hoogeveen	NLD		06/30/2022		506							506	525	19		19
100084235	Utrecht	NLD		06/30/2022		420							420	436	16		16
100084237	Lelystad	NLD		06/30/2022		165							165	173	7		7
100084243	Rotterdam	NLD		06/30/2022		5,239							5,239	5,451	212		212
100084244	Gorinchem	NLD		06/30/2022		199							199	207	8		8
100084250	Uden	NLD		06/30/2022		266							266	276	10		10
100084254	Den Haag	NLD		06/30/2022		140							140	145	5		5
100084259	Venlo	NLD		06/30/2022		410							410	425	15		15
100084270	Heerlen	NLD		06/30/2022		20,770							20,770	21,680	911		911
100084277	Zaltbommel	NLD		06/30/2022		154							154	160	6		6
100084281	Utrecht	NLD		06/30/2022		214							214	222	8		8
100084282	Utrecht	NLD		06/30/2022		225							225	234	9		9
100084285	Almelo	NLD		06/30/2022		605							605	640	35		35
100084287	Doetinchem	NLD		06/30/2022		247							247	256	9		9
100084288	Lelystad	NLD		06/30/2022		517							517	535	19		19
100084291	Lelystad	NLD		06/30/2022		1,345							1,345	1,391	46		46
100084293	Utrecht	NLD		06/30/2022		3,197							3,197	3,312	115		115
100084295	Utrecht	NLD		06/30/2022		3,190							3,190	3,305	115		115
100084300	Zoetermeer	NLD		06/30/2022		480							480	499	18		18
100084303	Groningen	NLD		06/30/2022		25,881							25,881	26,968	1,088		1,088
100084305	Spijkenisse	NLD		06/30/2022		328							328	340	12		12
100084308	Winterswijk	NLD		06/30/2022		1,131							1,131	1,176	45		45
100084310	Zoetermeer	NLD		06/30/2022		589							589	611	22		22
100084314	Spijkenisse	NLD		06/30/2022		425							425	441	16		16
100084316	Uden	NLD		06/30/2022		188							188	195	7		7
100084322	Capelle Aan Den Ijssel	NLD		06/30/2022		154							154	160	6		6
100084329	Enkhuizen/Hoorn	NLD		06/30/2022		45							45	47	2		2
100084332	Amsterdam/Amstelveen	NLD		06/30/2022		513							513	532	19		19
100084394	Edisto Island	SC		08/12/2022		11,628							11,628	11,628			
100084400	San Bernardino	CA		08/12/2022		3,209							3,209	3,209			
100084401	Grand Rapids	MI		08/12/2022		1,752							1,752	1,752			
100084413	Bradenton	FL		08/12/2022		2,585							2,585	2,583		(2)	(2)
100084415	Sarasota	FL		08/12/2022		1,167							1,167	1,167			
100084423	Farmers Branch	TX		08/12/2022		1,622							1,622	1,622			
100084454	Cabo San Lucas	MEX		07/11/2022		6,064							6,064	6,064			
100084455	Cabo San Lucas	MEX		07/11/2022		1,970							1,970	1,970			
100084456	San Francisco	MEX		07/11/2022		3,213							3,213	3,213			
100084457	San Jose Del Cabo Bcs	MEX		07/11/2022		17,939							17,939	17,939			
100084458	Cabo San Lucas	MEX		07/11/2022		11,910							11,910	11,910			
100085025	Rotterdam	NLD		07/27/2022		700							700	745	45		45
100085031	Dordrecht/Drechtsteden	NLD		07/27/2022		396							396	423	27		27
100085039	Rotterdam	NLD		07/27/2022		157							157	167	10		10
100085040	Amsterdam/Amstelveen	NLD		07/27/2022		2,396							2,396	2,594	198		198
100085044	Emmen	NLD		07/27/2022		3,062							3,062	3,221	159		159

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100085051	Haarlem	NLD		07/27/2022		1,936							1,936	2,081	145		145
100085052	Groningen	NLD		07/27/2022		1,197							1,197	1,287	90		90
100085053	Groningen	NLD		07/27/2022		950							950	1,030	79		79
100085054	Leiden	NLD		07/27/2022		4,041							4,041	4,228	186		186
100085055	Capelle Aan Den Ijssel	NLD		07/27/2022		4,210							4,210	4,505	296		296
100085060	Den Haag	NLD		07/27/2022		230							230	244	15		15
100085061	Castricum	NLD		07/27/2022		5,000							5,000	5,370	369		369
100085064	Den Haag	NLD		07/27/2022		417							417	444	28		28
100085069	Venlo	NLD		07/27/2022		187							187	200	14		14
100085074	Schiedam/Vlaardingen	NLD		07/27/2022		136							136	145	9		9
100085076	Enschede	NLD		07/27/2022		160							160	171	11		11
100085077	Schiedam/Vlaardingen	NLD		07/27/2022		239							239	256	16		16
100085084	Yerseke	NLD		07/27/2022		158							158	168	10		10
100085086	Zierikzee	NLD		07/27/2022		141							141	150	9		9
100085092	Emmen	NLD		07/27/2022		225							225	240	15		15
100085095	Dordrecht/Drechtsteden	NLD		07/27/2022		170							170	181	11		11
100085098	Lelystad	NLD		07/27/2022		179							179	191	12		12
100085101	Heerlen	NLD		07/27/2022		1,103							1,103	1,201	98		98
100085103	Venlo	NLD		07/27/2022		228							228	244	16		16
100085106	Roosendaal	NLD		07/27/2022		361							361	385	24		24
100085110	Heerlen	NLD		07/27/2022		1,089							1,089	1,185	97		97
100085116	Eindhoven	NLD		07/27/2022		35,718							35,718	38,180	2,462		2,462
100085123	Tilburg	NLD		07/27/2022		1,231							1,231	1,315	84		84
100085126	Den Haag	NLD		07/27/2022		332							332	353	22		22
100085130	Bergen Op Zoom	NLD		07/27/2022		187							187	199	12		12
100085132	Almere	NLD		07/27/2022		92							92	98	6		6
100085134	Enschede	NLD		07/27/2022		6,123							6,123	6,363	240		240
100085136	Enschede	NLD		07/27/2022		1,378							1,378	1,470	92		92
100085139	Utrecht	NLD		07/27/2022		204							204	218	14		14
100085141	Lelystad	NLD		07/27/2022		241							241	257	16		16
100085997	Cabo San Lucas	MEX		08/19/2022		19,380							19,380	19,380			
100085998	Todos Santos	MEX		08/19/2022		3,856							3,856	3,856			
100085999	Mx	MEX		08/19/2022		2,010							2,010	2,010			
100086001	Ciudad De Mexico	MEX		08/19/2022		5,920							5,920	5,920			
100086002	Los Cabos	MEX		08/19/2022		2,447							2,447	2,447			
100086003	Puerto Vallarta	MEX		08/19/2022		6,934							6,934	6,934			
100086267	Katwijk	NLD		08/29/2022		570							570	621	51		51
100086273	Amsterdam	NLD		08/29/2022		325							325	354	29		29
100086276	Roosendaal	NLD		08/29/2022		367							367	401	34		34
100086278	S-Hertogenbosch	NLD		08/29/2022		195							195	212	18		18
100086281	Capelle Aan Den Ijssel	NLD		08/29/2022		164							164	178	15		15
100086285	Groningen	NLD		08/29/2022		444							444	490	46		46
100086288	Delft	NLD		08/29/2022		924							924	1,005	81		81
100086294	Zierikzee	NLD		08/29/2022		263							263	286	24		24
100086295	Almelo	NLD		08/29/2022		167							167	185	19		19
100086297	Emmeloord	NLD		08/29/2022		371							371	406	34		34
100086299	Bergen Op Zoom	NLD		08/29/2022		168							168	182	15		15
100086303	Katwijk	NLD		08/29/2022		528							528	573	46		46
100086305	Amsterdam	NLD		08/29/2022		658							658	716	58		58
100086316	Gorredijk	NLD		08/29/2022		122							122	134	12		12
100086318	Venlo	NLD		08/29/2022		121							121	135	15		15

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100086319	Den Haag	NLD		08/29/2022		168							168	183	15		15
100086326	Gorredijk	NLD		08/29/2022		77							77	91	13		13
100086327	Oostburg	NLD		08/29/2022		300							300	326	27		27
100086328	Oostburg	NLD		08/29/2022		1,999							1,999	2,131	132		132
100086340	Amsterdam	NLD		08/29/2022		1,619							1,619	1,847	228		228
100086342	Amsterdam	NLD		08/29/2022		7,376							7,376	8,103	727		727
100086344	Hoogeveen	NLD		08/29/2022		507							507	553	46		46
100086348	Utrecht	NLD		08/29/2022		162							162	177	15		15
100086355	Zaltbommel	NLD		08/29/2022		182							182	198	16		16
100086359	San Miguel De Allende	MEX		09/01/2022		4,133							4,133	4,133			
100086360	Cabo San Lucas	MEX		09/01/2022		7,069							7,069	7,069			
100086361	San Jose Del Cabo	MEX		09/01/2022		2,082							2,082	2,082			
100086362	San Jose Del Cabo	MEX		09/01/2022		17,920							17,920	17,920			
100086934	Silver Spring	MD		10/24/2022		10,265							10,265	10,265			
100086935	Destin	FL		10/24/2022		6,709							6,709	6,709			
100086938	Shelley	ID		10/24/2022		2,100							2,100	2,100			
100086942	Tucson	AZ		10/24/2022		139							139	139			
100086945	Tomball	TX		10/24/2022		70,875							70,875	70,875			
100086946	Tampa	FL		10/24/2022		2,214							2,214	2,214			
100086957	Venice	FL		10/24/2022		2,246							2,246	2,246			
100086958	Plantation	FL		10/24/2022		1,560							1,560	1,560			
100086962	Las Vegas	NV		10/24/2022		1,851							1,851	1,851			
100086963	Manchester	NH		10/24/2022		2,076							2,076	2,076			
100086964	West Long Branch	NJ		10/24/2022		12,055							12,055	12,050		(5)	(5)
100086965	Saint Paul	MN		10/24/2022		2,087							2,087	2,087			
100086966	Blackfoot	ID		10/24/2022		5,608							5,608	5,608			
100086969	Lansing	MI		10/24/2022		1,085							1,085	1,085			
100086970	Freehold	NJ		10/24/2022		1,818							1,818	1,818			
100086971	Aurora	IL		10/24/2022		5,974							5,974	5,974			
100086972	Philadelphia	PA		10/24/2022		1,739							1,739	1,739			
100086973	Newark	NJ		10/24/2022		4,707							4,707	4,707			
100086974	Panama City Beach	FL		10/24/2022		2,428							2,428	2,428			
100086975	Baltimore	MD		10/24/2022		1,467							1,467	1,467			
100086977	Santa Barbara	CA		10/24/2022		7,530							7,530	7,530			
100086978	Lansing	MI		10/24/2022		942							942	942			
100086979	Deerfield Beach	FL		10/24/2022		3,000							3,000	3,000			
100086982	Kailua Kona	HI		11/04/2022		8,912							8,912	8,912			
100086984	Lake Harmony	PA		11/04/2022		13,651							13,651	13,651			
100086997	Texas City	TX		11/04/2022		1,739							1,739	1,739			
100086998	Miami	FL		11/04/2022		1,150							1,150	1,150			
100087003	Knoxville	TN		11/04/2022		2,827							2,827	2,827			
100087004	Knoxville	TN		11/04/2022		2,827							2,827	2,827			
100087006	Knoxville	TN		11/04/2022		2,692							2,692	2,692			
100087007	Memphis	TN		11/04/2022		1,142							1,142	1,142			
100087015	Panama City Beach	FL		11/04/2022		231							231	231			
100087035	Riviera Beach	FL		11/04/2022		4,703							4,703	4,703			
100087042	Santa Ana	CA		11/04/2022		6,324							6,324	6,324			
100087050	San Antonio	TX		11/04/2022		3,235							3,235	3,235			
100087055	Bolingbrook	IL		11/04/2022		778							778	778			
100087061	Fullerton	CA		11/04/2022		2,280							2,280	2,280			
100087062	Riviera Beach	FL		11/04/2022		2,319							2,319	2,319			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100087065	San Diego	CA		11/04/2022		1,639							1,639	1,639			
100087070	Baltimore	MD		11/04/2022		6,406							6,406	6,408		2	2
100087075	Rowlett	TX		11/04/2022		11,922							11,922	11,922			
100087077	Puerto Escondido	MEX		09/26/2022		2,601							2,601	2,601			
100087078	San Jose Del Cabo	MEX		09/26/2022		2,133							2,133	2,133			
100087080	Los Cabos Bcs	MEX		09/26/2022		120,471							120,471	120,471			
100087091	Philadelphia	PA		11/04/2022		1,167							1,167	1,167			
100087100	Knoxville	TN		11/04/2022		10							10	10			
100087111	Merrifield	MN		11/04/2022		2,000							2,000	2,000			
100087118	University Heights	OH		11/04/2022		413							413	413			
100087119	Knoxville	TN		11/04/2022		89							89	89			
100087130	Knoxville	TN		11/04/2022		162							162	162			
100087596	Tilburg	NLD		09/27/2022		2,589							2,589	2,880	291		291
100087597	Enschede	NLD		09/27/2022		294							294	334	40		40
100087604	S-Hertogenbosch	NLD		09/27/2022		240							240	272	32		32
100087606	Amsterdam/Amstelveen	NLD		09/27/2022		264							264	300	36		36
100087608	Heerlen	NLD		09/27/2022		345							345	392	47		47
100087611	Katwijk	NLD		09/27/2022		356							356	405	49		49
100087615	Bergen Op Zoom	NLD		09/27/2022		9,590							9,590	10,672	1,082		1,082
100087616	Capelle Aan Den Ijssel	NLD		09/27/2022		80							80	91	11		11
100087622	Apeldoorn	NLD		09/27/2022		23,016							23,016	26,787	3,771		3,771
100087626	Valkenburg Aan De Geul	NLD		09/27/2022		148							148	169	21		21
100087628	Valkenburg Aan De Geul	NLD		09/27/2022		108							108	128	20		20
100087630	Valkenburg Aan De Geul	NLD		09/27/2022		97							97	115	18		18
100087631	Valkenburg Aan De Geul	NLD		09/27/2022		116							116	132	16		16
100087633	Heerlen	NLD		09/27/2022		132							132	151	19		19
100087636	Gonden	NLD		09/27/2022		9,590							9,590	10,967	1,377		1,377
100087639	Nijmegen	NLD		09/27/2022		32,127							32,127	36,693	4,567		4,567
100087640	Rotterdam	NLD		09/27/2022		4,987							4,987	5,567	580		580
100087643	Lelystad	NLD		09/27/2022		1,765							1,765	2,038	273		273
100087644	Heerhugowaard	NLD		09/27/2022		159							159	182	23		23
100087647	Almelo	NLD		09/27/2022		101							101	114	13		13
100087649	Oostburg	NLD		09/27/2022		61							61	69	8		8
100087651	Amsterdam	NLD		09/27/2022		90							90	102	12		12
100087656	Almelo	NLD		09/27/2022		103							103	117	14		14
100087662	Oostburg	NLD		09/27/2022		127							127	145	18		18
100087672	Cabo San Lucas	MEX		10/03/2022		9,025							9,025	9,025			
100087673	Madero	MEX		10/03/2022		2,248							2,248	2,248			
100087675	Puerto Vallarta	MEX		10/03/2022		12,811							12,811	12,811			
100087734	San Jose Del Cabo Bcs	MEX		10/11/2022		262,147							262,147	262,147			
100087735	Cabo San Lucas	MEX		10/11/2022		18,505							18,505	18,505			
100088286	Palm Beach Gardens	FL		10/24/2022		3,606							3,606	3,606			
100088287	Ontario	CA		10/24/2022		3,173							3,173	3,173			
100088295	Essex	CT		10/24/2022		3,495							3,495	3,495			
100088490	Heerlen	NLD		10/27/2022		720							720	695	(25)		(25)
100088494	Amsterdam	NLD		10/27/2022		397							397	373	(24)		(24)
100088496	Tilburg	NLD		10/27/2022		1,194							1,194	1,118	(77)		(77)
100088501	Emmen	NLD		10/27/2022		100							100	96	(5)		(5)
100088504	Hilversum	NLD		10/27/2022		4,170							4,170	3,954	(215)		(215)
100088511	Den Haag	NLD		10/27/2022		2,316							2,316	2,192	(124)		(124)
100088515	Tilburg	NLD		10/27/2022		290							290	298	8		8

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100088524	Almelo	NLD		10/27/2022		146							146	138	(8)		(8)
100088525	Enkhuizen/Hoorn	NLD		10/27/2022		5,142							5,142	4,856	(287)		(287)
100088527	Hoogeveen	NLD		10/27/2022		2,631							2,631	2,497	(134)		(134)
100088530	Bergen Op Zoom	NLD		10/27/2022		8,686							8,686	8,240	(446)		(446)
100088533	Enschede	NLD		10/27/2022		197							197	187	(10)		(10)
100088538	Rotterdam	NLD		10/27/2022		338							338	319	(19)		(19)
100088540	S-Hertogenbosch	NLD		10/27/2022		235							235	222	(13)		(13)
100088543	Den Haag	NLD		10/27/2022		632							632	595	(37)		(37)
100088545	Bergen Op Zoom	NLD		10/27/2022		31							31	41	10		10
100088549	Den Haag	NLD		10/27/2022		739							739	695	(44)		(44)
100088555	Heerlen	NLD		10/27/2022		119							119	112	(7)		(7)
100088557	Utrecht	NLD		10/27/2022		290							290	272	(17)		(17)
100088559	Utrecht	NLD		10/27/2022		280							280	263	(17)		(17)
100088562	Schiedam/Vlaardingen	NLD		10/27/2022		496							496	468	(28)		(28)
100088563	Leiden	NLD		10/27/2022		221							221	209	(13)		(13)
100088565	Katwijk	NLD		10/27/2022		8,918							8,918	8,404	(514)		(514)
100088568	Breda	NLD		10/27/2022		218							218	205	(13)		(13)
100088576	Den Haag	NLD		10/27/2022		309							309	290	(19)		(19)
100088579	Heerhugowaard	NLD		10/27/2022		2,316							2,316	2,211	(106)		(106)
100088580	Heerhugowaard	NLD		10/27/2022		164							164	156	(8)		(8)
100088997	Cabo San Lucas	MEX		11/04/2022		2,566							2,566	2,566			
100088998	San Francisco Nayarit	MEX		11/04/2022		11,823							11,823	11,823			
100088999	Playa De Rosarito Mx	MEX		11/04/2022		2,835							2,835	2,835			
100089000	La Cruz De Huanacaxtle	MEX		11/04/2022		4,265							4,265	4,265			
100089001	Municipio De Tepoztlan	MEX		11/04/2022		37,577							37,577	37,577			
100089003	Seattle	WA		11/04/2022		2,090							2,090	2,090			
100089010	Riverdale	GA		11/04/2022		906							906	906			
100089011	Hialeah	FL		11/04/2022		2,834							2,834	2,834			
100089016	North Topsail Beach	NC		11/04/2022		3,256							3,256	3,256			
100089018	Cadillac	MI		11/04/2022		2,928							2,928	2,928			
100089021	Elgin	IL		11/04/2022		1,321							1,321	1,321			
100089022	Destin	FL		11/04/2022		1,962							1,962	1,962			
100089023	Kingston	WA		11/04/2022		2,414							2,414	2,414			
100089046	Lakeshore	CA		11/04/2022		2,278							2,278	2,278			
100089047	Lodi	CA		11/04/2022		3,341							3,341	3,341			
100089645	Groningen	NLD		11/29/2022		411							411	435	24		24
100089648	Almelo	NLD		11/29/2022		106							106	112	6		6
100089653	Maastricht	NLD		11/29/2022		2,065							2,065	2,138	73		73
100089654	Rotterdam	NLD		11/29/2022		2,891							2,891	3,077	186		186
100089668	Rotterdam	NLD		11/29/2022		5,533							5,533	5,887	354		354
100089669	Rotterdam	NLD		11/29/2022		11,359							11,359	12,046	688		688
100089680	Schiedam/Vlaardingen	NLD		11/29/2022		168							168	177	9		9
100089684	Spijkenisse	NLD		11/29/2022		19,268							19,268	20,449	1,180		1,180
100089687	Breda	NLD		11/29/2022		245							245	259	14		14
100089688	Appingedam	NLD		11/29/2022		5,132							5,132	5,373	241		241
100089691	Roosendaal	NLD		11/29/2022		165							165	208	43		43
100089692	Eindhoven	NLD		11/29/2022		3,408							3,408	3,618	211		211
100089694	Lelystad	NLD		11/29/2022		173							173	182	9		9
100089703	Tilburg	NLD		11/29/2022		3,098							3,098	3,309	211		211
100089705	Zierikzee	NLD		11/29/2022		89							89	95	5		5
100089707	Katwijk	NLD		11/29/2022		88							88	93	5		5

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1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100089726	Zierikzee	NLD		11/29/2022		291							291	307	16		16
100089729	Dordrecht/Drechtsteden	NLD		11/29/2022		520							520	550	30		30
100089732	Puerto Vallarta	MEX		12/02/2022		1,607							1,607	1,607			
100089733	Monterrey	MEX		12/02/2022		1,688							1,688	1,688			
100089734	Cabo San Lucas	MEX		12/02/2022		7,171							7,171	7,171			
100089735	San Miguel De Allende	MEX		12/02/2022		2,044							2,044	2,044			
100089736	La Paz	MEX		12/02/2022		1,740							1,740	1,740			
100089737	Bahia De Banderas	MEX		12/02/2022		2,111							2,111	2,111			
100090560	Gorredijk	NLD		12/28/2022		50							50	52	2		2
100090561	Gorredijk	NLD		12/28/2022		1,591							1,591	1,592	1		1
100090562	Hoogeveen	NLD		12/28/2022		412							412	415	4		4
100090566	Schiedam/Vlaardingen	NLD		12/28/2022		177							177	182	5		5
100090570	Leiden	NLD		12/28/2022		227							227	233	6		6
100090574	Zaandam	NLD		12/28/2022		267							267	274	6		6
100090577	Heerhugowaard	NLD		12/28/2022		2,121							2,121	2,199	77		77
100090578	Heerhugowaard	NLD		12/28/2022		138							138	142	4		4
100090595	Rotterdam	NLD		12/28/2022		55							55	68	13		13
100090598	Roden	NLD		12/28/2022		10,607							10,607	10,954	347		347
100090600	Utrecht	NLD		12/28/2022		57							57	59	2		2
100091339	Rosarito	MEX		01/17/2023									2,144	2,144			
100091340	Mazatlan	MEX		01/17/2023									1,253	1,253			
100091341	Cabo San Lucas	MEX		01/17/2023									3,155	3,155			
100091342	Cabo San Lucas	MEX		01/17/2023									2,393	2,393			
100091343	Los Barriles	MEX		01/17/2023									2,710	2,710			
100091344	Ciudad De Mexico	MEX		01/17/2023									1,512	1,512			
100091345	Cabo San Lucas	MEX		01/17/2023									2,029	2,029			
100091346	Cabo San Lucas	MEX		01/17/2023									2,512	2,512			
100091347	Sayulita	MEX		01/17/2023									3,384	3,384			
100091357	Cabo San Lucas	MEX		01/17/2023									9,121	9,121			
100091358	Tijuana	MEX		01/17/2023									1,286	1,286			
100091884	Gouda	NLD		01/27/2023									179	180			
100091886	Rotterdam	NLD		01/27/2023									314	313	(1)		(1)
100091888	Hoogezand-Sappemeer	NLD		01/27/2023									53	53			
100091889	Rotterdam	NLD		01/27/2023									4,998	5,027	29		29
100091891	Leeuwarden	NLD		01/27/2023									2,608	2,631	23		23
100091893	Schiedam/Vlaardingen	NLD		01/27/2023									4,563	4,455	(108)		(108)
100091894	Apeldoorn	NLD		01/27/2023									8,692	8,909	217		217
100091900	Schiedam/Vlaardingen	NLD		01/27/2023									176	175			
100091904	Lelystad	NLD		01/27/2023									175	176			
100091908	Lelystad	NLD		01/27/2023									178	179			
100091920	Lelystad	NLD		01/27/2023									159	159			
100091925	Zierikzee	NLD		01/27/2023									438	438			
100099566	San Miguel De Allende Centro	MEX		02/17/2023									3,963	3,963			
100099567	San Jose Del Cabo	MEX		02/17/2023									1,417	1,417			
100099568	Puerto Vallarta	MEX		02/17/2023									7,437	7,437			
100099569	Cabo San Lucas	MEX		02/17/2023									1,981	1,981			
100099722	Dokkum	NLD		02/27/2023									204	210	6		6
100099725	Delft	NLD		02/27/2023									925	979	54		54
100099730	Roosendaal	NLD		02/27/2023									101	105	4		4
100099732	Amsterdam	NLD		02/27/2023									1,768	1,818	50		50
100101709	Zaandam	NLD		03/30/2023									4,557	4,590	33		33

SCHEDULE B - PART 3

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

1 Loan Number	Location 2 City	Location 3 State	4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment 8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
100101714	Lelystad	NLD		03/30/2023									160	160			
100101720	Oostburg	NLD		03/30/2023									72	71			
100101722	Doetinchem	NLD		03/30/2023									297	298	1		1
100101725	Zaandam	NLD		03/30/2023									12,788	12,508	(280)		(280)
100103333	Bergen Op Zoom	NLD		04/28/2023									232	229	(3)		(3)
100103337	Den Haag	NLD		04/28/2023									951	936	(15)		(15)
100103348	Emmen	NLD		04/28/2023									48	49			
100103353	Roosendaal	NLD		04/28/2023									94	92	(2)		(2)
100103354	Den Haag	NLD		04/28/2023									1,398	1,377	(21)		(21)
100103360	Enschede	NLD		04/28/2023									106	104	(2)		(2)
100103362	Rotterdam	NLD		04/28/2023									48	47	(1)		(1)
100103365	Rotterdam	NLD		04/28/2023									129	127	(2)		(2)
100108509	Enschede	NLD		05/25/2023									389	399	10		10
100108512	Echt/Limburg	NLD		05/25/2023									858	920	62		62
100108515	Deventer	NLD		05/25/2023										39	39		39
100108517	Schiedam/Vlaardingen	NLD		05/25/2023									103	106	2		2
100108526	Oostburg	NLD		05/25/2023									2,144	2,119	(25)		(25)
100108530	Lelystad	NLD		05/25/2023									100	102	2		2
100108532	Zierikzee	NLD		05/25/2023									69	71	2		2
100108551	Bussum/Uothoorn/Purmerend	NLD		05/25/2023									110	112	3		3
100110778	Lelystad	NLD		06/28/2023									96	96			
100110782	Schiedam/Vlaardingen	NLD		06/28/2023									321	318	(3)		(3)
100110787	Arnhem	NLD		06/28/2023									31	31			
100110791	Almelo	NLD		06/28/2023									67	66	(1)		(1)
100110796	Lelystad	NLD		06/28/2023									3,274	3,287	13		13
100110798	Amsterdam	NLD		06/28/2023									62,647	62,773	126		126
100110800	Alkmaar	NLD		06/28/2023									37	37			
100110807	Hilversum	NLD		06/28/2023									6,548	6,444	(104)		(104)
100110808	Groningen	NLD		06/28/2023									153	153	1		1
100119557	Heerlen	NLD		07/28/2023									174	170	(4)		(4)
100119558	Emmen	NLD		07/28/2023									79	75	(4)		(4)
100119564	Rotterdam	NLD		07/28/2023									190	185	(5)		(5)
100119569	Almere	NLD		07/28/2023									833	810	(23)		(23)
100119570	Almere	NLD		07/28/2023									175	171	(4)		(4)
100119581	Almere	NLD		07/28/2023									737	718	(19)		(19)
100121051	Netherlands	NLD		08/28/2023									1,666	1,686	20		20
100121058	Netherlands	NLD		08/28/2023									49	49			
100121062	Netherlands	NLD		08/28/2023									5,084	5,149	65		65
100121065	Netherlands	NLD		08/28/2023									75	75			
100121070	Netherlands	NLD		08/28/2023									47	47	1		1
100121077	Netherlands	NLD		08/28/2023									85	85			
100130098	Netherlands	NLD		09/26/2023									88	97	9		9
100130108	Netherlands	NLD		09/26/2023									113	122	9		9
100130112	Netherlands	NLD		09/26/2023									634	655	21		21
100130117	Netherlands	NLD		09/26/2023									76	79	3		3
100130119	Netherlands	NLD		09/26/2023									92	101	9		9
100130122	Netherlands	NLD		09/26/2023									114	118	5		5
100130127	Netherlands	NLD		09/26/2023									67	82	15		15
100130129	Netherlands	NLD		09/26/2023									20	21	1		1
100130131	Netherlands	NLD		09/26/2023									59	62	3		3
100130132	Netherlands	NLD		09/26/2023									89	112	23		23

SCHEDULE B - PART 3

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

1 Loan Number	Location 2 City	Location 3 State	4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment 8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
100134400	Netherlands	NLD		10/27/2023									854	889	35		35
19336	Various	FL		05/17/2019		1,622,599							1,622,599	1,622,599			
19343	Various	FL		02/21/2020		75,491							75,491	75,491			
19344	Cheshire East (Ua)	GBR		05/01/2020		14,995,399							14,995,399	15,080,068	84,669		84,669
2321501	London	GBR		05/26/2021		22,256,646							22,256,646	25,262,403	3,005,757		3,005,757
7000037	Anaheim	CA		10/30/2018		106,719							106,719	106,719			
7100007	Yulee	FL		06/07/2018		678,789							678,789	678,789			
7100010	Yonkers	NY		11/19/2019		232,147							232,147	232,147			
7100012	Various	MO		08/05/2020		1,720,395							1,720,395	1,720,395			
7100017	Ferndale	WA		12/29/2020		412,860							412,860	412,860			
7200041	Tucson	AZ		12/31/2013													
7200193	Los Angeles	CA		05/15/2017													
7200208	Sunnyvale	CA		05/26/2021		60,417							60,417	60,417			
7200266	Seattle	WA		06/17/2021		4,890,347							4,890,347	4,890,347			
7200276	Tracy	CA		08/24/2018													
7200297	New York	NY		01/18/2019													
7200335	Las Palmas	ESP		08/09/2019										(24,414)	(24,414)		(24,414)
7200341	New York	NY		08/26/2019													
7200348	Nashville	TN		05/27/2021		189,289							189,289	189,289			
7200359	Middletown	NY		11/30/2019													
7200393	New York	NY		08/28/2020													
7200430	San Francisco	CA		04/01/2021		13							13	13			
7200439	Stockholm	SWE		03/30/2021		747,024							747,024	587,008	(160,016)		(160,016)
7200445	London	GBR		05/19/2021		1,545							1,545	1,853	308		308
7200450	London	GBR		07/09/2021		1,222,368							1,222,368	1,222,368	(81,452)		(81,452)
7200452	Various	DE		06/28/2021		8,206,432							8,206,432	7,495,971	(710,461)		(710,461)
7200462	Dublin	IRL		07/12/2021													
7200510	Boston	MA		03/14/2022		6,415,400							6,415,400	6,415,400			
7200583	New York	NY		09/02/2022													
7200584	New York	NY		09/02/2022													
7200593	New York	NY		11/08/2022		9,496,106							9,496,106	9,496,106			
7200594	New York	NY		11/08/2022		52,069,710							52,069,710	52,069,710			
7200641	New York	NY		11/29/2023													
7250102	New York	NY		06/01/2021		224,420							224,420	224,420			
7250108	Melville	NY		06/01/2021		348,807							348,807	348,807			
19348	El Segundo	CA		09/10/2021		28,000,000							28,000,000	28,000,000			
7200153	Brunswick	OH		06/07/2017		7,320,883						1	7,320,884	7,320,884			
7200196	Fort Wayne	IN		05/26/2021		2,129,828							2,129,828	2,129,828			
0299999. Mortgages with partial repayments						218,775,413						(216)	218,956,249	220,987,358	1,769,951	179,707	1,949,658
1000710	Baytown	TX		10/08/2018	07/31/2023	27,855,816		240,153			240,153		28,095,969	28,481,736		385,767	385,767
7200365	Washington	DC		05/28/2021	11/03/2023	33,884,266			5,536,106		(5,536,106)		28,348,160	28,348,160			
100081598	Montclair	NJ		03/24/2022	10/31/2023	594,144		(846)			(846)		593,297	531,993		(61,304)	(61,304)
100081817	Delray Beach	FL		04/12/2022	10/31/2023	1,511,944		(334)			(334)		1,511,610	1,440,541		(71,069)	(71,069)
100081827	Burbank	CA		03/30/2022	10/19/2023	1,122,042		(179)			(179)		1,121,863	1,052,097		(69,766)	(69,766)
100084375	Houston	TX		08/12/2022	07/28/2023	277,223		(191)			(191)		277,032	248,766		(28,266)	(28,266)
100084380	Hilton Head Island	SC		08/12/2022	07/28/2023	483,213		(158)			(158)		483,054	457,849		(25,205)	(25,205)
100084390	Columbus	OH		08/12/2022	08/11/2023	147,514		(212)			(212)		147,302	127,307		(19,996)	(19,996)
100084417	Saint Marys	OH		08/12/2022	07/28/2023	405,392		(119)			(119)		405,272	386,132		(19,140)	(19,140)
100084429	Scranton	PA		08/12/2022	10/19/2023	132,376		(212)			(212)		132,164	119,711		(12,453)	(12,453)
100084441	Corona	CA		08/12/2022	07/28/2023	769,956		(967)			(967)		768,989	667,358		(101,631)	(101,631)
100085016	Oakland	CA		08/12/2022	07/28/2023	556,567		(89)			(89)		556,477	524,439		(32,038)	(32,038)

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100086940	Fredericksburg	TX		10/24/2022	10/19/2023	500,830		30			30		500,860	505,978		5,118	5,118
100086941	Haddonfield	NJ		10/24/2022	12/14/2023	713,300		200			200		713,500	745,926		32,426	32,426
100086947	East Hampton	NY		10/24/2022	10/19/2023	956,823		129			129		956,952	981,388		24,437	24,437
100087012	Myrtle Beach	SC		11/04/2022	07/28/2023	706,577		27			27		706,605	718,916		12,312	12,312
100087059	South River	NJ		11/04/2022	08/11/2023	315,181		(132)			(132)		315,049	292,354		(22,696)	(22,696)
100087084	Dunkirk	MD		11/04/2022	07/28/2023	335,069		(241)			(241)		334,828	323,996		(10,832)	(10,832)
100087101	Indio	CA		11/04/2022	08/11/2023	1,275,091		(352)			(352)		1,274,739	1,279,162		4,423	4,423
100087107	Columbus	OH		11/04/2022	07/28/2023	167,566		(175)			(175)		167,391	155,466		(11,925)	(11,925)
100087109	Lorain	OH		11/04/2022	07/28/2023	125,547		(97)			(97)		125,450	116,749		(8,702)	(8,702)
100087125	Waterville Valley	NH		11/04/2022	07/28/2023	708,638		(318)			(318)		708,321	695,979		(12,342)	(12,342)
100089004	Taylorsville	UT		11/04/2022	07/28/2023	417,024		(67)			(67)		416,957	404,718		(12,239)	(12,239)
100089008	Pittsburgh	PA		11/04/2022	07/28/2023	357,395		(193)			(193)		357,202	354,605		(2,597)	(2,597)
100089009	Easley	SC		11/04/2022	07/28/2023	443,910		(149)			(149)		443,762	425,254		(18,508)	(18,508)
100089015	Mooresville	NC		11/04/2022	08/11/2023	576,884		(90)			(90)		576,794	566,444		(10,351)	(10,351)
100089025	New Caney	TX		11/04/2022	07/28/2023	288,559		(56)			(56)		288,503	275,897		(12,607)	(12,607)
100089027	Lake Elsinore	CA		11/04/2022	07/28/2023	315,524		(341)			(341)		315,183	299,584		(15,600)	(15,600)
100089028	Easton	PA		11/04/2022	07/28/2023	198,939		(247)			(247)		198,692	183,975		(14,717)	(14,717)
100089030	Taft	CA		11/04/2022	07/28/2023	185,126		(217)			(217)		184,909	167,180		(17,729)	(17,729)
100089036	Myrtle Beach	SC		11/04/2022	07/28/2023	266,881		21			21		266,902	269,765		2,863	2,863
100089040	Scottsdale	AZ		11/04/2022	07/28/2023	773,614		298			298		773,912	786,910		12,998	12,998
0399999. Mortgages disposed						77,368,930		234,877	5,536,106		(5,301,229)		72,067,701	71,936,333		(131,368)	(131,368)
100013152	Mount Prospect	IL		05/25/2017		276,744		50,342			50,342		327,086	301,760		(25,326)	(25,326)
100013718	Greenbelt	MD		05/25/2017		131,311		12,748			12,748		144,059	95,940		(48,119)	(48,119)
100014265	Woodstock	VA		09/27/2017		369,092		116,666			116,666		485,758	414,100		(71,658)	(71,658)
100017608	Chicago	IL		04/26/2018		241,362		3,886			3,886		245,248	245,248			
100024443	Cleveland	OH		09/20/2018		60,968		23,625			23,625		84,594	49,200		(35,394)	(35,394)
100026456	Chicago	IL		09/26/2018		124,575		44,450			44,450		169,025	169,025			
100044749	Toledo	OH		11/19/2020		123,290		(4,955)			(4,955)		118,335	118,335			
100045371	St Louis	MO		11/25/2020		107,996		(6,199)			(6,199)		101,797	69,700		(32,097)	(32,097)
100045478	Lumberton	NC		11/25/2020		92,382		33,983			33,983		126,365	106,600		(19,765)	(19,765)
100046154	Quincy	FL		11/25/2020		60,930		(5,425)			(5,425)		55,505	55,505			
100048857	Orlando	FL		11/20/2020		149,393		19,127			19,127		168,520	168,520			
100054865	Childersburg	AL		03/23/2021		10,825							10,825	10,825			
0499999. Mortgages transferred						1,748,869		288,249			288,249		2,037,117	1,804,758		(232,359)	(232,359)
0599999 - Totals						549,179,066		2,107,502	5,536,106		(3,428,604)	4,506,206	550,437,719	546,359,992	(2,971,355)	(1,187,824)	(4,159,179)

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
1BA08F-QS-1	Acoma II Royalties 1BA08FQS1		WELD	CO	ACOMA ENERGY LLC		05/15/2015		756,741	756,741	756,741	1,000					96,459		100.000
1BA079-96-3	Acoma Royalties 1BA079963		WELD	CO	ACOMA ENERGY LLC		02/06/2015		964,206	964,206	964,206						75,274		100.000
1BA08A-CQ-1	Aven Gas & Oil, Inc. Royalties 1BA08ACQ1		HEMPHILL	TX	AVEN GAS & OIL, INC		05/01/2015		1,796,387	1,796,387	1,796,387						88,980		100.000
1BA645-78-2	Barkheimer Royalties 1BA645782		NOBLE	OH	BARKHEIMER REALTY LTD.		06/02/2014		2,001,440	2,001,440	2,001,440						140,343		100.000
1BANOD-AB-1	Conners Ferrari (Niobrara) Royalties 1BANODAB1		WELD	DE	BULLDOG ENERGY LLC		04/15/2016		387,276	387,276	387,276						226,002		100.000
1BANOC-FC-6	Ferrari Royalties 1BANOCFC6		WELD	DE	FERRARI ENERGY, LLC		01/21/2016		144,730	144,730	144,730						19,504		100.000
1BA08N-5F-5	GEO-COM Royalties 1BA08N5F5		WASHINGTON	PA	PEREGRINE ENERGY PARTNERS, LLC		06/23/2015		493,115	493,115	493,115						81,065		100.000
1BA357-95-8	Highfill Royalties 1BA357958		ALFALFA	OK	TENPOINT CONGLOMERATE, LLC; NORTHWEST OIL AND GAS EXPLORATION, LLC, JLB & SONS, LLC AND SON INVESTMENTS AND CONSULTING, LLC		02/02/2015		343,797	343,797	343,797						16,980		100.000
1BANOF-SW-P	Leann Sellers Grady County (Woodford- Scoop) Royalties 1BANOFSWP		CHICKASHA	OK	LEANN FISHER SELLERS		11/30/2016		555,571	555,571	555,571						109,495		100.000
1BANOD-KC-J	Precision Capital Marcellus Royalties 1BANODKCJ		SUSQUEHANNA	PA	PRECISION CAPITAL, L.P.		06/10/2016		487,625	487,625	487,625						211,646		100.000
1BA06E-YZ-1	Red Cloud Royalties 1BA06EYZ1		KARNES	TX	RED CLOUD VENTURES, LLC		09/15/2014		4,732,697	4,732,696	4,732,696						4,354,221		100.000
1BA07U-K2-2	Viking Royalties 1BA07UK22		WELD	DE	AK RESOURCES LLC		03/27/2015		574,083	574,083	574,083						122,606		100.000
1BANOG-RR-5	Wolf Resources Royalties - Hunter's Cove (Niobrara) 1BANOGRR5		WELD	DE	WOLF RESOURCES, LLC		01/27/2017		141,893	141,893	141,893						39,484		100.000
1BANOD-LZ-J	Wolf Resources Royalties - Meadowvale & Gordon (Niobrara) 1BANODLZJ		WELD	DE	WOLF RESOURCES, LLC		06/30/2016		544,019	544,019	544,019						42,571		100.000
0599999. Mineral Rights - Unaffiliated									13,923,580	13,923,580	13,923,580	1,000					5,624,629		XXX
1BA000-AD-5	MHR Institutional Partners III LP 1BA000AD5		WILMINGTON	DE	MHR INSTITUTIONAL ADVISORS III LLC		12/28/2012		1,864,742	1,844,213	1,844,213	44,170						1,739,313	0.280
1999999. Joint Venture Interests - Common Stock - Unaffiliated									1,864,742	1,844,213	1,844,213	44,170						1,739,313	XXX
	A-A Funding Holdco Offshore II, LLC 50118735		CAYMAN ISLANDS	CYM	A-A FUNDING HOLDCO GP, LLC		02/04/2022		1,853,308	2,166,562	2,166,562	225,890						1,676,039	0.500
	AltsCo - Core (A-A Offshore AAA) 50123052		CAYMAN ISLANDS	CYM	A-A OFFSHORE (AAA), L.P. (A A OFFSHORE)		03/31/2022		47,885,219	52,883,823	52,883,823	4,264,834					(2)		
	AltsCo - Core (A-A Offshore AAA) 50123058		CAYMAN ISLANDS	CYM	A-A OFFSHORE (AAA), L.P. (A A OFFSHORE)		04/01/2022		201,463,207	249,320,729	249,320,729	28,394,449							
	AltsCo - Core (A-A Offshore AAA) 50123061		CAYMAN ISLANDS	CYM	A-A OFFSHORE (AAA), L.P. (A A OFFSHORE)		04/01/2022		38,317,031	67,609,490	67,609,490	16,309,150							
2099999. Joint Venture Interests - Common Stock - Affiliated									289,518,764	371,980,603	371,980,603	49,194,322					(2)	1,676,039	XXX
1BANOP-GV-6	Praedium IX Multifamily Value Fund, L.P. 1BANOPGV6		WILMINGTON	DE	TPF IX GP LLC		08/02/2018		104,093	78,668	78,668	(25,425)					407,216	257,999	2.600
2199999. Joint Venture Interests - Real Estate - Unaffiliated									104,093	78,668	78,668	(25,425)					407,216	257,999	XXX
999999-99-7	AADE RML, LLC		Des Moines	IA			09/28/2018		1,722,007	1,722,007	1,722,007								
1BANOJ-FR-T	Bluewater Investment Holdings, LLC 1BANOJFRT		WILMINGTON	DE	BLUEWATER SM LLC		11/21/2017		377,402	3,282,617	3,282,617	368,414						8,160,501	4.000
1BANON-LH-6	NNN Investor 1,L.P. 1BANONLH6		CAYMAN ISLAND	CYM	APOLLO NET LEASE CO., LLC		06/07/2018		5,928,356	7,576,556	7,576,556	202,368					444,363	208,376	4.170
1BANOU-AC-R	NNN Investor 2 (Auto), L.P. 1BANOUACR		WILMINGTON	DE	APOLLO NET LEASE CO., LLC		07/11/2019		1,439,061	1,837,727	1,837,727	53,255					123,200	92,000	1.000
1BANOY-7N-1	NNN Opportunities Fund, L.P. 1BANOY7N1		WILMINGTON	DE	APOLLO NET LEASE CO.		07/23/2020		3,211,509	3,940,901	3,940,901	120,389					317,555	56,266	2.080
2299999. Joint Venture Interests - Real Estate - Affiliated									12,678,335	18,359,808	18,359,808	744,426					885,117	8,517,143	XXX
	Italian AIF 50131318		Luxembourg	LUX	APOLLO INVESTMENT MANAGEMENT EUROPE (LUXEMBOURG) S.A.R.L		07/05/2022		10,545,652	12,146,877	12,146,877	685,618				344,507	205,900		59.390
	Italian AIF 50134917		Luxembourg	LUX	APOLLO INVESTMENT MANAGEMENT EUROPE (LUXEMBOURG) S.A.R.L		09/07/2022		7,125,874	8,162,978	8,162,978	586,583				162,244	154,606		40.610
	Builders Capital		Puyallup	WA			05/17/2023		20,000,000	20,000,000	20,000,000								
2499999. Joint Venture Interests - Mortgage Loans - Affiliated									37,671,526	40,309,855	40,309,855	1,272,200				506,751	360,506		XXX
	Apollo Credit Secondaries Fund I (A), L.P. 50089219		Cayman Islands	CYM	APOLLO CREDIT SECONDARIES I GP, LLC		02/02/2022		2,355,425	2,974,704	2,974,704	320,612					(61,534)	3,525,294	0.980
2699999. Joint Venture Interests - Other - Affiliated									2,355,425	2,974,704	2,974,704	320,612					(61,534)	3,525,294	XXX

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
166498-AA-9	Chesterfield Reinsurance Compa		Chesterfield	MO		1.F FE	03/23/2023		33,250,000	33,582,500	33,250,000						1,821,823		
256141-AB-8	DOCTORS CO INT		Napa	CA		2.B FE	01/12/2022		10,000,000	8,046,948	10,000,000								
29226R-AA-5	EMPLOYERS MUTUAL		Des Moines	IA		2.A FE	08/15/2019		2,850,000	2,842,343	2,850,000						163,875		
30958Q-AA-9	FARMERS EXCH CAP		Los Angeles	CA		2.A FE	02/01/2018		1,065,650	853,404	1,048,207		(3,327)				50,383		
41020V-AA-9	JOHN HANCOCK LIF		Boston	MA		1.F FE	07/17/2019		3,516,735	3,005,175	3,014,735		(119,113)				217,329		
575767-AN-8	MASS MUTUAL LIFE		Springfield	MA		1.D FE	12/19/2019		1,180,801	838,065	1,181,701		222				45,158		
575767-AM-0	MASS MUTUAL LIFE		Springfield	MA		1.D FE	03/26/2021		11,000,000	10,091,558	11,000,000						558,470		
628312-AD-2	MUTUAL OF OMAHA		Omaha	NE		1.G FE	05/24/2018		5,003,895	4,911,662	5,000,406		(730)				107,425		
628312-AA-8	MUTUAL OF OMAHA		Omaha	NE		1.G FE	03/15/2019		3,750,600	3,203,769	3,598,323		(34,736)				204,000		
636792-AB-9	NATL LIFE INS-VT		Montpelier	VT		1.G FE	04/23/2019		3,940,000	3,617,860	3,941,687		317				210,000		
64952G-AT-5	NEW YORK LIFE		New York	NY		1.C FE	05/27/2020		4,542,452	3,187,096	4,499,981		(13,938)				131,250		
668138-AC-4	NORTHWESTERN MUT		New York	NY		1.C FE	09/12/2019		2,984,250	2,237,080	2,985,088		201				54,375		
7620ET-AA-7	RGA Reinsurance Company		Chesterfield	MO		1.F FE	11/29/2021		20,000,000	16,180,584	20,000,000						759,206		
878091-BG-1	TEACHERS INS&AN		New York	NY		1.D FE	05/27/2020		3,863,289	2,745,141	3,855,106		(2,607)				107,250		
2799999. Surplus Debentures, etc - Unaffiliated									106,947,672	95,343,185	106,225,233		(173,712)				4,430,543		XXX
BANOUP-YU-0	IRMT-DE1 DESIGNATED ACTIVITY C IRMT-DE1 SUB					6. Z*	12/31/2023		509,698	486,709	486,709								
BANOUP-YV-8	IRMT-DE1 DESIGNATED ACTIVITY C IRMT-DE1 SUB					6. Z*	12/31/2023		603,910	577,402	577,402								
BANOVV-XU-7	IRMT-DE1 DESIGNATED ACTIVITY C IRMT-DE1 SUB					6. Z*	12/31/2023		1,686,489	1,708,158	1,708,158								
5599999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Mortgage Loans - Affiliated									2,800,097	2,772,269	2,772,269								XXX
6099999. Total - Unaffiliated									122,840,087	111,189,646	122,071,694	19,745	(173,712)				10,462,389	1,997,312	XXX
6199999. Total - Affiliated									345,024,148	436,397,239	436,397,239	51,531,560				506,751	1,184,087	13,718,475	XXX
6299999 - Totals									467,864,235	547,586,885	558,468,933	51,551,305	(173,712)			506,751	11,646,476	15,715,787	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ..$	1C ..$ 7,485,069	1D ..$ 16,036,807	1E ..$	1F ..$ 56,264,735	1G ..$ 12,540,416
1B	2A ...$ 3,898,207	2B ..$ 10,000,000	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$ 2,772,269						

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
1BA000-AK-1	BRI Royalties	MCKENZIE	ND		02/13/2014			16		
1BA378-93-9	Peregrine Royalties	NACOGDOCHES	TX		03/05/2015			1,775		
0599999. Mineral Rights - Unaffiliated								1,791		XXX
	A-A Funding Holdco Offshore II, LLC 50118735	CAYMAN ISLANDS	CYM	Contribution	02/04/2022			75,000		0.500
	AltsCo - Core (A-A Offshore AAA) 50123052	CAYMAN ISLANDS	CYM	Contribution	03/31/2022			30,000,000		
2099999. Joint Venture Interests - Common Stock - Affiliated								30,075,000		XXX
1BANOY-7N-1	NNN Opportunities Fund, L.P. 1BANOY7N1	WILMINGTON	DE	Contribution	07/23/2020			562,173		2.080
999999-99-7	AADE RML, LLC	West Des Moines	IA	Purchase	09/28/2018			291,520		
999999-99-7	AADE RML, LLC	West Des Moines	IA	Purchase	09/28/2018			1,076,406		
999999-99-7	AADE RML, LLC	West Des Moines	IA	Contribution	09/28/2018			820,903		
2299999. Joint Venture Interests - Real Estate - Affiliated								2,751,002		XXX
	Italian AIF 50131318	LUXEMBOURG	LUX	Contribution	07/05/2022			782,533		59.390
	Italian AIF 50134917	LUXEMBOURG	LUX	Contribution	09/07/2022			4,669,475		40.610
	Builders Capital	Puyallup	WA	Purchase	05/17/2023		20,000,000			
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							20,000,000	5,452,008		XXX
	Apollo Credit Secondaries Fund I (A), L.P. 50089219	CAYMAN ISLANDS	CYM	Contribution	02/02/2022			956,165		0.980
2699999. Joint Venture Interests - Other - Affiliated								956,165		XXX
16649@-AA-9	Chesterfield Reinsurance Compa	Chesterfield	MO	Purchase	03/23/2023		35,000,000			
575767-AN-8	MASS MUTUAL LIFE	Springfield	MA	Purchase	12/19/2019			1,181,479		
2799999. Surplus Debentures, etc - Unaffiliated							35,000,000	1,181,479		XXX
37187A-AL-8	Genesis Financial Gnfl 20	WILMINGTON	DE	GENESIS FINANCIAL	12/30/2020			3,397		
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated								3,397		XXX
BANOZF-HM-4	MidCap Class B Notes	DUBLIN	IRL	Purchase	03/02/2023		2,987,018			
BANOZF-HN-2	MidCap Class C Notes	DUBLIN	IRL	Purchase	03/02/2023		3,187			
BANOUP-YU-0	IRMT-DE1 DESIGNATED ACTIVITY C IRMT-DE1 SUB	DUBLIN	IRL	Transfer from Schedule D	12/31/2023		486,709			
BANOUP-YV-8	IRMT-DE1 DESIGNATED ACTIVITY C IRMT-DE1 SUB	DUBLIN	IRL	Transfer from Schedule D	12/31/2023		577,402			
BANOVV-XU-7	IRMT-DE1 DESIGNATED ACTIVITY C IRMT-DE1 SUB	DUBLIN	IRL	Transfer from Schedule D	12/31/2023		1,708,158			
4799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Affiliated							5,762,474			XXX
6099999. Total - Unaffiliated							35,000,000	1,186,667		XXX
6199999. Total - Affiliated							25,762,474	39,234,175		XXX
6299999 - Totals							60,762,474	40,420,842		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
1BA08F-QS-1	Acoma II Royalties 1BA08FQS1	WELD	CO	Depletion	05/15/2015	12/29/2023	102,456							102,456	102,456				12,932
1BA079-96-3	Acoma Royalties 1BA079963	WELD	CO	Depletion	02/06/2015	12/29/2023	104,037							104,037	104,037				8,122
1BA08A-CQ-1	Aven Gas & Oil, Inc. Royalties 1BA08ACQ1	HEMPHILL	TX	Depletion	05/01/2015	12/29/2023	145,937							145,937	145,937				7,229
1BA645-78-2	Barkheimer Royalties 1BA645782	NOBLE	OH	Depletion	06/02/2014	12/29/2023	161,972							161,972	161,972				11,358
1BANOD-AB-1	Conners Ferrari (Niobrara) Royalties 1BANODAB1	WELD	DE	Depletion	04/15/2016	12/29/2023	54,341							54,341	54,341				31,712
1BANOC-FC-6	Ferrari Royalties 1BANOCFC6	WELD	DE	Depletion	01/21/2016	12/29/2023	12,514							12,514	12,514				1,686
1BA08N-5F-5	GEO-COM Royalties 1BA08N5F5	WASHINGTON	PA	Depletion	06/23/2015	12/29/2023	42,478							42,478	42,478				6,983
1BA357-95-8	Highfill Royalties 1BA357958	ALFALFA	OK	Depletion	02/02/2015	12/29/2023	42,071							42,071	42,071				2,078
1BANOF-SW-P	Leann Sellers Grady County (Woodford- Scoop) Royalties 1BANOFSWP	CHICKASHA	OK	Depletion	11/30/2016	12/29/2023	95,853							95,853	95,853				18,891
1BANOD-KC-J	Precision Capital Marcellus Royalties 1BANODKCJ	SUSQUEHANNA	PA	Depletion	06/10/2016	12/29/2023	53,545							53,545	53,545				23,240
1BA06E-YZ-1	Red Cloud Royalties 1BA06EYZ1	KARNES	TX	Depletion	09/15/2014	12/29/2023	564,566							564,566	564,566				519,417
1BA07U-K2-2	Viking Royalties 1BA07UK22	WELD	DE	Depletion	03/27/2015	12/29/2023	61,296							61,296	61,296				13,091
1BANOG-RR-5	Wolf Resources Royalties - Hunter's Cove (Niobrara) 1BANOGRR5	WELD	DE	Depletion	01/27/2017	12/29/2023	13,566							13,566	13,566				3,775
1BANOD-LZ-J	Wolf Resources Royalties - Meadowvale & Gordon (Niobrara) 1BANODLZJ	WELD	DE	Depletion	06/30/2016	12/29/2023	60,122							60,122	60,122				4,705
1BA000-AK-1	BRI Royalties	MCKENZIE	ND	Depletion	02/13/2014	01/18/2023	16							16	42,582		42,566	42,566	
1BANOD-91-5	Crawford Northern Energy Bakken Royalties	MCKENZIE	ND	Depletion	03/29/2016	01/31/2023									3,706		3,706	3,706	
1BANO9-XW-L	Dworaczyk Royalties	DEWITT	TX	Depletion	08/14/2015	01/31/2023									3,377		3,377	3,377	
1BANOA-D2-5	Ferguson Eagle Ford Royalties	DEWITT	TX	Depletion	10/21/2015	01/31/2023									19,468		19,468	19,468	
1BANOA-FC-Y	Fly Eagleford Royalties	DEWITT	TX	Depletion	10/23/2015	01/31/2023									10,159		10,159	10,159	
1BANOD-8Z-1	Holman Eagleford Royalties	LASALLE	TX	Depletion	04/04/2016	01/31/2023									1,948		1,948	1,948	
1BA0AB-KQ-7	Kieson Royalties	MCKENZIE	ND	Depletion	10/06/2015	01/31/2023									10,590		10,590	10,590	
1BANOD-JU-1	McElvain Royalties	LOVING	TX	Depletion	05/31/2016	01/31/2023									15,322		15,322	15,322	
1BA357-95-1	Mission Mineral Royalties	LA SALLE	TX	Depletion	10/15/2014	01/31/2023									28,713		28,713	28,713	
1BA378-93-9	Peregrine Royalties	NACODOCHES	TX	Depletion	03/05/2015	01/18/2023	1,775							1,775	10,543		8,768	8,768	
1BA357-97-1	Reese Kerro Royalties	ATASCOSA	TX	Depletion	11/14/2014	01/31/2023									49,768		49,768	49,768	
1BANOC-FB-5	Spoor Royalties	DEWITT	TX	Depletion	01/22/2016	01/31/2023									7,596		7,596	7,596	
1BA694-57-4	Teague Royalties	LA SALLE	TX	Depletion	05/01/2014	01/31/2023									5,969		5,969	5,969	
1BANOH-38-7	Tippett Royalties	CHEROKEE	TX	Depletion	03/03/2017	01/31/2023									8,553		8,553	8,553	
1BA852-45-3	SCHEPEL ROYALTIES	MCMULLEN	TX	Depletion	01/30/2015	01/31/2023									42,765		42,765	42,765	
0599999. Mineral Rights - Unaffiliated							1,516,544							1,516,544	1,775,812		259,268	259,268	665,219
1BA000-AG-9	Perella Weinberg Partners ABV Opportunity Fund III LP 1BA000AG9	WILMINGTON	DE	Final Distribution	03/20/2012	04/01/2023	11,775,888	3,985,449				3,985,449		15,761,337	11,841,949		(3,919,388)	(3,919,388)	
	Perella Weinberg Partners ABV Opportunity Fund III LP 1BA000AG9B	WILMINGTON	DE	Final Distribution	05/03/2012	04/01/2023	3,925,296	832,497				832,497		4,757,793	3,947,316		(810,477)	(810,477)	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							15,701,184	4,817,946				4,817,946		20,519,130	15,789,265		(4,729,865)	(4,729,865)	
	A-A Funding Holdco Offshore II, LLC 50118735	CAYMAN ISLANDS	CYM	Distribution	02/04/2022	12/07/2023	575,000							575,000	575,000				
	AA Sequoia Holdings, L.P. 50118851	WILMINGTON	CYM	Final Distribution	01/31/2022	02/22/2023	1,953,862	(35,007)				(35,007)		1,918,855	1,953,862		35,007	35,007	
	AltsCo - Core (A-A Offshore AAA) 50123050	CAYMAN ISLANDS	CYM	Final Distribution	04/01/2022	08/01/2023	17,231,542	361,351				361,351		17,592,893	18,026,028		433,135	433,135	
	AltsCo - Core (A-A Offshore AAA) 50123058	CAYMAN ISLANDS	CYM	Distribution	04/01/2022	12/01/2023	158,540,887							158,540,887	158,540,887				
	AltsCo - Core (A-A Offshore AAA) 50123061	CAYMAN ISLANDS	CYM	Distribution	04/01/2022	08/01/2023	229,435,210							229,435,210	229,435,210				
	AltsCo - Core (A-A Offshore AAA) 50123654	CAYMAN ISLANDS	CYM	Final Distribution	04/01/2022	05/01/2023	2,925,252	(151,700)				(151,700)		2,773,552	2,985,253		211,701	211,701	
2099999. Joint Venture Interests - Common Stock - Affiliated							410,661,753	174,645				174,645		410,836,398	411,516,240		679,842	679,842	
1BANOP-GV-6	Praedium IX Multifamily Value Fund, L.P.	WILMINGTON	DE		08/02/2018	04/04/2023	(104,093)							(104,093)	(321,486)		(217,393)	(217,393)	
2199999. Joint Venture Interests - Real Estate - Unaffiliated							(104,093)							(104,093)	(321,486)		(217,393)	(217,393)	
1BA349-87-2	AGRE USREF Kemper Lakes Platform, L.P. 1BA349872	WILMINGTON	DE	Final Distribution	11/13/2014	03/17/2023	85,278	(85,276)				(85,276)		2	10,470		10,468	10,468	74,145
1BANON-LH-6	NNN Investor 1,L.P. 1BANONLH6	CAYMAN ISLAND	CYM	Distribution	06/07/2018	12/27/2023	188,031							188,031	188,031				
1BANOY-7N-1	NNN Opportunities Fund, L.P. 1BANOY7N1	WILMINGTON	DE	Distribution	07/23/2020	12/27/2023	77,437							77,437	77,437				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
999999-99-7	AADE RML, LLC	Des Moines	IA	Partial Sale			268,825							268,825	150,794		(118,031)	(118,031)	
999999-99-7	AADE RML, LLC	Des Moines	IA	Partial Sale			909,336							909,336	754,695		(154,641)	(154,641)	
999999-99-7	AADE RML, LLC	Des Moines	IA	Partial Sale			675,082							675,082	41,408		(633,674)	(633,674)	
2299999. Joint Venture Interests - Real Estate - Affiliated							2,203,990	(85,276)				(85,276)		2,118,714	1,222,836		(895,879)	(895,879)	74,145
BAN10Y-ZQ-0	LAKEVIEW/BAYVIEW EBO	Horsham	PA	Distribution			83,090,812							83,362,115	83,362,115				
BANOZ5-HQ-7	MFA FINANCIAL INC	New York	NY	Distribution			48,321,811							48,321,780	48,321,780				
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							131,412,623							131,683,895	131,683,895				
	Italian AIF 50131318	LUXEMBOURG	LUX	Distribution	07/05/2022	12/27/2023	637,139		271,304			271,304	(47,668)	637,139	637,139	47,668		47,668	
	Italian AIF 50134917	LUXEMBOURG	LUX	Distribution	09/07/2022	12/27/2023	470,223		(31)			(31)	(23,297)	470,223	470,223	23,297		23,297	
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							1,107,363		271,272			271,272	(70,965)	1,107,363	1,107,363	70,964		70,964	
16649@-AA-9	Chesterfield Reinsurance Compa	Chesterfield	MO	Partial Sale	03/23/2023	12/15/2023	1,750,000							1,750,000	1,750,000				
29226R-AA-5	EMPLOYERS MUTUAL	Des Moines	IA	Sale	08/15/2019	05/17/2023	6,650,000							6,650,000	6,546,670		(103,330)	(103,330)	283,595
636792-AB-9	NATL LIFE INS-VT	Montpelier	VT	Sale	07/10/2018	06/14/2023	3,500,000							3,500,000	2,969,143		(530,857)	(530,857)	165,885
64952G-AQ-1	NEW YORK LIFE	New York	NY	Sale	04/01/2019	06/14/2023	993,025		21			21		993,025	816,806		(176,220)	(176,220)	25,835
64952G-AT-5	NEW YORK LIFE	New York	NY	Sale	05/27/2020	06/14/2023	1,125,183							1,125,183	752,452		(372,730)	(372,730)	47,917
95765P-AA-7	WESTERN & SOUTH	New York	NY	Sale	01/17/2019	06/14/2023	5,971,276		244			244		5,971,276	5,396,885		(574,392)	(574,392)	282,392
2799999. Surplus Debentures, etc - Unaffiliated							19,989,484		264			264		19,989,484	18,231,956		(1,757,528)	(1,757,528)	805,623
37187A-AL-8	Genesis Financial Gnfl 20			Final Distribution	12/30/2020	06/13/2023	8,572,582		190			190		8,572,772	8,573,742		970	970	711,964
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							8,572,582		190			190		8,572,772	8,573,742		970	970	711,964
BANOZF-HM-4	MidCap Class B Notes	DUBLIN	IRL	Tax Free Exchange	03/02/2023	04/03/2023	5,974,037		(38,126)			(38,126)		5,974,037	13,021,905		7,047,868	7,047,868	
BANOZF-HN-2	MidCap Class C Notes	DUBLIN	IRL	Tax Free Exchange	03/02/2023	04/03/2023	6,375							6,375	6,375				
4799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Affiliated							5,980,412		(38,126)			(38,126)		5,980,412	13,028,280		7,047,868	7,047,868	
6099999. Total - Unaffiliated							177,088,325	4,817,946	455			4,818,400		182,177,733	175,733,184		(6,444,549)	(6,444,549)	2,182,806
6199999. Total - Affiliated							419,953,518	89,369	233,147			322,516	(70,965)	420,042,887	426,874,719	70,964	6,831,832	6,902,796	74,145
6299999 - Totals							597,041,842	4,907,315	233,601			5,140,916	(70,965)	602,220,620	602,607,903	70,964	387,283	458,248	2,256,951

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-TC-2	United States Treasury Inflati US TREASURY N/B	M			1.A	23,100,000	72.5160	17,403,826	24,000,000	23,171,530		37,283			2.000	2.234	MN	61,978	480,145	01/19/2022	11/15/2041
91282C-BH-3	United States Treasury Inflati US TREASURY N/B	SD			1.A	2,473,594	92.3830	2,318,815	2,510,000	2,493,105		8,058			0.375	0.701	JJ	3,939	9,413	08/16/2021	01/31/2026
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						25,573,594	XXX	19,722,641	26,510,000	25,664,635		45,341			XXX	XXX	XXX	65,917	489,558	XXX	XXX
38375B-3G-5	Government National Mortgage A GNR 2013-H14 SI			4	1.A	414,872	2.9860	286,416		414,872		(57,797)	57,242		1.791	(0.676)	MON	14,273	173,085	04/01/2023	05/20/2063
38375B-5S-7	Government National Mortgage A GNR 2013-H19 ID			4	1.A	110,629	3.7440	165,661		168,008		38,037			1.512	17.369	MON	5,636	93,508	12/16/2021	05/20/2063
38375B-AH-5	Government National Mortgage A GNR 2010-H02 GI			4	1.A	70,423	6.9410	66,879		69,627		(589)			2.401	7.275	MON	1,938	34,344	10/01/2023	02/20/2060
38375B-G9-7	Government National Mortgage A GNR 2013-H02 DI			4	1.A	99,616	3.1250	85,760		121,278		1,613			1.752	0.878	MON	3,970	49,272	12/16/2021	12/20/2062
38375B-KM-3	Government National Mortgage A GNR 2011-H06 FI			4	1.A	459,979	2.0010	323,649		459,979		(54,656)	188		1.253	(2.699)	MON	16,764	214,403	12/16/2021	02/20/2061
38375B-LM-2	Government National Mortgage A GNR 2011-H11 AI			4	1.A	163,830	2.0030	122,755		163,830		(35,277)	59,814		1.532	(2.207)	MON	7,818	94,042	12/16/2021	03/20/2061
38375B-MU-3	Government National Mortgage A GNR 2011-H19 IA			4	1.A	252,746	1.6400	191,038		252,746		1,028	44,642		1.026	(1.154)	MON	9,834	133,396	12/16/2021	08/20/2061
38375B-PK-2	Government National Mortgage A GNR 2012-H03 IA			4	1.A	128,571	1.8800	87,036		119,768		(6,660)			1.084	(4.609)	MON	4,121	61,804	12/16/2021	01/20/2062
38375B-QY-1	Government National Mortgage A GNR 2012-H08 FI			4	1.A	107,418	1.9490	84,741		107,418		5,071	30,141		1.278	(1.775)	MON	4,579	54,974	12/16/2021	04/20/2062
38375B-TZ-5	Government National Mortgage A GNR 2012-H15 CI			4	1.A	190,527	1.7180	130,030		190,527		(21,670)	44,433		1.253	(1.385)	MON	7,843	93,676	12/16/2021	06/20/2062
38375B-UM-2	Government National Mortgage A GNR 2012-H18 NI			4	1.A	49,809	2.2040	34,784		57,595		(2,317)			1.346	(2.678)	MON	1,766	21,336	12/16/2021	08/20/2062
38375U-EH-9	Government National Mortgage A GNR 2014-H03 AI			4	1.A	108,997	1.8150	75,353		108,997		3,802	29,019		1.366	(1.924)	MON	4,688	55,532	12/16/2021	01/20/2064
38375U-FL-9	Government National Mortgage A GNR 2014-H10 AI			4	1.A	287,563	3.0610	215,751		274,955		45,823			1.749	(3.073)	MON	10,219	226,826	12/16/2021	04/20/2064
38375U-LD-0	Government National Mortgage A GNR 2014-H13 CI			4	1.A	167,662	2.1450	123,057		167,662		1,856	32,263		1.429	(1.056)	MON	6,769	81,306	12/16/2021	06/20/2064
38375U-LF-5	Government National Mortgage A GNR 2014-H13 DI			4	1.A	997,651	2.9290	681,499		997,651		(271,456)	109,440		1.476	(2.163)	MON	28,406	340,344	05/01/2023	06/20/2064
38375U-LQ-1	Government National Mortgage A GNR 2014-H14 AI			4	1.A	495,411	4.0960	334,092		466,708		(80,988)	4,885		1.525	1.234	MON	10,341	118,062	09/01/2023	07/20/2064
38375U-MZ-0	Government National Mortgage A GNR 2014-H16 AI			4	1.A	439,094	3.9600	276,343		441,413		15,652	37,444		0.279	(1.302)	MON	1,611	12,660	12/01/2023	08/20/2064
38375U-NX-4	Government National Mortgage A GNR 2014-H18 DI			4	1.A	233,552	2.4940	168,792		233,552		(14,599)	81,001		1.504	(0.467)	MON	8,428	99,886	12/16/2021	09/20/2064
38375U-PB-0	Government National Mortgage A GNR 2014-H18 AI			4	1.A	447,381	4.0940	314,655		448,358		16,019	44,064		0.255	(1.738)	MON	1,639	24,313	09/01/2023	09/20/2064
38375U-QJ-2	Government National Mortgage A GNR 2014-H20 SI			4	1.A	329,616	3.0960	232,755		329,616		(79,338)	63,234		1.686	(1.327)	MON	10,532	126,912	12/16/2021	09/20/2064
38375U-QL-7	Government National Mortgage A GNR 2014-H20 BI			4	1.A	162,618	2.2700	107,013		162,618		16,634	27,423		1.497	(1.031)	MON	5,859	70,479	12/16/2021	09/20/2064
38375U-TQ-3	Government National Mortgage A GNR 2015-H03 CI			4	1.A	354,828	2.7150	255,412		354,828		(99,388)	45,677		1.683	(2.547)	MON	13,129	158,671	01/01/2023	01/20/2065
38375U-TU-4	Government National Mortgage A GNR 2015-H03 EI			4	1.A	650,983	5.2390	452,005		650,983		56,243	88,689		0.443	0.200	MON	1,155	40,884	12/01/2023	12/20/2064
38375U-UT-5	Government National Mortgage A GNR 2015-H05 CI			4	1.A	1,507,428	2.8110	1,072,954		1,507,428		(398,267)	209,440		1.699	(2.363)	MON	53,736	655,375	12/16/2021	02/20/2065
38375U-VG-2	Government National Mortgage A GNR 2015-H08 AI			4	1.A	874,762	4.2920	567,614		715,198		(126,505)			1.798	1.010	MON	19,717	215,308	12/01/2023	02/20/2065
38375U-WQ-9	Government National Mortgage A GNR 2016-H11 DI			4	1.A	1,177,392	2.8980	825,744		1,177,392		(87,716)	423,367		0.038	0.359	MON	880	231,902	12/16/2021	05/20/2066
38375U-XA-3	Government National Mortgage A GNR 2016-H11 AI			4	1.A	451,467	1.8710	308,248		451,467		41,586	58,438		1.278	(0.091)	MON	17,410	205,916	12/16/2021	01/20/2066
38375U-XF-2	Government National Mortgage A GNR 2016-H11 MI			4	1.A	222,130	3.4920	192,267		222,130			114,500		0.000	0.770	MON			09/13/2019	05/20/2066
38375U-ZG-8	Government National Mortgage A GNR 2017-H09 GI			4	1.A	162,741	2.6450	100,574		140,713		(17,479)			1.605	(2.741)	MON	5,058	60,310	12/16/2021	03/20/2067
38375U-ZL-7	Government National Mortgage A GNR 2017-H09 JI			4	1.A	189,189	2.5530	129,906		189,189		(15,963)	18,198		1.549	(1.705)	MON	6,549	78,549	12/16/2021	03/20/2067
38376R-2Y-1	Government National Mortgage A GNR 2017-H12 BI			4	1.A	949,052	3.6330	599,808		949,052		(154,513)	33,610		1.832	(1.571)	MON	25,032	298,477	12/16/2021	05/20/2067
38376R-3Q-7	Government National Mortgage A GNR 2017-H11 VI			4	1.A	554,795	2.7380	374,562		554,795		(110,854)	28,877		1.448	(1.205)	MON	16,390	196,917	12/16/2021	05/20/2067
38376R-5Z-5	Government National Mortgage A GNR 2017-H15 NI			4	1.A	331,022	2.1530	216,485		331,022		45,298	63,325		1.560	(0.876)	MON	12,975	167,173	12/16/2021	07/20/2067
38376R-AA-4	Government National Mortgage A GNR 2015-H10 AI			4	1.A	1,439,820	3.9880	939,917		1,439,820		293,491	316,934		0.058	(0.035)	MON	1,146	78,727	02/01/2023	04/20/2065
38376R-AP-1	Government National Mortgage A GNR 2015-H10 GI			4	1.A	112,248	3.0790	67,832		113,231		(12,351)	3,608		1.778	(4.029)	MON	3,261	39,828	12/16/2021	03/20/2065
38376R-AR-7	Government National Mortgage A GNR 2015-H10 KI			4	1.A	614,565	3.8570	410,763		614,565		59,279	184,196		0.080	(0.041)	MON	707	34,861	10/01/2023	04/20/2065
38376R-BL-9	Government National Mortgage A GNR 2015-H12 CI			4	1.A	249,505	2.4300	166,719		249,505		49,133	63,120		1.482	0.220	MON	8,331	99,649	12/16/2021	04/20/2065
38376R-BN-5	Government National Mortgage A GNR 2015-H12 DI			4	1.A	521,743	4.5570	361,531		521,743		81,034	94,195		0.113	(0.144)	MON	745	29,410	11/01/2023	05/20/2065
38376R-BZ-8	Government National Mortgage A GNR 2015-H12 KI			4	1.A	203,231	1.9070	142,647		203,231		(2,836)	18,519		1.371	(0.752)	MON	8,491	102,239	12/16/2021	03/20/2065
38376R-DA-1	Government National Mortgage A GNR 2015-H15 CI			4	1.A	789,118	3.9320	506,177		789,118		72,325	87,909		0.264	0.464	MON	2,329	36,543	09/01/2023	06/20/2065
38376R-DC-7	Government National Mortgage A GNR 2015-H15 DI			4	1.A	661,991	5.1660	527,129		618,016		(129,925)	6,845		2.000	4.556	MON	16,898	227,936	12/01/2023	06/20/2065
38376R-DZ-6	Government National Mortgage A GNR 2015-H16 GI			4	1.A	656,863	2.6380	476,481		656,863		(220,056)	110,860		1.632	(2.133)	MON	24,444	287,600	12/16/2021	07/20/2065

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38376R-HQ-2	Government National Mortgage A GNR 2015-H27 AI			4	1.A	304,470	3.3480	211,488		304,470		17,135	144,144		0.389	(0.887)	MON	2,087	23,906	02/01/2023	09/20/2065
38376R-K8-8	Government National Mortgage A GNR 2016-H27 DI			4	1.A	529,941	2.7100	328,695		499,371		(79,149)	5,769		1.535	(2.973)	MON	15,387	184,797	12/16/2021	12/20/2066
38376R-LH-7	Government National Mortgage A GNR 2015-H30 DI			4	1.A	451,571	2.0190	327,338		451,571		(35,204)	40,205		1.245	(0.527)	MON	16,713	199,589	12/16/2021	10/20/2065
38376R-LK-0	Government National Mortgage A GNR 2015-H30 EI			4	1.A	1,281,801	2.6750	922,167		1,281,801		(442,224)	177,193		1.627	(2.597)	MON	46,447	554,220	03/01/2023	11/20/2065
38376R-LS-3	Government National Mortgage A GNR 2015-H29 JI			4	1.A	251,385	2.6770	174,335		251,385		3,753	192,301		0.386	0.864	MON	2,081	7,363	09/13/2019	11/20/2065
38376R-MF-0	Government National Mortgage A GNR 2015-H29 VI			4	1.A	1,041,915	3.5070	584,684		809,079		(174,123)			1.776	0.609	MON	24,719	345,077	12/16/2021	11/20/2065
38376R-NG-7	Government National Mortgage A GNR 2015-H33 BI			4	1.A	334,452	2.4910	236,129		334,452		(91,560)	21,943		1.593	(3.097)	MON	12,542	149,488	12/16/2021	12/20/2065
38376R-QF-6	Government National Mortgage A GNR 2016-H05 DI			4	1.A	2,246,161	2.5810	1,570,930		2,246,161		(555,343)	309,935		1.539	(2.548)	MON	77,797	867,834	12/16/2021	02/20/2066
38376R-QH-2	Government National Mortgage A GNR 2016-H04 AI			4	1.A	603,503	2.8320	415,842		603,503		(130,859)	19,806		1.612	(1.983)	MON	19,589	241,821	01/01/2023	02/20/2066
38376R-RC-2	Government National Mortgage A GNR 2016-H07 CI			4	1.A	531,016	2.7500	359,391		531,016		(100,535)	120,156		1.572	(1.544)	MON	17,033	206,243	03/21/2016	03/20/2066
38376R-T5-5	Government National Mortgage A GNR 2017-H04 KI			4	1.A	255,819	2.6360	170,333		255,819		(35,512)	14,779		1.499	(1.232)	MON	8,020	95,863	12/16/2021	01/20/2067
38376R-W3-6	Government National Mortgage A GNR 2017-H06 CI			4	1.A	173,329	2.0900	124,881		173,329		11,557	37,840		1.452	(1.265)	MON	7,188	85,326	12/16/2021	02/20/2067
38376R-Z6-6	Government National Mortgage A GNR 2017-H08 CI			4	1.A	586,333	2.7800	329,791		506,889		(66,216)			1.613	(2.666)	MON	15,868	189,841	12/16/2021	03/20/2067
38376T-5K-4	Government National Mortgage A GNR 2010-H01 DI			4	1.A	30,506	9.4140	41,067		28,790		62			2.228	18.159	MON	814	24,998	11/01/2023	01/20/2060
38376X-NE-9	Government National Mortgage A GNR 2010-H03 CI			4	1.A	671,346	2.9890	462,921		671,346		(17,957)	73,490		1.842	(2.407)	MON	23,937	319,536	12/16/2021	03/20/2060
38376X-NG-4	Government National Mortgage A GNR 2010-H03 DI			4	1.A	79,655	3.7340	61,019		91,265		17,744			2.083	(4.661)	MON	2,854	36,584	12/16/2021	03/20/2060
38377E-X7-4	Government National Mortgage A GNR 2010-H07 GI			4	1.A	149,222	1.2070	126,883		149,222		(37,894)	23,185		0.830	(4.485)	MON	7,391	115,377	12/16/2021	01/20/2059
38380L-VM-2	Government National Mortgage A GNR 2019-H10 CI			4	1.A	458,736	6.4150	337,840		458,736		92	12,759		0.000	3.635	MON			08/01/2023	06/20/2069
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						28,373,999	XXX	19,588,568		27,855,672		(2,873,509)	3,829,045		XXX	XXX	XXX	705,884	9,074,298	XXX	XXX
38379K-V4-7	Government National Mortgage A GNR 2015-150 C			2	1.A	3,300,523	83.2900	3,109,729	3,733,636	3,430,109		782			3.000	6.227	MON	9,334	112,009	06/01/2018	09/16/2057
38379R-3T-8	Government National Mortgage A GNR 2017-142 B			4	1.A	7,841,048	78.7610	6,815,377	8,653,207	8,091,520		1,270			3.000	4.544	MON	21,633	259,596	06/01/2018	11/16/2059
38379R-D2-6	Government National Mortgage A GNR 2017-94 E			4	1.A	4,839,998	65.8500	3,950,998	6,000,000	5,148,413		62,859			2.500	4.142	MON	12,500	150,000	06/01/2018	02/16/2059
38379R-N7-4	Government National Mortgage A GNR 2017-105 B			4	1.A	6,402,350	67.7080	4,976,564	7,350,000	6,634,637		49,907			3.000	4.088	MON	18,375	220,500	06/01/2018	05/16/2059
38379R-RS-4	Government National Mortgage A GNR 2017-53 D			4	1.A	6,670,916	69.5670	5,376,444	7,728,411	6,975,472		64,363			3.000	4.248	MON	19,321	231,852	06/01/2018	11/16/2056
38379R-TJ-2	Government National Mortgage A GNR 2017-62 B			4	1.A	4,643,316	76.4770	4,126,798	5,396,109	4,830,909		38,563			2.882	4.028	MON	12,959	155,513	06/01/2018	12/16/2058
38379R-YR-8	Government National Mortgage A GNR 2017-70 C			2	1.A	14,440,587	78.9570	12,614,745	15,976,768	15,057,862		147,864			3.000	4.137	MON	39,942	479,303	06/01/2018	02/16/2059
38379U-EG-7	Government National Mortgage A GNR 2016-26 C			2	1.A	4,984,159	78.6720	4,720,301	6,000,000	5,336,263		83,636			3.000	5.074	MON	15,000	180,000	06/01/2018	02/16/2058
38379U-QX-7	Government National Mortgage A GNR 2016-65 C			2	1.A	4,509,709	78.7660	4,177,574	5,303,763	4,797,132		81,965			3.000	5.145	MON	13,259	159,113	06/01/2018	01/16/2058
38380J-CD-8	Government National Mortgage A GNR 2017-152 B			4	1.A	9,813,112	77.7600	8,553,613	11,000,000	10,353,743		109,935			3.000	4.201	MON	27,500	330,000	06/01/2018	11/16/2059
0039999999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						67,445,718	XXX	58,422,143	77,141,894	70,656,060		641,144			XXX	XXX	XXX	189,823	2,277,886	XXX	XXX
0109999999. Total - U.S. Government Bonds						121,393,311	XXX	97,733,352	103,651,894	124,176,367		(2,187,024)	3,829,045		XXX	XXX	XXX	961,624	11,841,742	XXX	XXX
168863-DS-4	Chile Government International Senior Unsecured	RA	D	2	1.F FE	7,920,000	76.1660	6,093,291	8,000,000	7,926,579		3,133			3.100	3.169	MN	37,200	248,000	11/17/2021	05/07/2041
29135L-AJ-9	Abu Dhabi Government Internati Senior Unsecured	RA	D		1.C FE	4,745,000	84.1270	3,365,078	4,000,000	4,686,945		(17,140)			3.875	2.933	AO	32,292	155,000	06/22/2020	04/16/2050
455780-CT-1	Indonesia Government Internati Senior Unsecured	RA	D		2.B FE	7,329,307	90.0140	5,850,932	6,500,000	7,287,447		(17,517)			4.200	3.499	AO	57,633	273,000	09/29/2021	10/15/2050
45846A-AA-8	Interchile SA Senior Secured	C	D	2	2.A FE	9,000,000	82.7190	7,444,688	9,000,000	9,000,000					4.500	4.500	JD	1,125	405,000	07/19/2021	06/30/2056
698299-BL-7	Panama Government Internationa Senior Unsecured		D	2	2.C FE	338,745	60.2350	180,705	300,000	337,076		(511)			3.870	3.282	JJ	5,096	11,610	09/22/2020	07/23/2060
698299-BM-5	Panama Government Internationa Senior Unsecured		D	2	2.C FE	1,230,000	67.5750	675,749	1,000,000	1,216,913		(3,795)			4.500	3.371	AO	11,250	45,000	06/19/2020	04/01/2056
715638-DT-6	Peruvian Government Internatio Senior Unsecured	C	D	2	2.B FE	7,425,000	76.2030	7,620,307	10,000,000	7,477,763		40,765			3.550	5.314	MS	109,458	355,000	09/08/2022	03/10/2051
74727P-BA-8	Qatar Government International Senior Unsecured		D		1.D FE	1,992,980	99.6340	1,992,682	2,000,000	1,996,000		678			4.000	4.043	MS	23,778	104,000	03/06/2019	03/14/2029
74727P-BE-0	Qatar Government International Senior Unsecured	RA	D		1.D FE	18,606,000	92.3560	13,853,451	15,000,000	18,334,526		(80,513)			4.400	3.150	AO	137,500	687,640	06/25/2020	04/16/2050
760942-BD-3	Uruguay Government Internation Senior Unsecured		D		2.B FE	7,740,000	97.9210	5,875,275	6,000,000	7,675,761		(30,869)			4.975	3.476	AO	58,871	298,500	11/17/2021	04/20/2055
76721R-AA-6	Rio Smart Lighting Sarl Secured		B		1.B FE	4,392,480	104.7500	5,426,708	5,180,628	5,180,628				415,396	12.250	12.254	MS	178,048	608,822	10/22/2021	09/20/2032
80413T-AJ-8	Saudi Government International Senior Unsecured	RA	D		1.E FE	4,416,520	94.8480	3,793,928	4,000,000	4,386,588		(9,298)			5.000	4.342	AO	41,111	200,000	06/18/2020	04/17/2049

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
80413T-AK-5	Saudi Government International Senior Unsecured	M	D		1.E FE	4,953,900	100.1140	5,005,719	5,000,000	4,973,433		4,358			4.375	4.489	AO	45,573	218,750	01/10/2019	04/16/2029
91086Q-BF-4	Mexico Government Internationa Senior Unsecured	RA	D		2.B FE	3,165,000	83.7800	2,513,399	3,000,000	3,151,451		(4,082)			4.600	4.245	JJ	60,567	138,000	06/19/2020	01/23/2046
91087B-AQ-3	Mexico Government Internationa Senior Unsecured	RA	D	2	2.B FE	5,518,170	83.0710	4,402,757	5,300,000	5,500,202		(8,094)			4.280	3.973	FA	86,325	226,840	11/04/2021	08/14/2041
BQ6100-47-4	Interchile SA Senior Secured		D	2	2.A FE	7,700,000	82.7190	7,444,688	9,000,000	7,740,200		28,518			4.500	5.617	JD	1,125	202,500	08/05/2022	06/30/2056
G2182G-AC-7	CK Hutchison International 21 Senior Unsecured	RA	D	2	1.F FE	4,180,000	78.6540	3,146,161	4,000,000	4,164,300		(7,562)			3.125	2.816	AO	26,389	125,000	11/17/2021	04/15/2041
M6320U-AF-6	Saudi Government International Senior Unsecured	RA	D		1.E FE	29,125,000	90.5560	22,638,905	25,000,000	28,794,238		(98,820)			4.625	3.663	AO	279,427	1,156,250	06/24/2020	10/04/2047
M8489S-AK-3	Qatar Government International Senior Unsecured	RA	D		1.C FE	42,773,270	97.5180	31,693,389	32,500,000	42,188,152		(250,482)			4.817	3.103	MS	465,309	1,565,525	11/12/2021	03/14/2049
M87068-AT-5	State of Israel Senior Unsecured	RA	D		1.D FE	43,040,550	72.0390	27,374,657	38,000,000	42,808,091		(69,070)			3.800	3.208	MN	192,533	1,444,000	06/25/2020	05/13/2060
N0431#-AL-4	Aruba (Government) SR NTS		D		2.B PL	12,000,000	99.8580	11,983,013	12,000,000	12,000,000					6.100	6.100	MN	111,833	732,000	05/06/2016	05/06/2024
N0727E-AA-4	Aruba (Government) ARUBA GOVERNMENT		D		2.B PL	950,858	103.5000	988,011	954,600	988,502		36,516			10.775	5.728	JD	5,714	100,466	04/30/2021	06/12/2027
P3579E-CH-8	Dominican Republic Internation Senior Unsecured		D		3.C FE	8,761,220	91.4080	7,948,864	8,696,000	8,751,416		(5,011)			4.875	4.785	MS	115,403	423,930	11/17/2021	09/23/2032
X93622-FY-3	Hungary Government Internation Senior Unsecured		D		2.C FE	6,525,000	67.8950	6,789,524	10,000,000	6,590,962		51,019			3.125	5.548	MS	86,806	312,500	09/09/2022	09/21/2051
X93622-GG-1	Hungary Government Internation Senior Unsecured		D		2.C FE	10,127,520	101.9610	10,196,128	10,000,000	10,116,855		(8,153)			5.500	5.353	JD	22,917	550,000	08/02/2022	06/16/2034
Y20721-BB-4	Indonesia Government Internati Senior Unsecured	RA	D		2.B FE	1,245,000	104.2790	1,042,790	1,000,000	1,216,653		(8,398)			5.250	3.606	JJ	23,917	52,500	06/17/2020	01/17/2042
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						255,201,520	XXX	205,340,799	235,431,228	254,490,681		(454,328)		415,396	XXX	XXX	XXX	2,217,200	10,639,833	XXX	XXX
0309999999. Total - All Other Government Bonds						255,201,520	XXX	205,340,799	235,431,228	254,490,681		(454,328)		415,396	XXX	XXX	XXX	2,217,200	10,639,833	XXX	XXX
40467@-AA-8	HA-GA RECEIVABLES TRUST SERIES P/T CERTS SER A				1.C	3,618,525	93.9560	3,399,815	3,618,525	3,618,525					4.000	4.033	MON	12,062	12,062	05/17/2017	04/01/2034
677521-CV-6	OHIO (STATE OF) OHIO INFRA IMPT-B-BAB				1.A FE	748,257	104.2220	625,332	600,000	647,000		(9,102)			5.412	3.574	MS	10,824	32,472	03/05/2010	09/01/2028
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						4,366,782	XXX	4,025,147	4,218,525	4,265,525		(9,102)			XXX	XXX	XXX	22,886	44,534	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						4,366,782	XXX	4,025,147	4,218,525	4,265,525		(9,102)			XXX	XXX	XXX	22,886	44,534	XXX	XXX
718814-ZZ-2	City of Phoenix AZ PHOENIX-TXB-BAB-B				1.B FE	2,204,016	103.8750	2,020,369	1,945,000	2,098,130		(12,743)			5.269	3.711	JJ	51,241	102,482	06/01/2018	07/01/2034
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						2,204,016	XXX	2,020,369	1,945,000	2,098,130		(12,743)			XXX	XXX	XXX	51,241	102,482	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						2,204,016	XXX	2,020,369	1,945,000	2,098,130		(12,743)			XXX	XXX	XXX	51,241	102,482	XXX	XXX
02765U-CY-8	AMERN MUN PWR-E-RMKT AMERN MUN PWR-B-BABS				1.F FE	2,379,607	108.1470	1,957,461	1,810,000	2,268,289		(21,912)			6.449	4.150	FA	44,097	116,727	06/01/2018	02/15/2044
047870-SN-1	City of Atlanta GA Water & Was ATLANTA-TXBL-REF-REV			2	1.D FE	8,161,878	80.4620	6,537,538	8,125,000	8,150,979		(3,503)			2.257	2.206	MN	30,564	183,381	10/30/2020	11/01/2035
047870-SP-6	City of Atlanta GA Water & Was ATLANTA-TXBL-REF-REV			2	1.D FE	2,009,010	72.8370	1,456,740	2,000,000	2,006,398		(842)			2.913	2.860	MN	9,710	58,260	10/16/2020	11/01/2043
072024-XF-4	BAY AREA TOLL AUTHORITY BAY AREA CA TOLL AUTH				1.C FE	1,500,000	87.3330	1,309,995	1,500,000	1,500,000					1.869	1.869	AO	7,009	28,035	03/03/2021	04/01/2029
114894-ZT-8	County of Broward FL Airport S BROWARD CNTY FL ARPT			2	1.E FE	1,000,000	87.1260	871,260	1,000,000	1,000,000					2.914	2.914	AO	7,285	29,140	11/01/2019	10/01/2032
114894-ZU-5	County of Broward FL Airport S BROWARD CNTY FL ARPT			2	1.E FE	1,705,000	86.5360	1,475,439	1,705,000	1,705,000					3.034	3.034	AO	12,932	51,730	11/01/2019	10/01/2033
114894-ZV-3	County of Broward FL Airport S BROWARD CNTY FL ARPT			2	1.E FE	2,200,000	86.3930	1,900,646	2,200,000	2,200,000					3.084	3.084	AO	16,962	67,848	11/01/2019	10/01/2034
114894-ZW-1	County of Broward FL Airport S BROWARD CNTY FL ARPT			2	1.E FE	8,000,000	83.1080	6,648,640	8,000,000	8,000,000					3.477	3.476	AO	69,540	278,160	11/01/2019	10/01/2043
235036-6Z-8	Dallas Fort Worth Internationa DALLAS-FORT WORTH-C			2	1.E FE	507,202	79.2580	396,290	500,000	505,043		(660)			3.089	2.925	MN	2,574	15,445	08/26/2020	11/01/2040
250336-EZ-3	DESCHUTES CNTY HOSP FACS AUTH DESCHUTES CO HOSP FAC				1.F FE	1,000,000	77.5270	775,270	1,000,000	1,000,000					3.985	3.985	JJ	19,925	39,850	10/09/2020	01/01/2050
353187-EV-5	COUNTY OF FRANKLIN OH FRANKLIN CO -TXBL-REV			2	1.C FE	4,410,376	65.4530	2,879,932	4,400,000	4,409,803		(251)			2.877	2.865	MN	21,098	126,588	08/20/2021	11/01/2050
38122N-A7-7	Golden State Tobacco Securitiz GOLDEN ST TOBACCO - B				1.D FE	5,000,000	94.7900	4,739,500	5,000,000	5,000,000					1.400	1.400	JD	5,833	70,000	09/30/2021	06/01/2025
38122N-A9-3	Golden State Tobacco Securitiz GOLDEN ST TOBACCO - B				1.D FE	5,000,000	89.5030	4,475,150	5,000,000	5,000,000					1.886	1.886	JD	7,858	94,300	09/30/2021	06/01/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38122N-B2-7	Golden State Tobacco Securitiz GOLDEN ST TOBACCO - B				1.D FE	5,000,000	89.5890	4,479,450	5,000,000	5,000,000					2.086	2.086	JD	8,692	104,300	09/30/2021	06/01/2028
38122N-D5-8	Golden State Tobacco Securitiz GOLDEN ST TOBACCO-A1			2	1.G FE	8,070,900	75.0710	7,507,100	10,000,000	8,167,906		73,940			3.714	5.490	JD	30,950	371,400	09/01/2022	06/01/2041
38122N-D6-6	Golden State Tobacco Securitiz GOLDEN ST TOBACCO-A1			2	2.A FE	7,000,000	75.3270	5,272,890	7,000,000	7,000,000					4.214	4.213	JD	24,582	294,980	12/08/2021	06/01/2050
38122N-D8-2	Golden State Tobacco Securitiz GOLDEN ST TOBACCO SEC			2	2.C FE	4,455,000	92.8750	4,137,581	4,455,000	4,455,000					3.850	3.850	JD	14,293	171,518	12/08/2021	06/01/2050
414008-CU-4	HARRIS COUNTY CULTURAL EDUCATI HARRIS CO CULTURAL				1.F FE	7,496,396	79.7010	5,933,739	7,445,000	7,487,102		(3,009)			3.344	3.284	MN	31,812	248,961	10/22/2020	11/15/2037
45506D-6P-5	INDIANA FIN AUTH-TXBL INDIANA ST FIN AUTH R				1.D FE	1,500,000	85.1280	1,276,920	1,500,000	1,500,000					3.287	3.287	MS	16,435	49,305	10/30/2019	03/01/2034
45506D-6Q-3	INDIANA FIN AUTH-TXBL INDIANA ST FIN AUTH R				1.D FE	2,540,000	84.5450	2,147,443	2,540,000	2,540,000					3.630	3.630	MS	30,734	92,202	10/30/2019	03/01/2039
487312-AD-2	Keenan Fort Detrick Energy LLC SECD REV BDS SER 2019				1.D FE	2,500,000	80.8670	2,021,684	2,500,000	2,500,000					4.166	4.165	MN	13,308	104,150	04/03/2019	11/15/2048
574204-WJ-8	MARYLAND ST DEPT TRANSN MARYLAND DOT BABS	SD			1.B FE	3,490,945	99.6410	3,487,435	3,500,000	3,498,033		2,621			4.550	4.676	JD	7,078	159,250	06/06/2023	06/15/2024
598329-AC-4	Midwest Family Housing LLC REV BDS 2006 SER A				1.F FE	67,142	92.6390	84,326	91,027	71,113		121			5.531	8.126	JJ	2,517		11/30/2011	01/01/2051
60534R-TN-9	MS ST DEV BANK-B-TXBL MS DEV BK				1.D FE	2,375,920	106.8300	2,136,600	2,000,000	2,295,493		(46,895)			6.313	3.404	JJ	63,130	126,260	04/05/2022	01/01/2033
64971M-5L-2	NYC FIN AUTH NYC TRANSL FIN -BABS	SD			1.A FE	1,602,158	102.4330	1,362,359	1,330,000	1,521,584		(15,703)			5.572	3.809	MN	12,351	74,108	06/01/2018	11/01/2038
66285W-A9-7	N TEX TWY AUTH-BABS N TEXAS TOLLWY AUTH			2	1.D FE	5,430,000	79.0770	4,293,881	5,430,000	5,430,000					3.029	3.028	JJ	82,237	164,475	10/02/2020	01/01/2040
66285W-B2-1	N TEX TWY AUTH-BABS N TEXAS TOLLWY AUTH			2	1.D FE	2,460,000	75.9680	1,868,813	2,460,000	2,460,000					3.079	3.078	JJ	37,872	75,743	10/02/2020	01/01/2042
786744-JH-6	SAGINAW HOSPITAL FINANCE AUTH SAGINAW MI HOSP -K			2	1.E FE	2,000,000	64.2470	1,284,940	2,000,000	2,000,000					3.385	3.384	JJ	33,850	67,700	02/28/2020	07/01/2050
79766D-TK-5	SAN FRANCISCO CITY & CNTY ARPT SAN FRANCISCO ARPT			2	1.E FE	846,014	69.9650	587,706	840,000	844,520		(646)			2.958	2.864	MN	4,141	24,847	08/20/2021	05/01/2051
83755V-L4-4	SOUTH DAKOTA HEALTH & EDUCATIO SOUTH DAKOTA ST HLTH				1.E FE	1,165,000	79.8240	929,950	1,165,000	1,165,000					3.593	3.593	JJ	20,929	41,858	11/06/2019	07/01/2039
83755V-L5-1	SOUTH DAKOTA HEALTH & EDUCATIO SOUTH DAKOTA ST HLTH				1.E FE	3,260,000	79.0780	2,577,943	3,260,000	3,260,000					3.693	3.693	JJ	60,196	120,392	11/06/2019	07/01/2042
882667-AZ-1	Texas Private Activity Bond Su TX ST PRIV ACTIVITY-B				2.B FE	10,000,000	80.9530	8,095,300	10,000,000	10,000,000					3.922	3.922	JD	1,089	392,200	12/11/2019	12/31/2049
88283L-HU-3	Texas Transportation Commissio TX ST TRANSN-1ST TIER				1.A FE	3,243,328	103.1670	3,301,344	3,200,000	3,239,578		(3,750)			5.178	4.888	AO	41,424	82,848	06/22/2023	04/01/2030
913366-KB-5	Regents of the University of C UNIV OF CALIFORNIA CA			2	1.D FE	3,000,000	69.9330	2,097,990	3,000,000	3,000,000					3.006	3.006	MN	11,523	90,180	02/27/2020	05/15/2050
913366-KC-3	Regents of the University of C UNIV OF CALIFORNIA CA			2	1.D FE	3,000,000	68.6640	2,059,920	3,000,000	3,000,000					3.256	3.256	MN	12,481	97,680	02/27/2020	05/15/2060
91412G-VC-6	UNIVERSITY OF CALIFORNIA UNIV OF CALIFORNIA-AN			2	1.C FE	13,490,250	97.7830	12,222,875	12,500,000	12,587,135		(231,745)			4.765	2.855	MN	76,108	595,625	12/04/2019	05/15/2044
914391-A5-6	UNIVERSITY OF LOUISVILLE FOUND UNIV LOUISVL GEN-B			2	1.E FE	3,006,630	100.1540	3,004,620	3,000,000	3,000,000					5.500	2.541	MS	55,000	165,000	10/25/2021	09/01/2027
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						139,872,756	XXX	117,596,670	139,456,027	138,767,976		(252,234)			XXX	XXX	XXX	948,119	4,874,446	XXX	XXX
31392G-WD-3	Fannie Mae REMIC Trust 2003-W1 FNW 2003-W1 M			4	1.A FM	377,409	73.8950	533,691	722,233	76,081		(54,498)			2.486	316.278	MON	1,492	18,108	09/01/2023	12/25/2042
31398N-NJ-9	Fannie Mae REMICS FNR 2010-115 PN	SD		4	1.A	360,174	96.5000	355,386	368,275	360,174					4.000	4.489	MON	1,228	60,905	01/01/2019	10/25/2040
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						737,583	XXX	889,077	1,090,508	436,255		(54,498)			XXX	XXX	XXX	2,720	79,013	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						140,610,339	XXX	118,485,747	140,546,535	139,204,231		(306,732)			XXX	XXX	XXX	950,839	4,953,459	XXX	XXX
000000-00-0	Thermo Fisher Scientific Inc Senior Unsecured			2	1.G FE	3,256,725	71.9120	2,381,282	3,311,404	3,266,422		1,168		99,114	1.875	1.932	OCT	15,480	59,462	04/20/2021	10/01/2049
001055-AF-9	Aflac Inc Senior Unsecured				1.G FE	3,775,830	110.1250	3,303,744	3,000,000	3,659,293		(26,073)			6.450	4.551	FA	73,100	193,500	02/14/2019	08/15/2040
001055-AV-4	Aflac Inc Senior Unsecured				1.G FE	20,068,679	99.3060	15,848,950	15,959,711	15,959,711				(1,187,066)	1.159	1.159	AO	37,508	184,077	10/12/2018	10/18/2030
001055-AX-0	Aflac Inc Senior Unsecured				1.G FE	9,811,354	98.2900	7,669,133	7,802,525	7,802,525				(580,343)	1.750	1.750	AO	27,688	135,883	10/12/2018	10/18/2038
001192-AH-6	Southern Co Gas Capital Corp Senior Unsecured	C		2	2.A FE	20,826,815	102.2810	15,086,380	14,750,000	20,213,593		(247,996)			5.875	3.032	MS	255,155	866,563	08/16/2021	03/15/2041
00206R-DG-4	AT&T Inc Senior Unsecured	C			2.B FE	11,589,377	110.2040	8,816,341	8,000,000	11,266,911		(140,190)			6.375	3.252	MS	170,000	510,000	08/25/2021	03/01/2041
00206R-DJ-8	AT&T Inc Senior Unsecured			2	2.B FE	3,077,352	87.4520	2,623,573	3,000,000	3,070,508		(1,679)			4.500	4.340	MS	42,000	135,000	07/03/2019	03/09/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
00206R-FU-1	AT&T Inc Senior Unsecured			2	2.B FE	2,024,077	96.5700	1,931,403	2,000,000	2,022,310		(418)			5.150	5.072	FA	39,197	103,000	11/30/2018	02/15/2050
00206R-GN-6	AT&T Inc Senior Unsecured				2.B FE	1,032,855	106.4620	1,064,622	1,000,000	1,016,797		(3,569)			6.550	6.075	JJ	30,203	65,500	11/23/2018	01/15/2028
00206R-HK-1	AT&T Inc Senior Unsecured			2	2.B FE	2,858,730	95.6050	2,868,162	3,000,000	2,881,045		5,038			4.850	5.232	MS	48,500	145,500	02/13/2019	03/01/2039
00206R-KD-3	AT&T Inc Senior Unsecured			2	2.B FE	1,999,040	75.7740	1,515,478	2,000,000	1,999,143		33			3.100	3.103	FA	25,833	62,000	07/27/2020	02/01/2043
00206R-KE-1	AT&T Inc Senior Unsecured			2	2.B FE	1,998,840	71.8800	1,437,600	2,000,000	1,998,912		23			3.300	3.303	FA	27,500	66,000	07/27/2020	02/01/2052
00206R-KH-4	AT&T Inc Senior Unsecured			2	2.B FE	3,996,560	82.7320	3,309,291	4,000,000	3,997,494		280			2.250	2.259	FA	37,500	90,000	10/13/2020	02/01/2032
00206R-KJ-0	AT&T Inc Senior Unsecured			1	2.B FE	1,336,300	72.6690	976,677	1,344,000	1,336,620		139			3.500	3.530	MS	13,851	47,040	09/09/2021	09/15/2053
002824-BG-4	Abbott Laboratories Senior Unsecured			2	1.D FE	2,152,335	102.5820	2,051,636	2,000,000	2,114,990		(6,963)			4.750	4.152	MN	8,181	95,000	03/08/2018	11/30/2036
002824-BH-2	Abbott Laboratories Senior Unsecured			2	1.D FE	2,878,940	102.5530	2,051,057	2,000,000	2,790,636		(25,810)			4.900	2.569	MN	8,439	98,000	06/17/2020	11/30/2046
00287Y-AQ-2	AbbVie Inc Senior Unsecured			2	1.G FE	2,910,630	98.2590	2,947,774	3,000,000	2,948,924		35,302			3.600	4.902	MN	14,100	108,000	11/30/2022	05/14/2025
00287Y-AR-0	AbbVie Inc Senior Unsecured	C		2	1.G FE	8,920,510	97.9490	7,835,950	8,000,000	8,745,466		(60,968)			4.500	3.408	MN	47,000	360,000	10/22/2020	05/14/2035
00287Y-AS-8	AbbVie Inc Senior Unsecured			2	1.G FE	1,196,799	95.4230	1,192,787	1,250,000	1,202,217		1,230			4.700	4.993	MN	7,670	58,750	03/26/2019	05/14/2045
00287Y-AW-9	AbbVie Inc Senior Unsecured			2	1.G FE	2,028,032	92.0730	2,117,669	2,300,000	2,031,404		3,372			4.450	5.352	MN	13,362	51,175	06/22/2023	05/14/2046
00287Y-BD-0	AbbVie Inc Senior Unsecured			2	1.G FE	494,715	98.0760	490,382	500,000	495,232		96			4.875	4.942	MN	3,182	24,375	09/13/2018	11/14/2048
00287Y-BF-5	AbbVie Inc Senior Unsecured	C		2	1.G FE	1,945,780	99.5280	1,990,562	2,000,000	1,970,294		5,330			4.250	4.594	MN	11,097	85,000	01/14/2019	11/14/2028
00287Y-BX-6	AbbVie Inc Senior Unsecured			2	1.G FE	3,640,724	93.5150	3,740,601	4,000,000	3,666,318		25,594			3.200	4.846	MN	14,222	64,000	06/22/2023	11/21/2029
00287Y-CA-5	AbbVie Inc Senior Unsecured			2	1.G FE	2,989,759	90.6580	2,719,750	3,000,000	2,990,956		398			4.050	4.076	MN	13,500	121,500	11/17/2020	11/21/2039
003009-B@-5	ABERDEEN ASIA PACIFIC INCOME F SR SECD NTS SER E				1.A FE	8,000,000	86.5140	6,921,117	8,000,000	8,000,000					3.730	3.730	JD	9,947	298,400	05/27/2019	06/19/2034
00440E-AW-7	Chubb INA Holdings Inc Senior Unsecured			2	1.F FE	2,766,685	94.3370	2,358,424	2,500,000	2,733,988		(7,480)			4.350	3.697	MN	17,521	108,750	08/22/2019	11/03/2045
00774C-AB-3	AECOM Senior Unsecured			2	3.C FE	7,836,000	99.4310	7,954,480	8,000,000	7,874,106		35,463			5.125	5.669	MS	120,722	410,000	12/05/2022	03/15/2027
00817Y-AZ-1	Aetna Inc Senior Unsecured			2	2.B FE	10,193,425	78.3510	7,051,631	9,000,000	10,086,653		(31,604)			3.875	3.137	FA	131,750	348,750	06/25/2020	08/15/2047
00914A-AM-4	Air Lease Corp Senior Unsecured	C		2	2.B FE	14,884,050	91.9930	13,798,976	15,000,000	14,940,526		21,868			1.875	2.031	FA	106,250	281,250	05/17/2021	08/15/2026
00914A-AP-7	Air Lease Corp Senior Unsecured			2	2.B FE	10,510,750	97.2410	10,696,465	11,000,000	10,826,512		263,149			0.800	3.350	FA	32,511	88,000	11/08/2022	08/18/2024
010392-FM-5	Alabama Power Co Senior Unsecured	C		2	1.G FE	1,528,812	82.1500	1,314,405	1,600,000	1,538,200		1,823			3.750	4.023	MS	20,000	60,000	06/01/2018	03/01/2045
012873-AK-1	Ovintiv Inc Senior Unsecured				2.C FE	3,124,725	110.1580	2,753,958	2,500,000	2,933,272		(44,808)			7.375	4.704	MN	30,729	184,375	05/08/2019	11/01/2031
018522-M@-8	Allete Inc SR NTS				2.B	4,000,000	95.3320	3,813,298	4,000,000	4,000,000					2.650	2.650	MS	35,333	106,000	09/10/2020	09/10/2025
020002-AQ-4	Allstate Corp/The Senior Unsecured				2.A FE	2,280,002	102.8620	2,057,231	2,000,000	2,201,112		(17,228)			5.350	4.055	JD	8,917	107,000	01/17/2019	06/01/2033
02079K-AF-4	Alphabet Inc Senior Unsecured	C		2	1.C FE	2,535,638	62.8450	1,728,240	2,750,000	2,552,192		5,242			2.050	2.418	FA	21,297	56,375	10/05/2020	08/15/2050
02209S-AS-2	Altria Group Inc Senior Unsecured				2.B FE	1,000,560	99.8480	998,480	1,000,000	1,000,010		(126)			4.000	3.987	JJ	16,778	40,000	11/21/2018	01/31/2024
02209S-AU-7	Altria Group Inc Senior Unsecured	C		2	2.B FE	5,057,348	94.6500	4,732,500	5,000,000	5,023,346		(9,061)			2.625	2.429	MS	38,281	131,250	02/12/2020	09/16/2026
02209S-AV-5	Altria Group Inc Senior Unsecured			2	2.B FE	1,951,232	75.2530	1,505,054	2,000,000	1,955,353		1,185			3.875	4.026	MS	22,604	77,500	06/05/2020	09/16/2046
02209S-BB-8	Altria Group Inc Senior Unsecured			2	2.B FE	3,991,880	99.8160	3,992,638	4,000,000	3,999,789		1,742			3.800	3.845	FA	57,844	152,000	02/12/2019	02/14/2024
02209S-BD-4	Altria Group Inc Senior Unsecured			2	2.B FE	5,029,625	99.7340	4,488,016	4,500,000	4,820,051		(60,607)			4.800	3.198	FA	82,200	216,000	05/27/2020	02/14/2029
02209S-BF-9	Altria Group Inc Senior Unsecured			2	2.B FE	1,339,800	101.5240	1,015,235	1,000,000	1,314,734		(7,465)			5.950	3.941	FA	22,643	59,500	06/17/2020	02/14/2049
02209S-BG-7	Altria Group Inc Senior Unsecured			2	2.B FE	4,054,112	104.8530	3,145,583	3,000,000	4,012,407		(12,508)			6.200	4.314	FA	70,783	186,000	06/19/2020	02/14/2059
02209S-BJ-1	Altria Group Inc Senior Unsecured	C		2	2.B FE	6,571,740	91.0420	5,462,519	6,000,000	6,378,612		(57,738)			3.400	2.279	MN	31,167	204,000	08/10/2020	05/06/2030
02209S-BL-6	Altria Group Inc Senior Unsecured			2	2.B FE	7,991,600	81.5700	6,525,590	8,000,000	7,993,606		706			2.450	2.461	FA	80,033	196,000	02/01/2021	02/04/2032
02209S-BM-4	Altria Group Inc Senior Unsecured			2	2.B FE	16,591,810	73.5210	12,498,590	17,000,000	16,627,189		15,457			3.400	3.572	FA	236,017	578,000	10/01/2021	02/04/2041
023135-BJ-4	Amazon.com Inc Senior Unsecured			2	1.E FE	496,356	90.3770	451,883	500,000	496,785		79			4.050	4.093	FA	7,256	20,250	06/06/2018	08/22/2047
023135-BM-7	Amazon.com Inc Senior Unsecured			2	1.E FE	495,941	92.4560	462,279	500,000	496,220		50			4.250	4.293	FA	7,615	21,250	06/06/2018	08/22/2057
023608-AK-8	Ameren Corp Senior Unsecured			2	2.B FE	6,274,951	88.4440	5,571,980	6,300,000	6,284,562		3,486			1.750	1.811	MS	32,463	110,250	03/16/2021	03/15/2028
023608-AQ-5	Ameren Corp Senior Unsecured				2.B FE	14,966,100	100.5310	15,079,578	15,000,000	14,966,100					5.000	5.050	JJ	20,833		12/18/2023	01/15/2029
02361D-AR-1	Ameren Illinois Co Secured			2	1.F FE	906,122	81.2690	662,346	815,000	896,458		(2,340)			3.700	3.097	JD	2,513	30,155	08/22/2019	12/01/2047
02507*-AE-4	AMERICAN CENTURY COMPANIES INC SR NTS SER E				2.B YE	2,000,000	94.3000	1,885,996	2,000,000	2,000,000					4.070	4.070	AO	14,697	81,400	10/26/2017	10/26/2029

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
025537-AJ-0	American Electric Power Co Inc Senior Unsecured			2	2.B FE	1,497,450	95.3820	1,430,737	1,500,000	1,498,917		259			3.200	3.220	MN	6,400	48,000	11/08/2017	11/13/2027
025537-AK-7	American Electric Power Co Inc Junior Subordinated				2.C FE	9,569,465	99.2220	9,922,237	10,000,000	9,931,006		328,091			2.031	5.479	MS	59,802	203,100	11/22/2022	03/15/2024
025537-AU-5	American Electric Power Co Inc Junior Subordinated			2	2.C FE	38,000,000	85.0300	32,311,400	38,000,000	38,000,000					3.875	3.872	FA	556,278	1,472,500	11/10/2021	02/15/2062
025816-DE-6	American Express Co Senior Unsecured			2	1.F FE	1,500,000	99.7430	1,496,138	1,500,000	1,500,000					4.990	4.981	MN	12,475	37,425	04/26/2023	05/01/2026
02666T-AB-3	American Homes 4 Rent LP Senior Unsecured			2	2.B FE	5,969,160	99.1410	5,948,441	6,000,000	5,982,551		2,925			4.900	4.965	FA	111,067	294,000	01/15/2019	02/15/2029
02666T-AC-1	American Homes 4 Rent LP Senior Unsecured			2	2.B FE	2,344,609	82.5320	1,964,267	2,380,000	2,352,561		3,263			2.375	2.544	JJ	26,064	56,525	06/30/2021	07/15/2031
02666T-AD-9	American Homes 4 Rent LP Senior Unsecured			2	2.B FE	2,449,050	68.9220	1,723,050	2,500,000	2,451,567		1,035			3.375	3.485	JJ	38,906	84,375	06/30/2021	07/15/2051
026874-AZ-0	American International Group I Senior Unsecured				2.B FE	5,969,838	106.4270	5,321,360	5,000,000	5,790,233		(49,088)			6.250	4.525	MN	52,083	312,500	06/17/2020	05/01/2036
026874-DA-2	American International Group I Senior Unsecured			2	2.B FE	3,217,930	90.8380	2,725,134	3,000,000	3,198,794		(7,651)			4.500	3.976	JJ	61,875	135,000	10/22/2020	07/16/2044
026874-DB-0	American International Group I Senior Unsecured			2	2.B FE	2,386,180	80.4130	1,608,254	2,000,000	2,363,591		(6,682)			4.375	3.412	JJ	40,347	87,500	06/17/2020	01/15/2055
026874-DL-8	American International Group I Senior Unsecured			2	2.B FE	3,830,310	94.9320	2,847,956	3,000,000	3,759,053		(21,025)			4.750	3.218	AO	35,625	142,500	06/17/2020	04/01/2048
02772A-AA-7	American National Group LLC Senior Unsecured			2	2.B FE	579,073	96.2570	577,543	600,000	580,634		1,561			6.144	6.649	JD	1,843	36,864	02/08/2023	06/13/2032
03027X-AD-2	American Tower Corp Senior Unsecured				2.C FE	5,464,190	99.8620	4,993,099	5,000,000	5,013,117		(106,210)			5.000	2.823	FA	94,444	250,000	07/17/2019	02/15/2024
03027X-AG-5	American Tower Corp Senior Unsecured			2	2.A FE	3,004,080	98.2820	2,948,455	3,000,000	3,000,308		(689)			4.000	3.976	JD	10,000	120,000	01/26/2017	06/01/2025
03027X-AJ-9	American Tower Corp Senior Unsecured			2	2.C FE	14,448,162	98.7760	12,840,831	13,000,000	13,491,158		(254,527)			4.400	2.320	FA	216,089	572,000	02/12/2020	02/15/2026
03027X-AK-6	American Tower Corp Senior Unsecured			2	2.C FE	2,598,358	95.8200	2,395,508	2,500,000	2,539,666		(14,862)			3.375	2.725	AO	17,813	84,375	11/18/2019	10/15/2026
03027X-AW-0	American Tower Corp Senior Unsecured			2	2.C FE	5,774,000	95.0240	4,751,194	5,000,000	5,508,586		(89,362)			3.800	1.805	FA	71,778	190,000	12/18/2020	08/15/2029
03027X-BG-4	American Tower Corp Senior Unsecured			2	2.C FE	39,821,600	82.0330	32,813,204	40,000,000	39,875,878		16,959			1.875	1.924	AO	158,333	750,000	09/23/2020	10/15/2030
030288-B*-4	American Transmission Systems SR NTS SER A				2.A	2,000,000	94.8330	1,896,656	2,000,000	2,000,000					4.320	4.320	AO	21,600	86,400	09/19/2018	10/01/2030
03040W-AV-7	American Water Capital Corp Senior Unsecured			2	2.A FE	746,025	86.6920	650,187	750,000	746,381		79			4.150	4.181	JD	2,594	31,125	05/06/2019	06/01/2049
03063#-AB-0	AMERICOLD REALTY OPERATING PAR GTD SR NTS SER B				2.B FE	6,000,000	97.0230	5,821,386	6,000,000	6,000,000					4.860	4.860	JJ	140,130	291,600	11/06/2018	01/08/2029
03063#-AC-8	AMERICOLD REALTY OPERATING PAR GTD SR NTS SER C				2.B FE	5,000,000	92.2940	4,614,694	5,000,000	5,000,000					4.100	4.100	JJ	98,514	205,000	04/26/2019	01/08/2030
03063#-AD-6	AMERICOLD REALTY OPERATING PAR GTD SR NTS SER D				2.B FE	11,697,000	84.1450	9,287,986	11,038,015	11,038,015				335,044	1.620	1.620	JJ	86,428	174,385	10/30/2020	01/07/2031
03063#-AE-4	AMERICOLD REALTY OPERATING PAR GTD SR NTS SER E				2.B FE	17,547,000	79.6390	13,185,832	16,557,022	16,557,022				502,566	1.650	1.650	JJ	132,042	266,421	10/30/2020	01/07/2033
031100-J*-2	AMETEK INC SR NTS SER R				2.A	31,111,643	90.3430	27,056,506	29,948,514	29,868,915		15,705		1,538,687	2.590	2.648	MN	81,876	758,438	12/13/2018	11/23/2028
031162-BC-3	Amgen Inc Senior Unsecured	C			2.A FE	4,304,070	104.0940	3,122,819	3,000,000	4,132,310		(54,402)			5.750	2.830	MS	50,792	172,500	09/28/2020	03/15/2040
031162-DM-9	Amgen Inc Senior Unsecured				2.A FE	1,399,076	100.2930	1,404,107	1,400,000	1,399,449		373			5.250	5.285	MS	24,296	36,750	02/15/2023	03/02/2025
032654-AV-7	Analog Devices Inc Senior Unsecured				1.F FE	4,971,400	85.2600	4,263,016	5,000,000	4,977,284		2,665			2.100	2.164	AO	26,250	91,406	09/28/2021	10/01/2031
032654-AW-5	Analog Devices Inc Senior Unsecured	C		2	1.F FE	4,961,350	75.3360	3,766,822	5,000,000	4,964,665		1,511			2.800	2.851	AO	35,000	140,000	09/28/2021	10/01/2041
03522A-AG-5	Anheuser-Busch Cos LLC / Anheu Senior Unsecured			1	1.G FE	473,534	98.2020	491,010	500,000	490,921		4,065			3.650	4.574	FA	7,604	18,250	05/13/2019	02/01/2026
03522A-AH-3	Anheuser-Busch Cos LLC / Anheu Senior Unsecured			1	2.C FE	2,767,967	99.9560	2,498,906	2,500,000	2,707,608		(14,620)			4.700	3.795	FA	48,958	105,750	06/22/2023	02/01/2036
03522A-AJ-9	Anheuser-Busch Cos LLC / Anheu Senior Unsecured	C		1	1.G FE	4,799,450	98.2950	4,914,763	5,000,000	4,817,203		4,132			4.900	5.175	FA	102,083	245,000	05/13/2019	02/01/2046
03523T-BU-1	Anheuser-Busch InBev Worldwide Senior Unsecured			2	1.G FE	1,495,830	105.5920	1,583,875	1,500,000	1,496,486		147			5.450	5.473	JJ	35,879	81,750	01/10/2019	01/23/2039
03523T-BV-9	Anheuser-Busch InBev Worldwide Senior Unsecured			2	1.G FE	1,709,699	107.7400	1,831,580	1,700,000	1,709,641		(57)			5.550	5.508	JJ	41,409	47,175	02/28/2023	01/23/2049
03523T-BW-7	Anheuser-Busch InBev Worldwide Senior Unsecured			2	1.G FE	1,992,900	112.3720	2,247,445	2,000,000	1,993,161		59			5.800	5.823	JJ	50,911	116,000	01/10/2019	01/23/2059
035240-AM-2	Anheuser-Busch InBev Worldwide Senior Unsecured			2	1.G FE	5,257,056	95.1880	5,235,327	5,500,000	5,265,010		6,284			4.375	4.788	AO	50,799	164,063	06/22/2023	04/15/2038
035240-AR-1	Anheuser-Busch InBev Worldwide Senior Unsecured	C		2	1.G FE	3,736,538	104.0960	3,903,610	3,750,000	3,741,147		1,025			4.900	4.940	JJ	80,646	183,750	01/10/2019	01/23/2031
035240-AS-9	Anheuser-Busch InBev Worldwide Senior Unsecured			2	1.G FE	2,356,920	93.9190	1,878,380	2,000,000	2,311,119		(14,915)			4.350	3.104	JD	7,250	87,000	10/22/2020	06/01/2040
03666H-AB-7	Antares Holdings LP SENIOR			2	2.B FE	16,946,166	101.7950	17,101,505	16,800,000	16,865,063		(44,733)			8.500	8.185	MN	170,567	1,428,000	11/30/2022	05/18/2025
03666H-AC-5	Antares Holdings LP Senior Unsecured			2	2.B FE	6,907,040	93.0190	7,441,489	8,000,000	7,229,239		263,086			3.950	8.234	JJ	145,711	316,000	10/05/2022	07/15/2026
03666H-AE-1	Antares Holdings LP Senior Unsecured			2	2.B FE	4,950,300	90.1180	4,505,918	5,000,000	4,966,609		8,628			3.750	3.954	JJ	86,458	187,500	01/21/2022	07/15/2027
036752-AJ-2	Elevance Health Inc Senior Unsecured			2	2.B FE	2,997,360	97.2160	2,916,493	3,000,000	2,999,452		515			2.375	2.393	JJ	32,854	71,250	09/04/2019	01/15/2025
037411-AW-5	Apache Corp Senior Unsecured			2	2.C FE	272,465	85.7440	214,359	250,000	268,380		(763)			5.100	4.457	MS	4,250	12,750	01/04/2018	09/01/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
037411-BF-1	Apache Corp Senior Unsecured			2	2.C FE	1,996,380	93.6830	1,873,668	2,000,000	1,997,783		316			4.250	4.271	JJ	39,194	85,000	06/05/2019	01/15/2030
03770D-A@-2	Apollo Debt Solutions BDC SR NTS			2	2.C Z	11,000,000	101.6940	11,186,365	11,000,000	11,000,000					8.310	8.307	JJ	411,345	528,147	11/16/2022	12/21/2027
03770D-B*-3	Apollo Debt Solutions BDC SR NTS			2	2.C PL	3,000,000	101.6880	3,050,639	3,000,000	3,000,000					8.310	8.310	JJ	112,185	124,650	11/16/2022	01/19/2028
037735-CY-1	Appalachian Power Co Senior Unsecured	C		2	1.G FE	1,077,700	74.7510	747,513	1,000,000	1,071,707		(1,741)			3.700	3.286	MN	6,167	37,000	05/27/2020	05/01/2050
037833-BZ-2	Apple Inc Senior Unsecured	C		2	1.B FE	2,027,337	95.3720	1,907,433	2,000,000	2,010,520		(4,315)			2.450	2.219	FA	20,008		12/19/2019	08/04/2026
037833-EB-2	Apple Inc Senior Unsecured	C		2	1.B FE	11,973,000	92.7180	11,126,116	12,000,000	11,988,523		5,396			0.700	0.746	FA	33,367	81,935	02/01/2021	02/08/2026
037833-EC-0	Apple Inc Senior Unsecured			2	1.B FE	4,987,950	89.0510	4,452,531	5,000,000	4,992,812		1,698			1.200	1.236	FA	23,833	60,000	02/01/2021	02/08/2028
038336-F*-9	APTARGROUP INC GTD SR NTS SER E				2.C	14,074,010	98.1180	13,104,649	13,355,998	13,344,640		21,622		403,261	1.170	1.326	JJ	70,319	155,862	03/21/2022	07/19/2024
039483-BQ-4	Archer-Daniels-Midland Co Senior Unsecured			2	1.F FE	742,088	93.5010	701,254	750,000	742,743		151			4.500	4.565	MS	9,938	33,750	11/28/2018	03/15/2049
039936-AA-7	Ares Finance Co IV LLC Senior Unsecured			2	2.A FE	3,422,405	72.2720	2,529,522	3,500,000	3,425,262		1,477			3.650	3.774	FA	53,229	127,750	01/13/2022	02/01/2052
04010L-AZ-6	Ares Capital Corp Senior Unsecured			2	2.C FE	14,709,670	96.3220	13,966,720	14,500,000	14,583,501		(40,286)			3.875	3.569	JJ	259,087	561,875	09/16/2020	01/15/2026
04010L-BA-0	Ares Capital Corp Senior Unsecured			2	2.C FE	9,955,078	91.2960	9,129,550	10,000,000	9,978,477		8,149			2.150	2.238	JJ	99,139	215,000	02/24/2021	07/15/2026
04014F-2*-2	Ares Dynamic Credit Allocation MRPS SER A			2	1.F PL	2,500,000	22.8880	2,288,796	100,000	2,500,000					2.580	2.588	JAJO	15,767	64,500	06/16/2021	07/15/2026
04015K-AB-6	Ares Finance Co II LLC SENIOR			2	2.A FE	1,995,420	88.6100	1,772,196	2,000,000	1,996,876		428			3.250	3.277	JD	2,889	65,000	06/10/2020	06/15/2030
04018V-AA-1	Ares Finance Co III LLC Subordinated			2	2.C FE	13,175,698	85.1590	11,388,246	13,373,000	13,159,339		(5,651)			4.125	4.148	JD	1,532	551,636	09/27/2022	06/30/2051
04317@-BE-7	Arthur J Gallagher & Co SR NTS SER EE				2.A FE	6,000,000	95.8910	5,753,435	6,000,000	6,000,000					4.440	4.440	JD	13,320	266,400	04/11/2018	06/13/2030
043436-AU-8	Asbury Automotive Group Inc Senior Unsecured			2	3.B FE	1,332,000	95.6380	1,273,892	1,332,000	1,332,000					4.500	4.500	MS	19,980	59,940	11/09/2020	03/01/2028
043436-AV-6	Asbury Automotive Group Inc Senior Unsecured			2	3.B FE	1,332,000	93.6560	1,247,501	1,332,000	1,332,000					4.750	4.750	MS	21,090	63,270	11/09/2020	03/01/2030
045054-AL-7	Ashtead Capital Inc Senior Unsecured			2	2.C FE	2,500,000	93.4890	2,337,219	2,500,000	2,500,000					4.250	4.250	MN	17,708	106,250	10/28/2019	11/01/2029
04621W-AD-2	Assured Guaranty US Holdings I Senior Unsecured			2	2.A FE	9,971,700	88.0490	8,804,949	10,000,000	9,978,285		2,543			3.150	3.183	JD	14,000	315,000	05/19/2021	06/15/2031
052769-AG-1	Autodesk Inc Senior Unsecured			2	2.A FE	2,993,250	90.3100	2,709,293	3,000,000	2,995,698		644			2.850	2.876	JJ	39,425	85,500	01/07/2020	01/15/2030
053332-AR-3	AutoZone Inc Senior Unsecured			2	2.B FE	3,854,888	97.7280	3,909,114	4,000,000	3,917,449		60,891			3.250	4.924	AO	27,444	130,000	12/21/2022	04/15/2025
053332-AV-4	AutoZone Inc Senior Unsecured			2	2.B FE	1,999,900	97.1790	1,943,579	2,000,000	2,000,000					3.750	3.750	JD	6,250	75,000	04/06/2017	06/01/2027
053332-AY-8	AutoZone Inc Senior Unsecured			2	2.B FE	5,567,800	98.2210	4,911,051	5,000,000	5,155,763		(128,006)			3.625	1.014	AO	38,264	181,250	09/25/2020	04/15/2025
053332-BA-9	AutoZone Inc Senior Unsecured			2	2.B FE	4,901,250	81.2700	4,063,505	5,000,000	4,930,376		9,175			1.650	1.862	JJ	38,042	82,500	10/01/2020	01/15/2031
053484-AB-7	AvalonBay Communities Inc Senior Unsecured			2	1.G FE	1,997,620	83.8570	1,677,133	2,000,000	1,998,087		217			2.050	2.063	JJ	18,906	41,000	09/08/2021	01/15/2032
05379B-D#-1	Avista Corp 1ST MTG				1.G	12,000,000	62.9590	7,555,117	12,000,000	12,000,000					3.070	3.070	MS	93,123	368,400	06/30/2020	09/30/2050
05526D-AZ-8	BAT Capital Corp Senior Unsecured			2	2.B FE	3,083,130	98.4570	2,953,699	3,000,000	3,008,037		(18,126)			3.222	2.599	FA	36,516	96,660	08/30/2019	08/15/2024
05526D-BG-9	BAT Capital Corp Senior Unsecured			2	2.B FE	5,000,000	97.9410	4,897,047	5,000,000	5,000,000					2.789	2.789	MS	44,547	139,450	09/03/2019	09/06/2024
05526D-BH-7	BAT Capital Corp Senior Unsecured	C		2	2.B FE	4,000,000	91.7380	3,669,531	4,000,000	4,000,000					3.462	3.462	MS	44,237	138,480	09/03/2019	09/06/2029
05526D-BS-3	BAT Capital Corp Senior Unsecured			2	2.B FE	22,000,000	83.7790	18,431,461	22,000,000	22,000,000					2.726	2.726	MS	159,925	599,720	09/22/2020	03/25/2031
05526D-BT-1	BAT Capital Corp Senior Unsecured			2	2.B FE	6,000,000	73.7150	4,422,927	6,000,000	6,000,000					3.734	3.734	MS	59,744	224,040	09/22/2020	09/25/2040
05565E-BQ-7	BMW US Capital LLC Senior Unsecured				1.F FE	6,319,839	98.8920	6,551,595	6,625,000	6,577,556		186,330			0.800	3.718	AO	13,250	53,000	08/10/2022	04/01/2024
05601*-AA-0	BCBS NE II (OMAHA NE) CTL PT T P/T CERTS				1.G	10,262,413	85.5050	8,774,886	10,262,413	10,262,413					3.630	3.657	MON	16,557	372,526	01/02/2020	12/31/2045
05684B-AB-3	Bain Capital Specialty Finance Senior Unsecured			2	2.C FE	24,799,000	93.0950	23,273,658	25,000,000	24,908,086		39,925			2.950	3.125	MS	227,396	737,500	03/03/2021	03/10/2026
057224-AZ-0	Baker Hughes Holdings LLC Senior Unsecured				1.G FE	3,557,000	100.8330	3,529,170	3,500,000	3,548,920		(1,869)			5.125	5.000	MS	52,816	179,375	02/26/2019	09/15/2040
05723K-AE-0	Baker Hughes Holdings LLC / Ba Senior Unsecured			2	1.G FE	6,571,442	95.6870	6,698,062	7,000,000	6,799,684		45,712			3.337	4.129	JD	10,382	233,590	10/17/2018	12/15/2027
05723K-AF-7	Baker Hughes Holdings LLC / Ba Senior Unsecured			2	1.G FE	2,851,683	84.9820	2,700,743	3,178,000	2,881,253		6,559			4.080	4.736	JD	5,763	129,662	02/04/2019	12/15/2047
05724B-AA-7	Baker Hughes Holdings LLC / Ba Senior Unsecured			2	1.G FE	3,874,990	99.9730	3,499,046	3,500,000	3,749,121		(36,543)			4.486	3.190	MN	26,168	157,010	05/27/2020	05/01/2030
058498-AV-8	Ball Corp Senior Unsecured			2	3.A FE	1,000,000	99.4560	994,559	1,000,000	1,000,000					4.875	4.875	MS	14,354	48,750	03/06/2018	03/15/2026
059165-EH-9	Baltimore Gas and Electric Co Senior Unsecured	C		2	1.G FE	3,185,087	77.5290	2,314,233	2,985,000	3,162,314		(5,495)			3.500	3.126	FA	39,468	104,475	08/22/2019	08/15/2046
059165-EJ-5	Baltimore Gas and Electric Co Senior Unsecured			2	1.F FE	1,810,830	79.9180	1,598,369	2,000,000	1,829,380		4,086			3.750	4.330	FA	28,333	75,000	01/30/2019	08/15/2047
06051G-FF-1	Bank of America Corp Senior Unsecured				1.G FE	1,515,782	99.7170	1,408,010	1,412,000	1,418,420		(25,407)			4.000	2.162	AO	14,120	56,480	01/17/2020	04/01/2024
06051G-FM-6	Bank of America Corp Subordinated				2.A FE	643,302	98.7150	592,291	600,000	609,585		(8,834)			4.000	2.461	JJ	10,600	24,000	01/17/2020	01/22/2025
06051G-FP-9	Bank of America Corp Subordinated				2.A FE	12,379,001	98.3830	12,494,659	12,700,000	12,520,505		130,420			3.950	5.084	AO	97,543	501,650	11/30/2022	04/21/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06051G-FU-8	Bank of America Corp Subordinated				2.A FE	2,944,958	98.8850	2,966,537	3,000,000	2,962,687		16,015			4.450	5.062	MS	43,758	133,500	11/23/2022	03/03/2026
06051G-GF-0	Bank of America Corp Senior Unsecured	C		2	1.G FE	5,000,000	96.1920	4,809,586	5,000,000	5,000,000					3.824	3.824	JJ	85,509	191,200	01/17/2017	01/20/2028
06051G-HU-6	Bank of America Corp Senior Unsecured			2	1.E FE	5,000,000	87.6430	4,382,173	5,000,000	5,000,000					4.078	4.078	AO	38,514	203,900	04/17/2019	04/23/2040
06051G-HV-4	Bank of America Corp Senior Unsecured			2	1.G FE	1,588,329	90.7130	1,632,825	1,800,000	1,601,576		13,247			3.194	5.199	JJ	25,233	28,746	06/22/2023	07/23/2030
06051G-JE-0	Bank of America Corp Senior Unsecured			2	1.G FE	9,716,800	71.8160	7,181,634	10,000,000	9,743,745		11,169			2.676	2.863	JD	8,920	267,600	07/15/2021	06/19/2041
06051G-JL-4	Bank of America Corp Senior Unsecured			2	1.G FE	6,750,000	81.2480	5,484,218	6,750,000	6,750,000					1.922	1.921	AO	24,145	129,735	10/16/2020	10/24/2031
06051G-JM-2	Bank of America Corp Senior Unsecured			2	1.G FE	1,500,000	67.9530	1,019,297	1,500,000	1,500,000					2.831	2.831	AO	7,903	42,465	10/16/2020	10/24/2051
06051G-JW-0	Bank of America Corp Senior Unsecured			2	1.G FE	3,681,986	78.2210	3,911,068	5,000,000	3,731,470		39,200			3.311	5.531	AO	31,271	165,550	09/28/2022	04/22/2042
06051G-KC-2	Bank of America Corp Subordinated			2	2.A FE	5,000,000	79.4850	3,974,274	5,000,000	5,000,000					2.482	2.481	MS	34,472	124,100	09/14/2021	09/21/2036
06406H-CQ-0	Bank of New York Mellon Corp/T Senior Unsecured	C		2	1.F FE	4,991,655	98.2620	4,814,827	4,900,000	4,923,980		(13,144)			3.950	3.656	MN	23,118	193,550	06/01/2018	11/18/2025
06406R-AD-9	Bank of New York Mellon Corp/T Senior Unsecured			2	1.F FE	8,236,759	96.0100	8,160,859	8,500,000	8,390,741		29,896			3.250	3.658	MN	34,531	276,250	06/01/2018	05/16/2027
06406R-BH-9	Bank of New York Mellon Corp/T Senior Unsecured			2	1.F FE	10,000,000	95.6580	9,565,788	10,000,000	10,000,000					4.289	4.287	JD	21,445	428,900	06/08/2022	06/13/2033
06406Y-AA-0	Bank of New York Mellon Corp/T Subordinated			2	1.F FE	25,437,263	93.5680	25,263,298	27,000,000	25,338,218		(20,925)			3.300	4.521	FA	316,800	132,000	12/14/2023	08/23/2029
06654D-AD-9	Banner Health BDS SER 2020C			2	1.D FE	9,600,000	82.7760	7,946,540	9,600,000	9,600,000					1.897	1.897	JJ	91,056	182,112	10/20/2020	01/01/2031
06759L-A#-0	Barings BDC Inc SR NTS SER B				2.C	20,500,000	94.5020	19,372,928	20,500,000	20,500,000					4.250	4.250	MN	137,948	871,250	10/14/2020	11/04/2025
06759L-AC-7	BARINGS BDC INC Senior Unsecured			2	2.C	9,934,752	91.5720	9,157,151	10,000,000	9,951,981		15,512			3.300	3.476	MN	34,833	330,000	11/21/2022	11/23/2026
06759L-B#-9	Barings BDC Inc SR NTS SER E				2.C FE	4,000,000	88.2550	3,530,210	4,000,000	4,000,000					4.060	4.060	FA	56,389	162,400	02/10/2021	02/26/2028
06759L-B*-3	BARINGS BDC INC SR NTS SER C				2.C Z	20,500,000	91.3410	18,724,913	20,500,000	20,500,000					4.750	4.750	MN	154,177	973,750	10/14/2020	11/04/2027
06759L-B@-1	Barings BDC Inc SR NTS SER D			2	2.C	4,000,000	92.1560	3,686,241	4,000,000	4,000,000					3.410	3.410	FA	47,361	136,400	02/10/2021	02/26/2026
06763A-A#-8	Barings Private Credit Corpora SR NTS SER C			2	2.C	5,000,000	91.0770	4,553,827	5,000,000	5,000,000					3.500	3.500	JJ	73,889	175,000	07/28/2021	07/29/2026
06763A-A*-2	Barings Private Credit Corpora SR NTS SER A			2	2.C	5,000,000	91.0770	4,553,827	5,000,000	5,000,000					3.500	3.500	JJ	73,889	175,000	07/22/2021	07/29/2026
06849R-AG-7	Barrick North America Finance Senior Unsecured				2.A FE	1,073,276	106.2940	1,062,937	1,000,000	1,063,085		(2,197)			5.700	5.147	MN	4,908	57,000	10/30/2018	05/30/2041
071813-CB-3	Baxter International Inc Senior Unsecured			2	2.B FE	12,813,233	80.3760	11,252,604	14,000,000	12,943,485		117,247			1.730	2.811	AO	60,550	242,200	11/23/2022	04/01/2031
071813-CL-1	Baxter International Inc Senior Unsecured			2	2.B FE	4,999,974	91.6730	4,583,643	5,000,000	5,000,039		(12)			1.915	1.915	FA	39,896	95,750	06/14/2022	02/01/2027
071813-CP-2	Baxter International Inc Senior Unsecured			2	2.B FE	6,600,000	89.5540	5,910,580	6,600,000	6,600,000					2.272	2.271	JD	12,496	149,952	06/14/2022	12/01/2028
071813-CS-6	Baxter International Inc Senior Unsecured			2	2.B FE	9,993,711	83.8830	8,388,307	10,000,000	9,994,873		564			2.539	2.546	FA	105,792	253,900	06/14/2022	02/01/2032
07274N-AJ-2	Bayer US Finance II LLC SENIOR			2	2.B FE	10,621,828	97.4880	8,995,235	9,227,000	9,728,994		(276,053)			4.250	1.168	JD	17,429	392,148	09/18/2020	12/15/2025
07316#-AA-8	BAYSTATE MEDICAL CENTER INC SR SECD NTS SER Q				1.E	11,000,000	77.0490	8,475,375	11,000,000	11,000,000					3.400	3.400	JJ	187,000	374,000	09/11/2019	07/01/2049
075887-BF-5	Becton Dickinson & Co Senior Unsecured			2	2.B FE	267,135	98.4360	270,699	275,000	273,622		1,384			3.734	4.275	JD	456	10,269	11/21/2018	12/15/2024
075887-BW-8	Becton Dickinson & Co Senior Unsecured	C		2	2.B FE	7,190,420	96.8890	6,129,218	6,326,000	6,778,904		(138,791)			3.700	1.386	JD	16,254	234,062	12/28/2020	06/06/2027
075887-BX-6	Becton Dickinson & Co Senior Unsecured			2	2.B FE	4,991,149	93.6570	3,746,296	4,000,000	4,908,771		(26,327)			4.669	3.255	JD	12,969	186,760	10/05/2020	06/06/2047
075887-CJ-6	Becton Dickinson & Co Senior Unsecured			2	2.B FE	1,082,270	89.4670	894,666	1,000,000	1,054,331		(8,275)			2.823	1.881	MN	3,215	28,230	07/15/2020	05/20/2030
084423-AU-6	W R Berkley Corp Senior Unsecured			2	2.A FE	3,340,590	80.3830	2,411,498	3,000,000	3,315,190		(7,529)			4.000	3.387	MN	15,333	60,000	06/17/2020	05/12/2050
084423-AW-2	W R Berkley Corp Senior Unsecured			2	2.A FE	3,565,908	63.8540	2,298,732	3,600,000	3,566,953		447			3.150	3.192	MS	28,665	113,400	09/08/2021	09/30/2061
084659-AF-8	Berkshire Hathaway Energy Co Senior Unsecured			2	1.G FE	1,392,098	91.9240	1,470,781	1,600,000	1,396,398		4,300			4.500	5.530	FA	30,000	36,000	02/28/2023	02/01/2045
084659-AP-6	Berkshire Hathaway Energy Co Senior Unsecured			2	1.G FE	1,808,188	79.1690	1,306,283	1,650,000	1,792,357		(3,843)			3.800	3.278	JJ	28,912	62,700	08/22/2019	07/15/2048
084659-BC-4	Berkshire Hathaway Energy Co Senior Unsecured	C		2	1.G FE	2,996,354	67.6840	2,030,529	3,000,000	2,996,663		80			2.850	2.856	MN	10,925	85,500	03/03/2021	05/15/2051
084659-BD-2	Berkshire Hathaway Energy Co Senior Unsecured	C		2	1.G FE	1,707,927	80.2460	1,376,222	1,715,000	1,709,773		660			1.650	1.694	MN	3,616	28,298	03/03/2021	05/15/2031
084664-BL-4	Berkshire Hathaway Finance Cor Senior Unsecured				1.C FE	1,240,675	113.2470	996,573	880,000	1,181,088		(14,379)			5.750	3.039	JJ	23,332	50,600	08/22/2019	01/15/2040
084664-CQ-2	Berkshire Hathaway Finance Cor Senior Unsecured			2	1.C FE	714,591	92.3820	554,294	600,000	702,985		(2,806)			4.200	3.176	FA	9,520	25,200	08/22/2019	08/15/2048
084664-CR-0	Berkshire Hathaway Finance Cor Senior Unsecured			2	1.C FE	1,979,560	93.4950	1,869,899	2,000,000	1,981,429		406			4.250	4.311	JJ	39,194	85,000	01/03/2019	01/15/2049
084664-CV-1	Berkshire Hathaway Finance Cor Senior Unsecured	C		2	1.C FE	18,984,800	70.2390	13,345,490	19,000,000	18,985,881		347			2.850	2.854	AO	114,317	541,500	10/05/2020	10/15/2050
084664-CW-9	Berkshire Hathaway Finance Cor Senior Unsecured			2	1.C FE	3,991,840	83.8770	3,355,076	4,000,000	3,994,331		788			1.450	1.472	AO	12,244	58,000	10/05/2020	10/15/2030
084670-BK-3	Berkshire Hathaway Inc Senior Unsecured				1.C FE	4,488,391	97.5150	4,144,379	4,250,000	4,456,648		(6,991)			4.500	4.130	FA	74,375	191,250	01/30/2019	02/11/2043
084670-BS-6	Berkshire Hathaway Inc Senior Unsecured			2	1.C FE	4,995,300	97.3280	4,866,423	5,000,000	4,998,835		503			3.125	3.136	MS	46,007	156,250	03/08/2016	03/15/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
09143#-AA-3	BISHOP HILL ENERGY LLC SR SECD NTS				2.B Z	8,682,311	87.1050	7,562,728	8,682,311	8,682,311					3.280	3.294	MJSD	791	288,735	01/30/2020	06/30/2037
092113-AL-3	Black Hills Corp Senior Unsecured	C		2	2.A FE	4,740,470	97.7690	4,680,180	4,787,000	4,772,822		6,537			3.950	4.103	JJ	87,190	189,087	08/14/2018	01/15/2026
092113-AQ-2	Black Hills Corp Senior Unsecured			2	2.A FE	5,949,528	92.3280	5,539,661	6,000,000	5,963,848		3,068			4.350	4.430	MN	43,500	261,000	01/17/2019	05/01/2033
09256B-AM-9	Blackstone Holdings Finance Co SENIOR			2	1.E FE	494,860	72.2270	361,136	500,000	495,309		110			3.500	3.556	MS	5,396	17,500	09/03/2019	09/10/2049
09261B-AA-8	Blackstone Holdings Finance Co Senior Unsecured	C		2	1.E FE	33,338,878	78.2710	26,142,471	33,400,000	33,356,737		5,583			1.600	1.619	MS	135,084	534,400	09/22/2020	03/30/2031
09261B-AC-4	Blackstone Holdings Finance Co Senior Unsecured			2	1.E FE	7,279,341	87.1290	6,360,435	7,300,000	7,286,172		2,873			1.625	1.668	FA	48,109	118,625	07/29/2021	08/05/2028
09261B-AD-2	Blackstone Holdings Finance Co Senior Unsecured			2	1.E FE	3,964,040	78.4320	3,137,272	4,000,000	3,971,605		3,193			2.000	2.096	JJ	33,556	80,000	07/29/2021	01/30/2032
09261H-AD-9	Blackstone Private Credit Fund Senior Unsecured			2	2.C FE	16,365,021	90.5800	14,945,679	16,500,000	16,406,677		29,858			2.625	2.826	JD	19,250	433,125	08/10/2022	12/15/2026
09261H-AK-3	Blackstone Private Credit Fund Senior Unsecured			2	2.C FE	19,448,798	91.8990	17,920,303	19,500,000	19,463,792		10,541			3.250	3.312	MS	186,604	633,750	08/10/2022	03/15/2027
09261X-AD-4	Blackstone Secured Lending Fun Senior Unsecured			2	2.C FE	16,821,205	88.9450	15,120,728	17,000,000	16,877,337		37,426			2.125	2.366	FA	136,472	361,250	06/30/2022	02/15/2027
09261X-AG-7	Blackstone Secured Lending Fun Senior Unsecured			2	2.C FE	6,349,986	86.2410	5,519,434	6,400,000	6,361,317		7,479			2.850	2.988	MS	46,107	182,400	06/30/2022	09/30/2028
09522*-AA-8	BLUE AND GOLD TENANT LLC SR SECD NTS				1.G PL	8,000,000	83.1660	6,653,318	8,000,000	8,000,000					3.650	3.649	MS	73,811	292,000	01/01/2020	03/31/2045
09581J-AG-1	Blue Owl Finance LLC Senior Unsecured			2	2.B FE	2,469,125	87.5210	2,188,037	2,500,000	2,473,922		2,604			4.375	4.530	FA	41,319	109,375	02/10/2022	02/15/2032
097023-AX-3	Boeing Co/The Senior Unsecured				2.C FE	1,115,728	114.5980	848,025	740,000	1,051,646		(15,530)			6.875	3.324	MS	14,980	50,875	08/22/2019	03/15/2039
097023-BP-9	Boeing Co/The Senior Unsecured	C		2	2.C FE	1,119,521	95.5240	1,050,769	1,100,000	1,105,909		(3,622)			2.600	2.253	AO	4,846	28,600	02/12/2020	10/30/2025
097023-BY-0	Boeing Co/The Senior Unsecured			2	2.C FE	952,730	81.7450	817,453	1,000,000	963,025		1,925			3.550	3.892	MS	11,833	35,500	02/21/2018	03/01/2038
097023-BZ-7	Boeing Co/The Senior Unsecured			2	2.C FE	1,849,055	74.7180	1,494,363	2,000,000	1,864,219		3,255			3.625	4.069	MS	24,167	72,500	03/14/2019	03/01/2048
097023-CA-1	Boeing Co/The Senior Unsecured			2	2.C FE	2,487,296	94.5330	2,410,588	2,550,000	2,516,804		6,157			3.450	3.747	MN	14,663	87,975	10/29/2018	11/01/2028
097023-CJ-2	Boeing Co/The Senior Unsecured			2	2.C FE	996,900	88.4330	884,328	1,000,000	997,691		181			3.600	3.627	MN	6,000	36,000	04/30/2019	05/01/2034
097023-CT-0	Boeing Co/The Senior Unsecured			2	2.C FE	20,613,502	99.6560	19,931,106	20,000,000	20,162,632		(139,899)			4.875	4.183	MN	162,500	609,375	05/17/2023	05/01/2025
097023-CZ-6	Boeing Co/The Senior Unsecured				2.C FE	4,993,200	99.6780	4,983,891	5,000,000	4,999,819		2,156			1.950	1.994	FA	40,625	97,500	10/29/2020	02/01/2024
097023-DA-0	Boeing Co/The Senior Unsecured			2	2.C FE	23,980,800	95.8180	22,996,224	24,000,000	23,991,813		3,767			2.750	2.767	FA	275,000	660,000	10/29/2020	02/01/2026
097023-DB-8	Boeing Co/The Senior Unsecured			2	2.C FE	4,998,900	94.9350	4,746,768	5,000,000	4,999,253		169			3.250	3.254	FA	67,708	162,500	10/29/2020	02/01/2028
097023-DC-6	Boeing Co/The Senior Unsecured			2	2.C FE	1,998,720	92.9520	1,859,048	2,000,000	1,999,007		121			3.625	3.633	FA	30,208	72,500	10/29/2020	02/01/2031
097023-DG-7	Boeing Co/The Senior Unsecured			2	2.C FE	10,025,145	94.5570	9,455,731	10,000,000	10,000,000		(1,305)			2.196	2.052	FA	89,670	219,600	04/16/2021	02/04/2026
09778P-AB-1	Bon Secours Mercy Health Inc BDS SER 20-2			2	1.E FE	13,150,150	82.3460	10,910,081	13,249,000	13,173,776		9,195			2.095	2.178	JD	23,131	277,567	05/18/2021	06/01/2031
100743-AK-9	Boston Gas Co Senior Unsecured			2	2.A FE	9,055,111	93.7230	8,903,692	9,500,000	9,307,996		49,176			3.150	3.758	FA	124,688	299,250	06/01/2018	08/01/2027
10112R-BA-1	Boston Properties LP Senior Unsecured			2	2.A FE	3,985,640	95.1990	3,807,958	4,000,000	3,992,151		1,395			4.500	4.545	JD	15,000	180,000	11/13/2018	12/01/2028
10112R-BF-0	Boston Properties LP Senior Unsecured	C		2	2.B FE	2,998,770	76.2490	2,287,464	3,000,000	2,998,977		92			2.450	2.454	AO	18,375	73,500	09/15/2021	10/01/2033
101137-AT-4	Boston Scientific Corp Senior Unsecured			2	2.A FE	1,705,396	94.9390	1,628,205	1,715,000	1,707,006		358			4.550	4.593	MS	26,011	78,033	02/21/2019	03/01/2039
101137-AV-9	Boston Scientific Corp Senior Unsecured			2	2.A FE	1,312,212	99.6830	1,308,835	1,313,000	1,312,972		166			3.450	3.463	MS	15,100	45,299	02/21/2019	03/01/2024
10373Q-AE-0	BP Capital Markets America Inc Senior Unsecured			2	1.F FE	2,000,000	99.4420	1,988,845	2,000,000	2,000,000					4.234	4.233	MN	12,937	84,680	11/01/2018	11/06/2028
10373Q-BG-4	BP Capital Markets America Inc Senior Unsecured			2	1.F FE	980,429	70.9250	709,251	1,000,000	981,486		454			3.000	3.104	FA	10,583	30,000	08/18/2021	02/24/2050
10373Q-BR-0	BP Capital Markets America Inc Senior Unsecured			2	1.F FE	2,000,000	77.6030	1,552,051	2,000,000	2,000,000					3.060	3.060	JD	2,380	61,200	06/14/2021	06/17/2041
10373Q-BS-8	BP Capital Markets America Inc Senior Unsecured			2	1.F FE	2,000,000	70.2460	1,404,917	2,000,000	2,000,000					3.001	3.001	MS	17,339	60,020	09/14/2021	03/17/2052
10567@-AA-0	BRAVES STADIUM COMPANY LLC SR SECD NTS				2.A PL	4,134,254	88.8420	3,672,969	4,134,254	4,134,254					3.770	3.770	MS	39,398	154,439	10/13/2016	09/30/2041
10921U-2C-1	Brighthouse Financial Global F Secured				1.G FE	19,955,000	91.5670	18,313,396	20,000,000	19,977,981		8,941			1.550	1.597	MN	31,861	310,000	05/17/2021	05/24/2026
10922N-AG-8	Brighthouse Financial Inc Senior Unsecured			2	2.B FE	5,685,450	101.4630	5,073,150	5,000,000	5,463,952		(65,853)			5.625	3.907	MN	35,938	281,250	06/17/2020	05/15/2030
109696-AA-2	Brink's Co/The Senior Unsecured			2	3.C FE	1,030,000	95.6670	956,667	1,000,000	1,010,274		(5,436)			4.625	4.024	AO	9,764	46,250	02/25/2020	10/15/2027
110122-CN-6	Bristol-Myers Squibb Co Senior Unsecured			2	1.F FE	2,292,733	97.0970	2,231,293	2,298,000	2,295,709		882			3.200	3.243	JD	3,268	73,536	07/16/2020	06/15/2026
110122-CQ-9	Bristol-Myers Squibb Co Senior Unsecured			2	1.F FE	4,266,616	90.2870	3,611,471	4,000,000	4,226,488		(12,681)			4.125	3.599	JD	7,333	165,000	09/28/2020	06/15/2039
110122-DE-5	Bristol-Myers Squibb Co Senior Unsecured			2	1.F FE	8,766,054	98.3240	8,849,186	9,000,000	8,863,070		29,521			3.900	4.305	FA	127,725	351,000	07/16/2020	02/20/2028
110122-DK-1	Bristol-Myers Squibb Co Senior Unsecured			2	1.F FE	462,729	88.2990	441,496	500,000	465,241		761			4.350	4.845	MN	2,779	21,750	07/16/2020	11/15/2047
110122-DL-9	Bristol-Myers Squibb Co Senior Unsecured			2	1.F FE	193,889	90.8900	177,236	195,000	193,972		23			4.550	4.586	FA	3,229	8,873	07/16/2020	02/20/2048
11042W-AA-4	British Airways 2020-1 Class B Secured				2.A FE	302,644	102.1250	304,133	297,805	302,179		(59)			8.375	7.965	FMAN	3,187	6,235	03/16/2023	11/15/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
11044M-AA-4	British Airways 2020-1 Class A Senior Secured			1	1.G FE	2,115,203	92.4790	1,864,248	2,015,867	2,100,295		(1,487)			4.250	3.509	FMAN	10,947	33,058	07/22/2021	11/15/2032
11133T-AE-3	Broadridge Financial Solutions Senior Unsecured	C		2	2.B FE	18,592,950	85.3890	17,077,704	20,000,000	18,803,144		134,867			2.600	3.507	MN	86,667	520,000	06/09/2022	05/01/2031
11135F-BF-7	Broadcom Inc Senior Unsecured			2	2.C FE	3,990,880	82.3700	3,294,796	4,000,000	3,992,895		681			2.600	2.622	FA	39,289	104,000	01/04/2021	02/15/2033
11135F-BQ-3	Broadcom Inc Senior Unsecured			2	2.C FE	2,985,729	81.1140	2,433,428	3,000,000	2,987,380		780			3.187	3.227	MN	12,217	95,610	09/30/2021	11/15/2036
114259-AT-1	Brooklyn Union Gas Co/The SENIOR			2	2.A FE	1,075,459	92.7730	927,732	1,000,000	1,042,116		(7,831)			3.865	2.941	MS	12,561	38,650	07/08/2019	03/04/2029
118230-AQ-4	Buckeye Partners LP Senior Unsecured			2	3.C FE	4,982,200	95.0360	4,751,820	5,000,000	4,994,145		1,857			3.950	3.993	JD	16,458	197,500	10/27/2016	12/01/2026
12189L-AK-7	Burlington Northern Santa Fe L Senior Unsecured			2	1.D FE	2,951,850	92.2360	2,767,083	3,000,000	2,958,582		1,395			4.375	4.485	MS	43,750	131,250	11/06/2018	09/01/2042
12189L-AU-5	Burlington Northern Santa Fe L Senior Unsecured			2	1.D FE	605,423	93.7690	468,846	500,000	592,285		(3,182)			4.550	3.290	MS	7,583	22,750	08/22/2019	09/01/2044
12189L-BB-6	Burlington Northern Santa Fe L Senior Unsecured			2	1.D FE	528,109	88.1890	396,851	450,000	519,692		(2,039)			4.125	3.170	JD	825	18,563	08/22/2019	06/15/2047
12189T-AZ-7	Burlington Northern Santa Fe L Senior Unsecured	C			1.D FE	23,416,519	112.6130	19,650,937	17,450,000	22,435,882		(300,473)			6.150	3.414	MN	178,863	1,073,175	09/29/2021	05/01/2037
12325J-AJ-0	Franklin BSP Lending Corp Senior Unsecured			2	2.C FE	2,991,530	92.4790	2,774,373	3,000,000	2,995,644		1,838			3.250	3.318	MS	24,646	97,500	09/22/2021	03/30/2026
1248EP-BX-0	CCO Holdings LLC / CCO Holding Senior Unsecured			2	3.C FE	3,941,400	95.8220	3,593,330	3,750,000	3,799,614		(31,252)			5.000	3.819	FA	78,125	187,500	01/16/2020	02/01/2028
1248EP-CN-1	CCO Holdings LLC / CCO Holding Senior Unsecured			2	3.C FE	3,000,000	85.6750	2,570,250	3,000,000	3,000,000					4.500	4.500	MN	22,500	135,000	05/14/2021	05/01/2032
12523@-AA-9	CC TUGS LLC SR SECD NTS				3.B PL	6,268,963	97.8910	6,136,739	6,268,963	6,268,963					6.400	6.449	MJSD	1,114	401,214	06/04/2018	09/30/2030
125523-AH-3	Cigna Group/The Senior Unsecured			1	2.A FE	1,997,621	99.0910	1,981,820	2,000,000	1,998,688		241			4.375	4.390	AO	18,472	87,500	08/27/2019	10/15/2028
125523-AK-6	Cigna Group/The Senior Unsecured			1	1.G FE	997,989	95.0350	950,350	1,000,000	998,205		36			4.900	4.913	JD	2,178	49,000	08/27/2019	12/15/2048
12610#-AA-1	BANK5 2023-5YR4 SR NTS SER A				2.B	2,000,000	89.0980	1,781,959	2,000,000	2,000,000					3.380	3.380	AO	11,454	67,600	08/07/2019	10/30/2029
12610#-AB-9	BANK5 2023-5YR4 SR NTS SER B				2.B	10,000,000	85.8040	8,580,430	10,000,000	10,000,000					3.480	3.480	AO	58,967	348,000	08/07/2019	10/30/2031
12610@-AA-3	CED CALIFORNIA HOLDINGS 4 LLC SR SECD NTS				2.C	803,901	89.2770	717,698	803,901	803,901					3.820	3.821	JD	85	30,709	09/27/2019	12/31/2038
126307-AS-6	CSC Holdings LLC Senior Unsecured			2	4.B FE	6,135,000	88.5630	5,313,750	6,000,000	6,042,236		(22,649)			5.375	4.950	FA	134,375	322,500	07/31/2019	02/01/2028
126307-AZ-0	CSC Holdings LLC Senior Unsecured			2	4.B FE	1,500,000	88.1690	1,322,535	1,500,000	1,500,000					6.500	6.500	FA	40,625	97,500	01/24/2019	02/01/2029
126408-GU-1	CSX Corp Senior Unsecured			2	1.G FE	955,677	104.5830	857,577	820,000	935,746		(4,620)			5.500	4.310	AO	9,521	45,100	05/01/2019	04/15/2041
126408-HJ-5	CSX Corp Senior Unsecured	C		2	1.G FE	5,889,815	98.1560	5,889,379	6,000,000	5,947,397		11,366			3.800	4.031	MS	76,000	228,000	06/28/2018	03/01/2028
126408-HL-0	CSX Corp Senior Unsecured			2	2.A FE	2,027,448	91.9530	2,206,876	2,400,000	2,029,075		1,627			4.650	5.598	MS	37,200	111,600	02/28/2023	03/01/2068
126408-HM-8	CSX Corp Senior Unsecured	C		2	2.A FE	4,982,050	100.0020	5,000,098	5,000,000	4,989,841		1,708			4.250	4.294	MS	62,569	212,500	11/07/2018	03/15/2029
126650-AW-0	CVS Pass-Through Trust P/T CERTS				2.B	1,231,642	99.0490	1,142,978	1,153,947	1,172,008		(5,911)			5.298	4.235	MON	3,566	61,136	07/18/2013	01/11/2027
126650-BC-3	CVS Pass-Through Trust P/T CERTS				2.B	247,174	99.8980	229,775	230,010	235,246		(177)			5.880	4.767	MON	789	2,254	11/12/2013	01/10/2028
12770R-AA-1	Caesars Resort Collection LLC SECURED			2	3.C FE	5,013,750	100.1400	5,007,013	5,000,000	5,001,890		(3,625)			5.750	5.672	JJ	143,750	287,500	06/29/2020	07/01/2025
130789-Y@-3	CALIFORNIA WATER SERVICE CO 1ST MTG SER WWW				1.D	3,000,000	84.0760	2,522,291	3,000,000	3,000,000					4.070	4.070	JD	6,783	122,100	04/26/2019	06/11/2049
133434-AD-2	Cameron LNG LLC SR SECD NTS			2	1.F FE	4,000,000	84.8920	3,395,663	4,000,000	4,000,000					3.701	3.701	JJ	68,263	148,040	12/05/2019	01/15/2039
14040H-BW-4	Capital One Financial Corp Senior Unsecured			2	2.A FE	2,833,896	95.0030	2,850,092	3,000,000	2,920,616		17,348			3.800	4.517	JJ	47,817	114,000	06/28/2018	01/31/2028
143106-3*-1	Carlyle Tactical Private Credi MRPS				1.G PL	8,000,000	22.3680	7,157,850	320,000	8,000,000					3.900	3.900	MJSD	20,800	312,000	02/18/2022	03/07/2029
14313*-AB-9	CARMAX AUTO SUPERSTORES INC GTD SR NTS SER B				2.C	4,000,000	96.3060	3,852,234	4,000,000	4,000,000					4.170	4.170	AO	29,653	166,800	06/22/2016	04/27/2026
14314D-AA-1	Carlyle Finance Subsidiary LLC SENIOR			2	1.G FE	4,992,050	93.5730	4,678,627	5,000,000	4,995,120		758			3.500	3.519	MS	49,583	175,000	09/05/2019	09/19/2029
144141-DB-1	Duke Energy Progress LLC Secured			2	1.F FE	432,498	86.3180	323,692	375,000	424,135		(2,024)			4.100	3.137	MN	1,965	15,375	08/22/2019	05/15/2042
14456#-AA-4	Carrix Inc GTD SR NTS SER A				2.C PL	8,000,000	98.4720	7,877,752	8,000,000	8,000,000					4.960	4.960	JJ	166,436	396,800	07/19/2017	07/31/2027
14456#-AB-2	Carrix Inc GTD SR NTS SER B				2.C PL	2,000,000	97.8550	1,957,091	2,000,000	2,000,000					5.060	5.060	JJ	42,448	101,200	07/19/2017	07/31/2029
147528-H*-7	CASEYS GENERAL STORES INC SR NTS SER H				2.B PL	11,000,000	83.7280	9,210,091	11,000,000	11,000,000					2.960	2.960	FA	131,144	325,600	03/03/2020	08/06/2032
149123-CE-9	Caterpillar Inc Senior Unsecured			2	1.F FE	2,823,140	97.3160	1,946,323	2,000,000	2,788,924		(10,070)			4.750	3.037	MN	12,139	95,000	06/17/2020	05/15/2064
149123-CF-6	Caterpillar Inc Senior Unsecured	C		2	1.F FE	6,674,335	79.3390	4,760,356	6,000,000	6,634,148		(17,434)			3.250	2.671	MS	55,250	195,000	08/25/2021	09/19/2049
14918A-AD-1	Catholic Health Services of Lo BDS SER 2020			2	1.G FE	2,207,495	70.0460	1,576,044	2,250,000	2,210,227		892			3.368	3.470	JJ	37,890	75,780	10/08/2020	07/01/2050
150190-AF-3	Cedar Fair LP / Canada's Wonde LN1			2	3.B FE	14,985,000	99.7650	14,964,725	15,000,000	14,995,892		2,894			5.500	5.522	MN	137,500	825,000	06/29/2020	05/01/2025
15135B-AR-2	Centene Corp Senior Unsecured			1	2.C FE	991,980	96.6540	966,544	1,000,000	995,524		1,015			4.250	4.374	JD	1,889	42,500	05/07/2020	12/15/2027
15135B-AT-8	Centene Corp Senior Unsecured			1	2.C FE	1,000,000	96.2610	962,606	1,000,000	1,000,000					4.625	4.625	JD	2,056	46,250	05/07/2020	12/15/2029
15135B-AW-1	Centene Corp Senior Unsecured			2	2.C FE	3,900,000	86.6660	3,379,972	3,900,000	3,900,000					3.000	3.000	AO	24,700	117,000	09/23/2020	10/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
151895-E#-2	CENTERPOINT PROPERTIES TRUST SR NTS SER J				1.G FE	13,000,000	84.4820	10,982,598	13,000,000	13,000,000					2.830	2.830	AO	64,383	367,900	10/15/2020	10/28/2030
151895-F*-5	CENTERPOINT PROPERTIES TRUST SR NTS SER K				1.G FE	15,000,000	80.3710	12,055,701	15,000,000	15,000,000					2.930	2.930	JJ	205,100	439,500	10/15/2020	01/13/2033
15189T-BA-4	CenterPoint Energy Inc Senior Unsecured			2	2.B FE	1,997,065	92.3230	1,846,468	2,000,000	1,998,573		572			1.450	1.480	JD	2,417	29,000	06/18/2021	06/01/2026
15189T-BB-2	CenterPoint Energy Inc Senior Unsecured			2	2.B FE	7,984,480	85.6210	6,849,646	8,000,000	7,988,214		1,419			2.650	2.672	JD	17,667	212,000	05/11/2021	06/01/2031
15189X-AM-0	CenterPoint Energy Houston Ele Secured			2	1.F FE	321,689	81.5080	244,524	300,000	318,563		(756)			3.550	3.100	FA	4,438	10,650	08/22/2019	08/01/2042
15189Y-AF-3	CenterPoint Energy Resources C Senior Unsecured			2	1.G FE	27,016,958	83.2880	22,487,709	27,000,000	27,011,710		(1,727)			1.750	1.743	AO	118,125	472,500	11/02/2020	10/01/2030
15502#-AA-5	CENTRAL PORT LLC SR SECD NTS				3.A	6,160,000	94.4840	5,820,193	6,160,000	6,160,000					4.860	4.796	JD	832	149,688	10/17/2019	11/05/2029
159864-AE-7	Charles River Laboratories Int Senior Unsecured			2	3.B FE	5,564,869	96.1250	5,286,875	5,500,000	5,525,405		(10,188)			4.250	4.040	MN	38,958	233,750	11/12/2019	05/01/2028
16372#-AA-0	CHEMCIAL BANK TOWER PT TRUST P/T CERTS				2.A	972,399	87.7640	853,416	972,399	972,399					4.589	4.633	MON	2,603	3,242	02/10/2020	06/10/2044
166756-AP-1	Chevron USA Inc Senior Unsecured			2	1.D FE	3,549,709	98.9320	3,169,791	3,204,000	3,264,391		(96,365)			3.900	0.857	MN	15,967	124,956	12/16/2020	11/15/2024
166756-AS-5	Chevron USA Inc Senior Unsecured	C		2	1.D FE	19,048,698	94.8860	16,130,659	17,000,000	18,364,874		(232,981)			3.250	1.723	AO	116,639	552,500	12/16/2020	10/15/2029
167885-A#-9	CHICAGO PARKING METERS LLC SR SECD NTS				2.C PL	4,026,694	95.3880	3,840,978	4,026,694	4,026,694					5.070	5.102	MJSD	567	204,153	12/20/2018	12/30/2033
167885-B*-2	CHICAGO PARKING METERS LLC SR SECD NTS				2.C PL	1,000,000	92.0090	920,088	1,000,000	1,000,000					5.420	5.457	MJSD	151	54,200	01/16/2019	12/30/2038
16829@-AB-9	CHICK-FIL-A INC SR NTS SER B				2.B	10,000,000	94.3520	9,435,182	10,000,000	10,000,000					1.610	1.610	AO	27,728	161,000	10/16/2020	10/29/2025
16829@-AC-7	CHICK-FIL-A INC SR NTS SER C				2.B	17,000,000	92.3060	15,692,074	17,000,000	17,000,000					1.720	1.720	AO	50,358	292,400	10/16/2020	10/29/2026
16829@-AD-5	CHICK-FIL-A INC SR NTS SER D				2.B	12,000,000	90.4530	10,854,317	12,000,000	12,000,000					1.820	1.820	AO	37,613	218,400	10/16/2020	10/29/2027
16829@-AE-3	CHICK-FIL-A INC SR NTS SER E				2.B	11,000,000	88.6460	9,751,091	11,000,000	11,000,000					1.900	1.900	AO	35,994	209,000	10/16/2020	10/29/2028
16829@-AF-0	CHICK-FIL-A INC SR NTS SER F				2.B	11,000,000	86.4730	9,512,038	11,000,000	11,000,000					1.970	1.970	AO	37,321	216,700	10/16/2020	10/29/2029
16829@-AG-8	CHICK-FIL-A INC SR NTS SER G				2.B	4,000,000	84.7660	3,390,630	4,000,000	4,000,000					2.090	2.090	AO	14,398	83,600	10/16/2020	10/29/2030
169905-AF-3	Choice Hotels International In Senior Unsecured			2	2.C FE	12,014,968	88.5690	10,628,250	12,000,000	12,008,695		(1,685)			3.700	3.683	JD	37,000	444,000	12/12/2019	12/01/2029
169905-AG-1	Choice Hotels International In Senior Unsecured			2	2.C FE	5,099,710	86.0330	4,086,571	4,750,000	4,996,862		(32,484)			3.700	2.853	JJ	81,040	175,750	09/30/2020	01/15/2031
171239-AG-1	Chubb INA Holdings Inc Senior Unsecured			2	1.F FE	30,505,902	82.4510	25,642,140	31,100,000	30,614,690		62,784			1.375	1.608	MS	125,912	427,625	06/01/2022	09/15/2030
171265-C#-6	CHUGACH ELECTRIC ASSOCIATION I 1ST MTG 2020 SER A-B				1.G	5,337,143	73.4980	3,922,685	5,337,143	5,337,143					2.910	2.910	AO	26,317	129,426	10/26/2020	10/30/2050
171265-C@-8	CHUGACH ELECTRIC ASSOCIATION I 1ST MTG 2020 SER A-A				1.G	5,000,000	84.7040	4,235,194	5,000,000	5,000,000					2.380	2.380	AO	20,164	119,000	09/22/2020	10/30/2039
171484-AE-8	Churchill Downs Inc Senior Unsecured			2	4.A FE	2,907,000	95.7770	2,873,310	3,000,000	2,945,735		11,772			4.750	5.253	JJ	65,708	142,500	06/29/2020	01/15/2028
171484-AG-3	Churchill Downs Inc Senior Unsecured			2	4.A FE	2,000,000	99.0630	1,981,250	2,000,000	2,000,000					5.500	5.500	AO	27,500	110,000	03/20/2019	04/01/2027
17288X-AB-0	Citadel LP SENIOR			2	2.B FE	2,492,850	97.5180	2,437,939	2,500,000	2,496,667		991			4.875	4.923	JJ	55,521	121,875	09/11/2019	01/15/2027
172967-EW-7	Citigroup Inc Senior Unsecured				1.G FE	1,759,360	128.9330	1,289,334	1,000,000	1,648,339		(32,587)			8.125	2.909	JJ	37,465	81,250	06/17/2020	07/15/2039
172967-HA-2	Citigroup Inc Subordinated				2.B FE	3,096,120	112.6110	2,252,212	2,000,000	2,978,034		(34,841)			6.675	3.284	MS	40,050	133,500	06/17/2020	09/13/2043
172967-HB-0	Citigroup Inc Subordinated				2.B FE	5,000,000	100.5050	5,025,273	5,000,000	5,000,000					5.500	5.500	MS	82,500	275,000	09/10/2013	09/13/2025
172967-JT-9	Citigroup Inc Subordinated				2.B FE	4,119,681	98.8620	3,954,487	4,000,000	4,055,722		(37,102)			4.400	3.401	JD	10,267	176,000	04/01/2022	06/10/2025
172967-KG-5	Citigroup Inc Senior Unsecured				1.G FE	3,838,571	97.6420	3,905,672	4,000,000	3,890,134		50,160			3.700	5.142	JJ	69,478	148,000	12/21/2022	01/12/2026
172967-LJ-8	Citigroup Inc Senior Unsecured			2	1.G FE	239,965	87.8300	175,661	200,000	235,751		(1,021)			4.281	3.188	AO	1,593	8,562	08/22/2019	04/24/2048
172967-LP-4	Citigroup Inc Senior Unsecured			2	1.G FE	17,221,359	95.3010	17,154,130	18,000,000	17,609,027		76,219			3.668	4.196	JJ	287,938	660,240	06/28/2018	07/24/2028
172967-LS-8	Citigroup Inc Senior Unsecured			2	1.G FE	1,879,260	94.7680	1,895,363	2,000,000	1,937,169		11,515			3.520	4.248	AO	12,516	70,400	06/28/2018	10/27/2028
172967-LU-3	Citigroup Inc Senior Unsecured			2	1.G FE	223,014	86.5520	173,105	200,000	218,670		(1,049)			3.878	3.056	JJ	3,382	7,756	08/22/2019	01/24/2039
173074-KU-8	Citigroup Global Markets Holdi Senior Unsecured				1.F Z	38,240,000	101.6400	38,867,136	38,240,000	38,240,000					5.800	5.800	JD	67,770	2,217,920	07/20/2022	06/20/2027
173074-KZ-7	Citigroup Global Markets Holdi Senior Unsecured				2.B PL	25,000,000	102.1200	25,530,000	25,000,000	25,000,000					6.220	6.220	JD	47,514	1,555,000	09/07/2022	06/20/2027
173074-LF-0	Citigroup Global Markets Holdi Senior Unsecured				1.G PL	50,000,000	100.0000	50,000,000	50,000,000	50,000,000					6.600	6.600	JD	100,833	3,232,500	09/22/2022	12/20/2032
18013R-AA-5	Claremont Mckenna College BNDS SER 2019			2	1.D FE	4,502,280	73.9550	2,958,204	4,000,000	4,461,052		(12,369)			3.378	2.746	JJ	67,560	135,120	09/21/2020	01/01/2050
18055#-BB-7	CLARION LION PROPERTIES FUND H SR NTS SER Z				1.G	5,000,000	93.1120	4,655,584	5,000,000	5,000,000					4.390	4.390	FA	91,458	219,500	11/02/2018	02/01/2030
18055#-BC-5	CLARION LION PROPERTIES FUND H SR NTS SER AA				1.G	2,000,000	92.3670	1,847,337	2,000,000	2,000,000					4.440	4.440	FA	37,000	88,800	11/02/2018	02/01/2031
18539U-AC-9	Clearway Energy Operating LLC SENIOR			2	3.B FE	5,000,000	96.6430	4,832,169	5,000,000	5,000,000					4.750	4.750	MS	69,931	237,500	12/04/2019	03/15/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
186108-E@-1	Cleveland Electric Illuminatin SR NTS SER B				2.B	12,000,000	73.3980	8,807,710	12,000,000	12,000,000					3.230	3.230	FA	161,500	387,600	07/20/2020	08/01/2040
18685@-AD-4	Cliffwater Corporate Lending F SR SECD NTS SER A			2	1.C PL	20,000,000	98.6550	19,730,927	20,000,000	20,000,000					5.440	5.440	JJ	489,600	1,078,933	06/29/2022	07/19/2025
191216-DC-1	Coca-Cola Co/The Senior Unsecured			2	1.E FE	621,163	67.3320	420,824	625,000	621,449		90			2.500	2.529	MS	4,601	15,625	09/14/2020	03/15/2051
191216-DE-7	Coca-Cola Co/The Senior Unsecured			2	1.E FE	5,598,936	82.4350	4,616,353	5,600,000	5,599,251		98			1.375	1.377	MS	22,672	77,000	09/14/2020	03/15/2031
195869-AQ-5	Colonial Pipeline Co SR NTS	C		2	1.G FE	1,198,190	84.4450	844,447	1,000,000	1,185,963		(5,197)			4.250	3.135	AO	8,972	42,500	07/30/2021	04/15/2048
20030N-BH-3	Comcast Corp Senior Unsecured				1.G FE	3,009,968	97.3680	2,921,037	3,000,000	3,007,086		(632)			4.250	4.218	JJ	58,792	127,500	01/17/2019	01/15/2033
20030N-BU-4	Comcast Corp Senior Unsecured	C		2	1.G FE	9,871,258	77.6250	7,917,769	10,200,000	9,906,544		8,318			3.400	3.587	JJ	159,913	431,800	08/22/2019	07/15/2046
20030N-BZ-3	Comcast Corp Senior Unsecured			2	1.G FE	3,728,030	84.6000	2,910,255	3,440,000	3,698,155		(7,192)			4.000	3.521	FA	51,982	137,600	08/22/2019	08/15/2047
20030N-CL-3	Comcast Corp Senior Unsecured			2	1.G FE	120,602	97.0280	97,028	100,000	116,798		(920)			4.600	3.133	AO	971	4,600	08/22/2019	10/15/2038
20030N-CU-3	Comcast Corp Senior Unsecured	C		2	1.G FE	3,997,390	98.6300	3,945,219	4,000,000	3,998,426		196			4.250	4.257	AO	35,889	170,000	12/11/2018	10/15/2030
20030N-DS-7	Comcast Corp Senior Unsecured	C		2	1.G FE	2,643,000	67.7590	1,790,859	2,643,000	2,643,000					2.887	2.887	MN	12,717	76,303	06/07/2022	11/01/2051
202795-JG-6	Commonwealth Edison Co Secured			2	1.F FE	846,657	88.1070	616,749	700,000	829,359		(4,187)			4.350	3.155	MN	3,891	30,450	08/22/2019	11/15/2045
202795-JL-5	Commonwealth Edison Co Secured			2	1.F FE	719,908	80.8090	521,219	645,000	711,841		(1,949)			3.750	3.118	FA	9,138	24,188	08/22/2019	08/15/2047
20454P-AC-7	Compeer Financial FLCA/Compeer Subordinated			2	2.B FE	7,000,000	57.0000	3,990,000	7,000,000	7,000,000					3.375	3.374	JD	19,688	236,250	05/12/2021	06/01/2036
207597-EG-6	Connecticut Light and Power Co Secured			2	1.E FE	479,454	88.8400	355,361	400,000	469,144		(2,493)			4.300	3.122	AO	3,631	17,200	08/22/2019	04/15/2044
207597-EJ-0	Connecticut Light and Power Co Secured	C		2	1.E FE	1,993,200	96.1310	1,922,627	2,000,000	1,997,584		704			3.200	3.240	MS	18,844	64,000	03/02/2017	03/15/2027
20825C-AQ-7	ConocoPhillips Senior Unsecured				1.F FE	5,894,435	115.6050	5,780,262	5,000,000	5,839,377		(36,851)			6.500	4.911	FA	135,417	325,000	06/23/2022	02/01/2039
20826F-BD-7	ConocoPhillips Co Senior Unsecured			2	1.F FE	36,628,761	81.5270	23,711,988	29,085,000	36,496,583		(106,903)			4.025	2.908	MS	344,698	1,170,671	10/04/2022	03/15/2062
209111-FL-2	Consolidated Edison Co of New Senior Unsecured	C		2	1.G FE	5,222,839	81.2470	4,265,444	5,250,000	5,224,872		188			3.875	3.898	JD	9,042	203,438	07/03/2019	06/15/2047
209111-FV-0	Consolidated Edison Co of New Senior Unsecured			2	1.G FE	749,738	84.1580	631,185	750,000	749,765		5			4.125	4.127	MN	3,953	30,938	05/06/2019	05/15/2049
209111-GF-4	Consolidated Edison Co of New Senior Unsecured				1.G FE	10,744,628	105.1820	11,359,693	10,800,000	10,744,764		136			5.500	5.567	MS	64,350		11/20/2023	03/15/2034
21036P-AQ-1	Constellation Brands Inc Senior Unsecured			2	2.B FE	2,987,271	97.5230	3,082,696	3,161,000	3,089,422		22,356			3.700	4.534	JD	8,122	116,957	01/04/2019	12/06/2026
210371-AF-7	Exelon Corp Senior Unsecured				2.B FE	4,806,503	114.4240	4,290,918	3,750,000	4,470,136		(69,811)			7.600	4.758	AO	71,250	285,000	09/05/2018	04/01/2032
210518-G*-1	Consumers Energy Co 1ST MTG				1.E	5,000,000	90.0720	4,503,577	5,000,000	5,000,000					4.010	4.010	AO	50,125	200,500	06/28/2018	10/01/2038
212168-AA-6	Continental Wind LLC SR SECD NTS				2.B FE	3,105,332	102.2430	3,174,979	3,105,332	3,105,332					6.000	6.002	FA	62,624	186,320	09/23/2013	02/28/2033
219350-BM-6	Corning Inc Senior Unsecured				2.A FE	4,996,936	95.8280	3,602,567	3,759,399	3,759,399				(279,620)	1.153	1.153	FA	16,496	44,181	08/06/2019	08/14/2031
219350-BN-4	Corning Inc Senior Unsecured				2.A FE	2,074,200	81.8500	1,277,273	1,560,505	1,560,505				(116,069)	1.513	1.513	FA	8,985	24,065	08/06/2019	08/12/2039
22160K-AN-5	Costco Wholesale Corp Senior Unsecured			2	1.E FE	2,004,677	90.8510	1,817,027	2,000,000	2,002,515		(764)			1.375	1.335	JD	840	27,500	03/12/2021	06/20/2027
22160K-AP-0	Costco Wholesale Corp Senior Unsecured			2	1.E FE	2,280,924	85.7450	2,332,265	2,720,000	2,355,393		49,888			1.600	4.030	AO	8,583	43,520	06/28/2022	04/20/2030
22160N-AA-7	CoStar Group Inc SENIOR			2	2.C FE	27,110,059	85.4080	22,547,833	26,400,000	26,916,513		(74,950)			2.800	2.462	JJ	340,853	739,200	08/25/2021	07/15/2030
224044-BV-8	Cox Communications Inc Senior Unsecured				2.B FE	1,436,820	125.1580	1,251,577	1,000,000	1,313,764		(13,171)			8.375	5.332	MS	27,917	83,750	08/04/2011	03/01/2039
224044-CF-2	Cox Communications Inc Senior Unsecured			2	2.B FE	911,970	94.2140	942,142	1,000,000	931,552		4,345			4.800	5.639	FA	20,000	48,000	12/26/2018	02/01/2035
224044-CJ-4	Cox Communications Inc Senior Unsecured			2	2.B FE	13,165,935	95.2390	13,238,199	13,900,000	13,577,659		80,797			3.500	4.197	FA	183,789	486,500	06/01/2018	08/15/2027
224044-CL-9	Cox Communications Inc Senior Unsecured			2	2.B FE	11,779,758	81.4700	9,678,638	11,880,000	11,809,720		9,673			1.800	1.894	AO	53,460	213,840	11/09/2020	10/01/2030
224044-CM-7	Cox Communications Inc Senior Unsecured			2	2.B FE	3,471,650	64.7580	2,266,536	3,500,000	3,473,700		635			2.950	2.991	AO	25,813	103,250	09/10/2020	10/01/2050
224044-CN-5	Cox Communications Inc Senior Unsecured			2	2.B FE	14,942,100	84.8410	12,726,224	15,000,000	14,955,639		5,317			2.600	2.644	JD	17,333	390,000	05/18/2021	06/15/2031
22541L-AE-3	Credit Suisse USA Inc Senior Unsecured				1.E FE	5,049,680	113.7200	4,548,812	4,000,000	4,735,115		(69,192)			7.125	4.508	JJ	131,417	285,000	01/15/2019	07/15/2032
22822V-AB-7	Crown Castle Inc Senior Unsecured			2	2.B FE	1,949,959	98.5140	1,970,288	2,000,000	1,966,272		14,739			4.450	5.301	FA	33,622	89,000	11/23/2022	02/15/2026
22822V-AH-4	Crown Castle Inc Senior Unsecured			2	2.B FE	6,140,499	95.0180	6,176,188	6,500,000	6,340,255		39,351			3.650	4.383	MS	79,083	237,250	06/01/2018	09/01/2027
22966R-AE-6	CubeSmart LP Senior Unsecured			2	2.B FE	496,780	97.1330	485,666	500,000	498,187		309			4.375	4.455	FA	8,264	21,875	01/24/2019	02/15/2029
22966R-AG-1	CubeSmart LP Senior Unsecured			2	2.B FE	46,008,392	81.6850	38,119,341	46,666,000	46,177,807		62,584			2.000	2.159	FA	352,588	933,320	09/29/2021	02/15/2031
23311V-AF-4	DCP Midstream Operating LP Senior Unsecured	C		2	2.C FE	6,525,000	98.1810	6,872,688	7,000,000	6,564,175		10,547			5.600	6.140	AO	98,000	392,000	08/25/2020	04/01/2044
233331-AY-3	DTE Energy Co Senior Unsecured			2	2.B FE	4,898,235	94.6240	4,258,094	4,500,000	4,676,477		(69,050)			2.850	1.252	AO	32,063	128,250	09/25/2020	10/01/2026
233331-BF-3	DTE Energy Co Senior Unsecured			2	2.B FE	1,996,825	88.4770	1,769,549	2,000,000	1,997,920		281			2.950	2.967	MS	19,667	59,000	01/14/2020	03/01/2030
23338V-AG-1	DTE Electric Co Secured			2	1.E FE	6,236,743	81.2410	5,280,655	6,500,000	6,266,962		5,855			3.750	3.986	FA	92,083	243,750	06/01/2018	08/15/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes 3 Code	4 Foreign	5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
23338V-AP-1	DTE Electric Co Secured			2	1.E FE	1,983,300	73.8830	1,477,651	2,000,000	1,984,248		353			3.250	3.294	AO	16,250	65,000	03/22/2021	04/01/2051
233851-CU-6	Mercedes-Benz Finance North Am Senior Unsecured				1.F FE	3,201,750	96.7620	2,902,846	3,000,000	3,124,563		(39,689)			3.450	2.023	JJ	50,313	103,500	01/12/2022	01/06/2027
23386#-AU-6	Dairy Farmers of America Inc SR NTS SER H				2.B FE	5,000,000	97.1310	4,856,549	5,000,000	5,000,000					4.930	4.930	JJ	119,826	246,500	11/07/2018	01/03/2031
23386#-AV-4	Dairy Farmers of America Inc SR NTS SER I				2.B FE	7,000,000	96.0710	6,724,991	7,000,000	7,000,000					5.030	5.030	JJ	171,160	352,100	11/07/2018	01/03/2034
235851-AV-4	Danaher Corp Senior Unsecured	C		2	1.G FE	13,322,850	67.1910	9,046,658	13,464,000	13,333,264		3,322			2.600	2.651	AO	87,516	350,064	09/30/2020	10/01/2050
244199-AW-5	Deere & Co Senior Unsecured				1.F FE	2,108,120	109.8030	2,196,061	2,000,000	2,034,980		(6,175)			6.550	6.120	AO	32,750	131,000	05/04/2004	10/01/2028
24422E-WM-7	John Deere Capital Corp Senior Unsecured				1.F FE	14,990,400	99.8470	14,977,091	15,000,000	14,996,170		4,739			4.550	4.584	AO	151,667	682,500	10/05/2022	10/11/2024
24618#-AY-6	Delaware North Cos Inc SENIOR				2.C	2,000,000	91.9700	1,839,393	2,000,000	2,000,000					4.840	4.840	MS	27,696	96,800	01/11/2022	03/18/2034
24703T-AE-6	Dell International LLC / EMC C Senior Unsecured			2	2.B FE	4,192,806	100.1760	4,207,398	4,200,000	4,193,753		396			4.900	4.957	AO	51,450	49,000	12/20/2023	10/01/2026
250847-EA-4	DTE Electric Co Senior Secured				1.F FE	1,265,335	103.9070	940,359	905,000	1,209,302		(17,994)			5.700	2.747	AO	12,896	51,585	10/14/2020	10/01/2037
25179M-AL-7	Devon Energy Corp Senior Unsecured			2	2.B FE	2,090,200	96.7250	1,934,499	2,000,000	2,077,959		(2,776)			5.600	5.251	JJ	51,644	112,000	02/06/2019	07/15/2041
25179M-AN-3	Devon Energy Corp Senior Unsecured			2	2.B FE	1,031,900	87.4820	874,825	1,000,000	1,026,880		(960)			4.750	4.529	MN	6,069	47,500	02/07/2018	05/15/2042
25434*-AH-6	Inactive Dimensional Fund Advi SR NTS				1.E PL	10,000,000	76.1640	7,616,435	10,000,000	10,000,000					2.880	2.880	JD	20,000	288,000	11/19/2021	12/06/2036
254687-DZ-6	Walt Disney Co/The Senior Unsecured	C			1.G FE	4,446,481	113.2330	3,396,981	3,000,000	4,136,140		(90,361)			6.200	2.275	JD	8,267	186,000	06/19/2020	12/15/2034
254687-EB-8	Walt Disney Co/The Senior Unsecured	C			1.G FE	4,585,492	114.6080	3,438,254	3,000,000	4,274,529		(91,574)			6.400	2.312	JD	8,533	192,000	07/10/2020	12/15/2035
254687-EH-5	Walt Disney Co/The Senior Unsecured	C			1.G FE	4,594,610	117.8170	3,534,517	3,000,000	4,329,754		(77,613)			6.650	2.778	MN	25,492	199,500	06/19/2020	11/15/2037
25470D-AD-1	Discovery Communications LLC Senior Unsecured				2.C FE	3,515,680	101.1130	3,033,402	3,000,000	3,448,153		(18,809)			6.350	4.963	JD	15,875	190,500	06/17/2020	06/01/2040
25470D-AL-3	Discovery Communications LLC Senior Unsecured			2	2.C FE	250,388	99.7550	249,388	250,000	250,141		(58)			4.900	4.873	MS	3,743	12,250	12/26/2018	03/11/2026
25470D-AS-8	Discovery Communications LLC Senior Unsecured			2	2.C FE	1,538,440	89.3220	1,339,823	1,500,000	1,531,573		(1,886)			5.000	4.770	MS	21,042	75,000	09/25/2019	09/20/2037
257375-AH-8	Eastern Energy Gas Holdings LL Senior Unsecured			2	2.A FE	702,238	98.4350	656,559	667,000	672,225		(7,295)			3.600	2.467	JD	1,067	24,012	09/17/2019	12/15/2024
25746U-CY-3	Dominion Energy Inc Senior Unsecured			2	2.B FE	2,000,000	98.6120	1,972,238	2,000,000	2,000,000					4.250	4.250	JD	7,083	85,000	05/30/2018	06/01/2028
263901-AA-8	Duke Energy Indiana LLC Secured	C			1.F FE	3,053,248	111.7440	2,234,884	2,000,000	2,886,012		(48,950)			6.350	2.670	FA	47,978	127,000	06/19/2020	08/15/2038
26441C-AX-3	Duke Energy Corp Senior Unsecured	C		2	2.B FE	2,991,570	94.6100	2,838,311	3,000,000	2,996,644		861			3.150	3.183	FA	35,700	94,500	08/07/2017	08/15/2027
26441C-BH-7	Duke Energy Corp Senior Unsecured			2	2.B FE	5,621,074	87.2300	4,623,198	5,300,000	5,515,074		(32,740)			2.450	1.753	JD	10,821	129,850	09/09/2020	06/01/2030
26442C-AU-8	Duke Energy Carolinas LLC Secured			2	1.F FE	2,160,953	82.9390	1,575,836	1,900,000	2,134,053		(6,512)			3.950	3.204	MS	22,098	75,050	08/22/2019	03/15/2048
26442E-AG-5	Duke Energy Ohio Inc Secured			2	1.F FE	998,120	85.3680	853,679	1,000,000	998,320		37			4.300	4.311	FA	17,917	43,000	01/03/2019	02/01/2049
26442U-AB-0	Duke Energy Progress LLC Secured			2	1.F FE	3,099,769	85.7240	2,571,713	3,000,000	3,086,755		(2,576)			4.200	3.996	FA	47,600	126,000	06/01/2018	08/15/2045
26442U-AE-4	Duke Energy Progress LLC Secured	C		2	1.F FE	441,640	78.2660	324,805	415,000	438,837		(680)			3.600	3.246	MS	4,399	14,940	08/22/2019	09/15/2047
26875P-AN-1	EOG Resources Inc Senior Unsecured	C		2	1.G FE	4,245,173	92.1850	3,986,079	4,324,000	4,265,081		4,063			3.900	4.052	AO	42,159	168,636	09/06/2018	04/01/2035
26875P-AQ-4	EOG Resources Inc Senior Unsecured			2	1.G FE	1,110,150	99.1310	991,315	1,000,000	1,085,166		(5,648)			5.100	4.163	JJ	23,517	51,000	03/14/2019	01/15/2036
26884L-AF-6	EQT Corp Senior Unsecured			2	2.C FE	570,822	95.8270	574,961	600,000	575,180		4,358			3.900	5.127	AO	5,850	11,700	04/04/2023	10/01/2027
26885B-AC-4	EQM Midstream Partners LP Senior Unsecured			2	3.C FE	497,690	98.8940	494,470	500,000	498,811		225			5.500	5.560	JJ	12,681	27,500	06/20/2018	07/15/2028
26986*-AA-1	EAGLE SOLAR LLC SR SECD NTS				3.A	3,845,417	92.9650	3,574,907	3,845,417	3,845,417					4.820	4.819	JD	515	185,349	10/12/2018	12/31/2042
27616#-AD-7	EASTERLY GOVERNMENT PROPERTIES SR NTS SER A				2.B	3,000,000	91.5440	2,746,334	3,000,000	3,000,000					3.730	3.730	MS	33,881	111,900	07/02/2019	09/12/2029
27616#-AE-5	Easterly Government Properties SR NTS SER B				2.B	10,000,000	89.1230	8,912,310	10,000,000	10,000,000					3.830	3.830	MS	115,964	383,000	07/02/2019	09/12/2031
27616#-AF-2	Easterly Government Properties SR NTS SER C				2.B	10,000,000	86.2400	8,623,954	10,000,000	10,000,000					3.980	3.980	MS	120,506	398,000	07/02/2019	09/12/2034
276480-AK-6	Eastern Gas Transmission & Sto Senior Unsecured			1	1.G FE	340,445	98.4820	327,946	333,000	335,611		(3,646)			3.600	2.465	JD	533	11,988	08/31/2022	12/15/2024
281020-AR-8	Edison International Senior Unsecured			2	2.C FE	973,597	99.3130	993,130	1,000,000	985,648		10,434			4.950	6.127	AO	10,450	49,500	11/04/2022	04/15/2025
28368E-AE-6	Kinder Morgan Inc Senior Unsecured				2.B FE	5,462,199	113.8560	5,123,531	4,500,000	5,171,427		(65,057)			7.750	5.434	JJ	160,813	348,750	01/17/2019	01/15/2032
283695-BE-3	El Paso Natural Gas Co LLC Senior Unsecured				2.B FE	2,704,400	104.7450	2,094,904	2,000,000	2,179,243		(57,619)			7.500	4.156	MN	19,167	150,000	11/13/2012	11/15/2026
283695-BK-9	El Paso Natural Gas Co LLC Senior Unsecured				2.B FE	647,785	115.9340	579,670	500,000	581,454		(7,250)			8.375	5.899	JD	1,861	41,875	06/21/2011	06/15/2032
28370T-AG-4	Kinder Morgan Energy Partners Senior Unsecured			2	2.B FE	4,908,200	99.5010	4,975,068	5,000,000	4,978,708		61,920			4.300	5.613	MN	35,833	215,000	11/08/2022	05/01/2024
286857-B*-7	ELIZABETHTOWN GAS CO 1ST MTG SER 18A-3				1.G Z	2,000,000	88.8250	1,776,492	2,000,000	2,000,000					4.290	4.290	JD	2,622	85,800	09/19/2018	12/20/2038
28932M-AG-0	Elm Road Generating Station Su SR SECD NTS SER B				1.F FE	1,037,809	96.2700	962,629	999,932	1,019,637		(2,650)			4.673	4.087	JJ	21,027	46,727	02/08/2017	01/19/2031
28932M-AJ-4	Elm Road Generating Station Su SR SECD NTS SER B				1.F FE	8,921,500	92.8920	6,502,467	7,000,000	8,725,521		(107,529)			5.848	3.427	JJ	184,212	409,360	02/25/2022	01/19/2041

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
292480-AJ-9	Energy Transfer LP Senior Unsecured			2	2.C FE	994,450	87.7880	877,876	1,000,000	995,069		136			5.000	5.039	MN	6,389	50,000	08/29/2019	05/15/2044
292480-AK-6	Energy Transfer LP Senior Unsecured			2	2.C FE	20,229,826	97.9190	19,583,736	20,000,000	20,108,145		(33,407)			4.400	4.205	MS	259,111	880,000	02/12/2020	03/15/2027
292554-A#-9	ENCORE CAPITAL GROUP INC. SR SECD NTS				2.C FE	3,000,000	99.2730	2,978,198	3,000,000	3,000,000					5.625	5.662	FMAN	23,438	168,750	08/11/2017	08/11/2024
29273R-BE-8	Energy Transfer LP Senior Unsecured			2	2.C FE	1,497,150	94.8440	1,422,662	1,500,000	1,498,081		126			4.900	4.915	MS	21,642	73,500	03/05/2015	03/15/2035
29278N-AH-6	Energy Transfer LP Senior Unsecured			2	2.C FE	19,652,800	99.6030	19,920,652	20,000,000	19,927,657		243,637			4.500	5.788	AO	190,000	900,000	11/09/2022	04/15/2024
29278N-AR-4	Energy Transfer LP Senior Unsecured			2	2.C FE	1,998,280	89.3330	1,786,668	2,000,000	1,998,280					5.000	5.006	MN	12,778	100,000	01/07/2020	05/15/2050
29336U-AD-9	EnLink Midstream Partners LP Senior Unsecured			2	3.A FE	1,793,167	82.8130	1,656,250	2,000,000	1,803,737		4,565			5.050	5.864	AO	25,250	101,000	08/16/2021	04/01/2045
29360A-AB-6	Enstar Finance LLC Junior Subordinated			2	2.C FE	5,482,500	84.6980	4,658,390	5,500,000	5,483,562		519			5.500	5.523	JJ	139,486	302,500	02/01/2022	01/15/2042
29364D-AV-2	Entergy Arkansas LLC Secured			2	1.F FE	4,996,600	97.3200	4,866,016	5,000,000	4,998,398		325			4.000	4.008	JD	16,667	200,000	05/08/2018	06/01/2028
29364G-AJ-2	Entergy Corp Senior Unsecured			2	2.B FE	10,765,700	94.9940	9,499,394	10,000,000	10,359,591		(145,190)			2.950	1.431	MS	98,333	295,000	02/25/2021	09/01/2026
29364G-AL-7	Entergy Corp Senior Unsecured	C		2	2.B FE	2,701,850	87.9270	2,198,175	2,500,000	2,633,858		(20,148)			2.800	1.882	JD	3,111	70,000	07/15/2020	06/15/2030
29364W-BB-3	Entergy Louisiana LLC Secured			2	1.F FE	998,110	84.2020	842,022	1,000,000	998,320		38			4.200	4.211	MS	14,000	42,000	08/08/2018	09/01/2048
29364W-BC-1	Entergy Louisiana LLC Secured			2	1.F FE	8,439,905	84.7950	7,207,574	8,500,000	8,445,109		1,123			4.200	4.241	AO	89,250	357,000	03/06/2019	04/01/2050
29365@-AB-2	Entergy New Orleans LLC 1ST MTG				2.B	4,000,000	96.9120	3,876,490	4,000,000	4,000,000					3.000	3.000	MS	35,333	120,000	03/12/2020	03/15/2025
29365@-AD-8	Entergy New Orleans LLC 1ST MTG				2.B	10,000,000	92.0830	9,208,337	10,000,000	10,000,000					4.190	4.190	MN	48,883	419,000	11/09/2021	11/19/2031
29365T-AK-0	Entergy Texas Inc Senior Secured	C		2	1.G FE	27,142,185	80.9910	22,070,034	27,250,000	27,173,456		9,851			1.750	1.792	MS	140,413	476,875	10/15/2020	03/15/2031
29366M-AA-6	Entergy Arkansas LLC Secured			2	1.F FE	4,771,536	84.8320	4,071,930	4,800,000	4,774,111		565			4.200	4.235	AO	50,400	201,600	03/13/2019	04/01/2049
29366M-AB-4	Entergy Arkansas LLC Secured			2	1.F FE	747,517	63.2110	474,086	750,000	747,683		57			2.650	2.666	JD	883	19,875	09/10/2020	06/15/2051
293791-AF-6	Enterprise Products Operating Senior Unsecured	C			1.G FE	3,151,140	115.0760	3,452,271	3,000,000	3,100,813		(7,884)			6.875	6.385	MS	68,750	206,250	02/25/2016	03/01/2033
293791-AP-4	Enterprise Products Operating Senior Unsecured				1.G FE	1,288,640	114.6810	1,146,815	1,000,000	1,206,049		(14,782)			6.650	4.249	AO	14,039	66,500	10/11/2017	10/15/2034
29379V-AG-8	Enterprise Products Operating Senior Unsecured				1.G FE	3,867,630	109.7390	3,292,163	3,000,000	3,761,073		(34,172)			6.125	3.950	AO	38,792	183,750	09/24/2020	10/15/2039
29379V-AT-0	Enterprise Products Operating Senior Unsecured				1.G FE	62,082	108.7690	54,385	50,000	59,984		(390)			5.950	4.289	FA	1,240	2,975	01/10/2018	02/01/2041
29379V-BZ-5	Enterprise Products Operating Senior Unsecured			2	1.G FE	1,987,200	81.4300	1,628,592	2,000,000	1,987,798		150			3.950	3.982	JJ	33,136	79,000	01/06/2020	01/31/2060
29379V-CB-7	Enterprise Products Operating Senior Unsecured			2	1.G FE	978,540	74.2440	742,440	1,000,000	979,428		408			3.300	3.412	FA	12,467	33,000	10/06/2021	02/15/2053
29444U-BL-9	Equinix Inc Senior Unsecured			2	2.B FE	7,992,720	88.0880	7,047,016	8,000,000	7,995,767		967			1.550	1.563	MS	36,511	124,000	09/23/2020	03/15/2028
29444U-BM-7	Equinix Inc Senior Unsecured			2	2.B FE	12,926,940	66.6030	8,658,432	13,000,000	12,931,700		1,569			2.950	2.978	MS	112,919	383,500	09/23/2020	09/15/2051
29444U-BQ-8	Equinix Inc Senior Unsecured			2	2.B FE	2,795,968	92.3650	2,586,219	2,800,000	2,798,048		803			1.450	1.480	MN	5,188	40,600	05/03/2021	05/15/2026
29444U-BS-4	Equinix Inc Senior Unsecured			2	2.B FE	4,378,792	85.0490	3,742,163	4,400,000	4,383,845		1,968			2.500	2.555	MN	14,056	110,000	05/03/2021	05/15/2031
29717P-AY-3	Essex Portfolio LP Senior Unsecured			2	2.A FE	3,976,920	87.7040	3,508,140	4,000,000	3,985,919		3,227			1.700	1.788	MS	22,667	68,000	02/22/2021	03/01/2028
30040W-AT-5	Eversource Energy Senior Unsecured				2.A FE	3,067,740	102.8900	3,086,706	3,000,000	3,067,327		(413)			5.450	4.847	MS	54,500		12/18/2023	03/01/2028
30042*-AA-5	Eversource Gas Co of Massachus 1ST MTG SER A			2	1.F	8,000,000	82.3200	6,585,624	8,000,000	8,000,000					2.110	2.110	AO	42,200	168,800	09/15/2021	10/01/2031
30161M-AS-2	Constellation Energy Generatio Senior Unsecured			2	2.B FE	14,385,359	97.2150	14,582,294	15,000,000	14,566,346		180,988			3.250	5.399	JD	40,625	487,500	05/17/2023	06/01/2025
30161N-AV-3	Exelon Corp Senior Unsecured			2	2.B FE	840,691	86.8420	733,819	845,000	841,332		94			4.450	4.481	AO	7,938	37,603	04/04/2016	04/15/2046
30225V-A#-4	EXTRA SPACE STORAGE LP SR NTS				2.A FE	7,000,000	88.9460	6,226,194	7,000,000	7,000,000					3.470	3.470	AO	55,327	242,900	08/02/2019	10/09/2029
30225V-A@-6	EXTRA SPACE STORAGE LP SR NTS				2.B	2,000,000	94.9840	1,899,676	2,000,000	2,000,000					4.390	4.390	JJ	39,998	87,800	04/17/2018	07/17/2028
30225V-AP-2	EXTRA SPACE STORAGE LP Senior Unsecured			2	2.B FE	15,502,100	83.1230	12,884,032	15,500,000	15,502,158		58			2.200	2.197	AO	71,989	170,500	07/25/2023	10/15/2030
30225V-AQ-0	EXTRA SPACE STORAGE LP Senior Unsecured			2	2.B FE	6,946,177	82.4470	5,771,292	7,000,000	6,948,875		2,698			2.400	2.504	AO	35,467	84,000	07/25/2023	10/15/2031
30231G-AT-9	Exxon Mobil Corp Senior Unsecured	C		2	1.D FE	22,923,974	97.1630	21,424,514	22,050,000	22,315,311		(139,772)			3.043	2.374	MS	223,661	670,982	12/21/2022	03/01/2026
30231G-AW-2	Exxon Mobil Corp Senior Unsecured			2	1.D FE	4,750,000	89.3280	4,243,094	4,750,000	4,750,000					4.114	4.114	MS	65,138	195,415	02/29/2016	03/01/2046
302570-AX-4	NextEra Energy Capital Holding Junior Subordinated				2.B FE	3,485,000	90.0580	3,602,300	4,000,000	4,030,673		542,177			7.771	4.976	MJSD	14,679	297,128	12/04/2019	06/15/2067
30288*-AE-0	FLNG Liquefaction 2 LLC SR SECD NTS				2.B FE	4,313,000	92.6160	3,994,524	4,313,000	4,313,000					4.390	4.390	JD	526	170,407	05/21/2019	12/31/2038
30306V-A@-8	FLNG Liquefaction 3 LLC SR SECD NTS				2.C FE	18,942,000	92.5760	17,535,815	18,942,000	18,942,000					4.360	4.362	JD	2,294	825,871	07/24/2019	06/30/2039
30313R-AA-7	FS KKR Capital Corp SENIOR			2	2.C FE	15,386,230	97.4000	14,627,521	15,018,000	15,127,724		(103,189)			4.250	3.524	FA	242,895	638,265	06/09/2021	02/14/2025
30321L-2A-9	F&G Global Funding Secured				1.G FE	8,997,390	90.7360	8,166,210	9,000,000	8,998,668		517			1.750	1.756	JD	438	157,500	06/23/2021	06/30/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30321L-2C-5	F&G Global Funding Senior Secured				1.G FE	4,986,400	85.3340	4,266,721	5,000,000	4,990,613		1,876			2.000	2.042	MS	28,056	100,000	09/15/2021	09/20/2028
30321L-2E-1	F&G Global Funding Secured				1.G FE	16,089,374	98.7980	15,906,533	16,100,000	16,094,425		3,447			5.150	5.174	JJ	400,756	829,150	06/28/2022	07/07/2025
303250-AE-4	Fair Isaac Corp Senior Unsecured			2	3.B FE	1,002,498	99.4760	994,755	1,000,000	1,000,769		(345)			5.250	5.209	MN	6,708	52,500	05/01/2018	05/15/2026
31428X-AT-3	FedEx Corp Senior Unsecured				2.B FE	4,994,978	83.5780	4,178,923	5,000,000	4,995,672		157			3.875	3.882	FA	80,729	193,750	06/19/2020	08/01/2042
31428X-BA-3	FedEx Corp Senior Unsecured				2.B FE	4,659,580	91.2860	4,564,290	5,000,000	4,742,110		17,541			3.900	4.495	FA	81,250	195,000	01/14/2019	02/01/2035
31428X-BP-0	FedEx Corp Senior Unsecured			2	2.B FE	1,910,862	95.8390	1,916,773	2,000,000	1,957,745		9,264			3.400	3.961	FA	25,689	68,000	06/28/2018	02/15/2028
31428X-BZ-8	FedEx Corp Senior Unsecured			2	2.B FE	2,763,700	97.8550	2,446,385	2,500,000	2,675,112		(25,692)			4.250	2.990	MN	13,576	106,250	05/27/2020	05/15/2030
31431B-AC-3	FedNat Holding Co Senior Unsecured			2	6. *	236,700	11.8350	236,700	2,000,000	236,700	28,364	16,073	320,136		7.750	35.826	MS			03/06/2020	03/15/2029
31620R-AL-9	Fidelity National Financial In Senior Unsecured			2	2.B FE	3,987,550	63.8570	2,554,266	4,000,000	3,988,139		262			3.200	3.216	MS	36,978	128,000	09/16/2021	09/17/2051
31847R-AH-5	First American Financial Corp Senior Unsecured			2	2.B FE	7,275,213	79.1160	5,775,477	7,300,000	7,280,662		2,282			2.400	2.438	FA	66,187	175,200	07/27/2021	08/15/2031
337358-BA-2	Wachovia Corp Subordinated				2.B FE	4,551,687	115.8510	4,054,772	3,500,000	4,292,913		(51,646)			7.500	4.868	AO	55,417	262,500	06/01/2018	04/15/2035
337738-AU-2	Fiserv Inc Senior Unsecured	C		2	2.B FE	9,134,540	94.0450	8,464,047	9,000,000	9,077,532		(13,453)			3.500	3.318	JJ	157,500	315,000	07/08/2019	07/01/2029
337738-AV-0	Fiserv Inc Senior Unsecured			2	2.B FE	6,957,160	88.4110	6,188,779	7,000,000	6,960,659		819			4.400	4.437	JJ	154,000	308,000	06/10/2019	07/01/2049
33834D-AA-2	Five Corners Funding Trust II SENIOR			2	1.G FE	3,185,850	88.9770	2,669,311	3,000,000	3,123,143		(18,634)			2.850	2.131	MN	10,925	85,500	07/15/2020	05/15/2030
341081-EQ-6	Florida Power & Light Co Secured	C			1.E FE	4,162,140	107.2190	4,288,752	4,000,000	4,083,821		(6,088)			5.625	5.355	AO	56,250	225,000	12/24/2003	04/01/2034
341081-EX-1	Florida Power & Light Co Secured				1.E FE	16,400,946	110.4280	14,355,688	13,000,000	15,676,787		(162,832)			6.200	4.071	JD	67,167	806,000	03/13/2019	06/01/2036
341099-CB-3	Duke Energy Florida LLC Secured				1.F FE	5,827,953	105.7820	5,106,119	4,827,000	5,516,293		(61,090)			5.900	4.022	MS	94,931	284,793	06/01/2018	03/01/2033
341099-CL-1	Duke Energy Florida LLC Secured	C			1.F FE	7,479,199	112.6650	5,526,216	4,905,000	7,041,249		(119,172)			6.400	2.731	JD	13,952	313,920	06/19/2020	06/15/2038
341099-CN-7	Duke Energy Florida LLC Secured				1.F FE	2,399,940	103.7380	2,074,754	2,000,000	2,335,940		(14,161)			5.650	4.212	AO	28,250	113,000	02/04/2019	04/01/2040
34489*-AE-9	Football Club Term Notes 2033 SECD CERTS SER 18-E				1.F FE	6,000,000	94.6040	5,676,212	6,000,000	6,000,000					4.210	4.210	OCT	61,747	256,108	06/06/2018	10/05/2033
34489@-AE-7	Football Club Term Notes 2019- SECD CERTS SER 19-E				1.F FE	2,000,000	85.3980	1,707,952	2,000,000	2,000,000					3.790	3.790	OCT	18,529	76,853	06/26/2019	10/05/2039
345370-DA-5	Ford Motor Co Senior Unsecured			2	3.A FE	25,000,000	83.2900	20,822,375	25,000,000	25,000,000					3.250	3.250	FA	313,715	812,500	11/08/2021	02/12/2032
345397-B6-9	Ford Motor Credit Co LLC Senior Unsecured			2	2.C FE	10,000,000	86.3100	8,631,034	10,000,000	10,000,000					3.625	3.625	JD	14,097	362,500	06/22/2021	06/17/2031
345397-B7-7	Ford Motor Credit Co LLC Senior Unsecured			2	2.C FE	2,000,000	92.6520	1,853,030	2,000,000	2,000,000					2.700	2.700	FA	21,150	54,000	08/05/2021	08/10/2026
345397-B8-5	Ford Motor Credit Co LLC Senior Unsecured			2	2.C FE	18,582,500	96.1710	19,234,100	20,000,000	19,408,241		506,727			2.300	5.082	FA	180,167	460,000	05/12/2022	02/10/2025
34959E-AA-7	Fortinet Inc Senior Unsecured			2	2.A FE	9,074,712	91.7530	8,410,034	9,166,000	9,124,525		18,431			1.000	1.208	MS	26,989	91,660	08/12/2021	03/15/2026
34959E-AB-5	Fortinet Inc Senior Unsecured			2	2.A FE	991,319	83.5860	835,860	1,000,000	993,550		812			2.200	2.297	MS	6,478	22,000	03/12/2021	03/15/2031
35086@-AE-1	Four Corners Operating Partner SR GTD NTS SER E				2.B FE	6,000,000	86.7030	5,202,187	6,000,000	6,000,000					3.150	3.148	JD	12,600	189,000	06/09/2020	06/09/2029
35086@-AF-8	Four Corners Operating Partner SR GTD NTS SER F				2.B FE	7,000,000	84.9480	5,946,373	7,000,000	7,000,000					3.200	3.200	JD	14,933	224,000	04/01/2020	04/08/2030
35137L-AG-0	Fox Corp Senior Unsecured	C			2.B FE	3,347,930	99.8920	3,246,474	3,250,000	3,250,000		(26,862)			4.030	3.171	JJ	56,756	130,975	04/01/2020	01/25/2024
35137L-AH-8	Fox Corp Senior Unsecured	C		2	2.B FE	3,000,000	99.5070	2,985,196	3,000,000	3,000,000					4.709	4.708	JJ	61,217	141,270	04/01/2020	01/25/2029
35137L-AJ-4	Fox Corp Senior Unsecured	C		2	2.B FE	8,980,350	97.6170	7,809,354	8,000,000	8,831,081		(43,466)			5.476	4.456	JJ	189,835	438,080	05/27/2020	01/25/2039
35137L-AK-1	Fox Corp Senior Unsecured			1	2.B FE	1,466,320	96.1090	961,090	1,000,000	1,427,274		(11,491)			5.576	3.083	JJ	24,163	55,760	06/17/2020	01/25/2049
36143L-2C-8	GA Global Funding Trust Secured				1.F FE	6,984,530	95.8920	6,712,469	7,000,000	6,996,352		5,175			0.800	0.875	MS	16,800	56,000	09/07/2021	09/13/2024
36143L-2D-6	GA Global Funding Trust Secured				1.F FE	2,993,760	85.7050	2,571,143	3,000,000	2,995,714		861			1.950	1.982	MS	17,225	58,500	09/07/2021	09/15/2028
36186C-BY-8	Ally Financial Inc Senior Unsecured				2.C FE	17,262,682	109.8460	12,950,790	11,790,000	16,155,867		(493,822)			8.000	2.719	MN	157,200	943,200	09/16/2021	11/01/2031
36249@-AA-1	GTH I US GOVT LSE-BCKD PT TR P/T CERTS				1.A	2,167,086	97.1690	2,105,727	2,167,086	2,167,086					4.560	4.603	MON	4,392	16,470	06/13/2017	05/15/2038
36256#-AA-9	GSRP PORTFOLIO I LLC GTD SR SECD NTS				2.B PL	14,212,913	83.6600	11,890,498	14,212,913	14,212,566		(16)			3.770	3.770	JD	1,488	461,524	01/30/2020	12/31/2044
36258G-AA-5	GUSAP III LP Senior Unsecured	RA		2	2.C FE	8,067,500	95.2770	7,145,766	7,500,000	7,901,461		(65,065)			4.250	3.191	JJ	141,667	318,750	05/19/2021	01/21/2030
36472T-AA-7	Gannett Co Inc Senior Unsecured			2	4.A	8,901,539	93.3530	8,526,860	9,134,000	8,924,446		(271)			6.000	6.157	JD	45,670	548,040	07/01/2021	12/01/2027
370334-CG-7	General Mills Inc Senior Unsecured			2	2.B FE	1,965,568	98.5820	1,971,647	2,000,000	1,983,150		3,491			4.200	4.418	AO	17,267	84,000	06/28/2018	04/17/2028
37045V-AP-5	General Motors Co Senior Unsecured			2	2.B FE	999,370	94.5280	945,276	1,000,000	999,599		19			5.150	5.154	AO	12,875	51,500	08/02/2017	04/01/2038
37045X-BG-0	General Motors Financial Co In Senior Unsecured			2	2.B FE	1,969,073	100.1450	2,002,908	2,000,000	1,979,026		8,971			5.250	5.772	MS	35,000	105,000	11/23/2022	03/01/2026
37045X-DD-5	General Motors Financial Co In Senior Unsecured			2	2.B FE	4,990,350	92.5660	4,628,308	5,000,000	4,996,028		1,929			1.250	1.290	JJ	30,035	62,500	01/05/2021	01/08/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
37045X-DE-3	General Motors Financial Co In Senior Unsecured			2	2.B FE	5,000,000	82.8110	4,140,567	5,000,000	5,000,000					2.350	2.350	JJ	56,465	117,500	01/05/2021	01/08/2031
372460-AA-3	Genuine Parts Co NTS			2	2.B FE	30,864,740	81.2000	25,334,494	31,200,000	30,962,559		32,124			1.875	1.995	MN	97,500	585,000	12/03/2020	11/01/2030
372460-AE-5	Genuine Parts Co Senior Unsecured				2.B FE	3,178,320	106.2820	3,188,447	3,000,000	3,177,341		(979)			6.500	5.103	MN	32,500		12/18/2023	11/01/2028
372460-D*-3	Genuine Parts Co SR NTS SER j				2.B	11,387,979	97.5680	10,554,155	10,817,255	10,810,603		8,323		327,449	1.900	1.975	AO	34,826	148,115	06/01/2018	10/30/2024
37331N-AH-4	Georgia-Pacific LLC Senior Unsecured			2	1.G FE	5,182,605	98.3070	5,189,627	5,279,000	5,184,608		2,002			3.600	5.195	MS	63,348		12/20/2023	03/01/2025
373334-JW-2	Georgia Power Co Senior Unsecured				2.A FE	415,932	88.7720	355,088	400,000	413,260		(485)			4.300	4.041	MS	5,064	17,200	11/13/2017	03/15/2042
375558-AS-2	Gilead Sciences Inc Senior Unsecured	C		2	2.A FE	4,378,839	107.0900	3,212,692	3,000,000	4,197,930		(52,992)			5.650	2.749	JD	14,125	169,500	06/19/2020	12/01/2041
37576*-AA-4	GILLETTE CHILDRENS SPECIALTY H SR SECD NTS SER 2019				2.A	9,786,667	81.7180	7,997,516	9,786,667	9,786,667					3.560	3.560	MN	58,068	347,708	10/30/2019	11/01/2049
377372-AB-3	GlaxoSmithKline Capital Inc Senior Unsecured				1.F FE	114,715	108.0750	108,075	100,000	110,606		(814)			5.375	4.101	AO	1,135	5,375	06/18/2018	04/15/2034
377372-AE-7	GlaxoSmithKline Capital Inc Senior Unsecured	C			1.F FE	11,754,698	116.5220	10,486,946	9,000,000	11,255,268		(114,084)			6.375	4.053	MN	73,313	573,750	08/22/2019	05/15/2038
377372-AJ-6	GlaxoSmithKline Capital Inc Senior Unsecured				1.F FE	5,510,216	93.5300	5,050,636	5,400,000	5,495,622		(3,458)			4.200	4.062	MS	64,890	226,800	08/22/2019	03/18/2043
378272-AN-8	Glencore Funding LLC Senior Unsecured			2	2.A FE	1,887,982	97.2240	1,944,488	2,000,000	1,953,105		13,091			4.000	4.790	MS	20,889	80,000	06/28/2018	03/27/2027
37940X-AB-8	Global Payments Inc Senior Unsecured			2	2.C FE	15,519,906	90.7620	13,152,272	14,491,000	15,188,522		(121,193)			3.200	2.242	FA	175,180	463,712	05/27/2021	08/15/2029
37940X-AE-2	Global Payments Inc Senior Unsecured			2	2.C FE	2,247,930	91.9450	2,068,764	2,250,000	2,249,091		412			1.200	1.219	MS	9,000	27,000	02/19/2021	03/01/2026
37941*-AA-2	Global Infrastructure Manageme SR SECD NTS				1.D PL	7,000,000	83.3900	5,837,307	7,000,000	7,000,000					2.710	2.710	JD	15,808	189,700	11/05/2021	12/01/2031
37959E-30-0	Globe Life Inc Junior Subordinated			2	2.C FE	4,000,000	18.7930	3,006,800	160,000	4,000,000					4.250	4.250	MJSD	7,556	170,000	06/09/2021	06/15/2061
37959G-AB-3	Global Atlantic Fin Co Senior Unsecured			2	2.B FE	2,879,605	82.0420	2,366,925	2,885,000	2,880,818		491			3.125	3.147	JD	4,007	90,156	06/14/2021	06/15/2031
37959G-AC-1	Global Atlantic Fin Co Subordinated			2	3.A FE	45,000,000	86.4480	38,901,659	45,000,000	45,000,000					4.700	4.697	AO	446,500	2,115,000	06/24/2021	10/15/2051
38141E-C2-3	Goldman Sachs Group Inc/The Senior Unsecured			2	2.A FE	11,204,862	99.1600	10,709,264	10,800,000	10,820,496		(83,145)			3.850	3.059	JJ	199,815	415,800	11/23/2022	07/08/2024
38141G-ES-9	Goldman Sachs Group Inc/The Subordinated				2.B FE	1,645,190	102.9250	1,636,504	1,590,000	1,631,642		(12,363)			5.950	5.010	JJ	43,623	94,605	11/23/2022	01/15/2027
38141G-WB-6	Goldman Sachs Group Inc/The Senior Unsecured			2	2.A FE	14,570,436	97.3450	14,601,687	15,000,000	14,829,755		50,897			3.850	4.248	JJ	248,646	577,500	06/01/2018	01/26/2027
38141G-WQ-3	Goldman Sachs Group Inc/The Senior Unsecured	C		2	2.A FE	4,400,000	98.3330	4,326,664	4,400,000	4,400,000					3.272	3.272	MS	36,792	143,968	09/26/2017	09/29/2025
38141G-WV-2	Goldman Sachs Group Inc/The Senior Unsecured			2	2.A FE	500,000	95.0050	475,024	500,000	500,000					3.814	3.814	AO	3,602	19,070	01/18/2018	04/23/2029
38141G-XR-0	Goldman Sachs Group Inc/The Senior Unsecured			2	1.F FE	14,572,097	80.9410	12,141,107	15,000,000	14,664,426		37,439			1.992	2.297	JJ	127,820	298,800	06/29/2021	01/27/2032
38143U-8H-7	Goldman Sachs Group Inc/The Senior Unsecured			2	2.A FE	5,077,817	97.6830	4,884,128	5,000,000	4,994,694		(2,618)			3.750	3.710	FA	65,625	187,500	12/21/2022	02/25/2026
38148L-AC-0	Goldman Sachs Group Inc/The Senior Unsecured			2	2.A FE	1,947,416	98.1920	1,963,842	2,000,000	1,972,927		24,359			3.500	4.825	JJ	30,722	70,000	12/14/2022	01/23/2025
38148Y-AA-6	Goldman Sachs Group Inc/The Senior Unsecured			2	2.A FE	988,497	87.4160	830,453	950,000	981,723		(1,774)			4.017	3.702	AO	6,466	38,162	12/19/2019	10/31/2038
38173M-AB-8	Golub Capital BDC Inc Senior Unsecured			2	2.C FE	15,720,842	91.0030	14,378,395	15,800,000	15,760,210		14,270			2.500	2.599	FA	139,347	395,000	06/16/2021	08/24/2026
38173M-AC-6	Golub Capital BDC Inc Senior Unsecured			2	2.C FE	7,907,280	88.4740	7,077,900	8,000,000	7,946,288		16,420			2.050	2.274	FA	61,956	164,000	07/27/2021	02/15/2027
38175@-AC-1	Golub Capital Partners Private SENIOR			2	2.B PL	4,500,000	92.0540	4,142,438	4,500,000	4,500,000					3.770	3.770	FA	59,849	169,650	01/31/2022	02/24/2027
38175@-AD-9	Golub Capital Partners Private SENIOR			2	2.B PL	15,500,000	92.1940	14,290,053	15,500,000	15,500,000					3.820	3.820	FA	208,880	592,100	01/31/2022	02/24/2027
38239J-AA-9	Goodman US Finance Three LLC GTD SR NTS			2	2.A FE	473,501	93.3970	466,984	500,000	487,167		2,724			3.700	4.375	MS	5,447	18,500	06/28/2018	03/15/2028
38239K-AA-6	Goodman US Finance Three LLC GTD SR NTS			2	2.A FE	998,400	85.8520	858,518	1,000,000	998,778		63			4.500	4.512	AO	9,500	45,000	09/19/2017	10/15/2037
384802-AB-0	WW Grainger Inc Senior Unsecured	C		2	1.E FE	1,241,055	96.7750	967,746	1,000,000	1,216,450		(7,181)			4.600	3.177	JD	2,044	46,000	06/10/2020	06/15/2045
384802-AD-6	WW Grainger Inc Senior Unsecured	C		2	1.E FE	2,406,493	90.4330	2,260,833	2,500,000	2,415,781		2,023			4.200	4.433	MN	13,417	105,000	01/30/2019	05/15/2047
39952@-AA-2	GROUND LEASE TR 18E (TRIANGLE P/T CERTS				2.A PL	5,000,000	87.6600	4,382,998	5,000,000	5,000,000					5.180	5.236	MON	11,511	259,000	11/16/2018	11/15/2054
404119-BR-9	HCA Inc Senior Unsecured				2.C FE	1,001,445	99.8880	998,875	1,000,000	1,000,793		(649)			5.375	5.299	FA	22,396	53,750	12/21/2022	02/01/2025
404119-BS-7	HCA Inc Senior Unsecured			2	2.C FE	4,536,684	101.1400	4,045,585	4,000,000	4,173,221		(102,597)			5.875	3.115	FA	88,778	235,000	08/25/2020	02/15/2026
404119-BV-0	HCA Inc Senior Unsecured			2	2.C FE	3,068,445	96.4970	2,894,915	3,000,000	3,062,575		(1,365)			5.500	5.341	JD	7,333	165,000	01/30/2019	06/15/2047
406216-AY-7	Halliburton Co Senior Unsecured				2.A FE	4,039,964	124.4690	3,734,057	3,000,000	3,878,973		(36,887)			7.450	4.777	MS	65,808	223,500	03/27/2019	09/15/2039
406216-BE-0	Halliburton Co Senior Unsecured	C		2	2.A FE	13,906,353	93.9020	13,273,022	14,135,000	13,901,988		1,068			4.750	4.869	FA	279,755	620,706	02/28/2023	08/01/2043
406216-BG-5	Halliburton Co Senior Unsecured			2	2.A FE	781,260	98.1020	784,814	800,000	787,642		6,211			3.800	4.672	MN	3,884	30,400	12/21/2022	11/15/2025
406216-BK-6	Halliburton Co Senior Unsecured	C		2	2.A FE	6,881,155	96.5830	6,277,877	6,500,000	6,842,577		(9,420)			5.000	4.607	MN	41,528	325,000	08/22/2019	11/15/2045
406216-BL-4	Halliburton Co Senior Unsecured			2	2.A FE	1,999,480	90.1070	1,802,139	2,000,000	1,999,660		50			2.920	2.923	MS	19,467	58,400	02/19/2020	03/01/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
41242*-BD-3	Hardwood Funding LLC SR NTS SER BB				1.G FE	4,000,000	92.4270	3,697,079	4,000,000	4,000,000					3.670	3.670	JD	9,787	146,800	02/29/2016	06/07/2031
41242*-BL-5	Hardwood Funding LLC SR NTS SER II				1.G FE	1,000,000	95.2490	952,487	1,000,000	1,000,000					3.960	3.960	JD	2,640	39,600	08/08/2018	06/07/2030
41242*-BM-3	Hardwood Funding LLC SR NTS SER JJ				1.G FE	1,000,000	93.0190	930,195	1,000,000	1,000,000					4.060	4.060	JD	2,707	40,600	08/08/2018	06/07/2033
413875-AS-4	L3Harris Technologies Inc Senior Unsecured			2	2.B FE	3,534,240	99.1300	2,973,911	3,000,000	3,465,980		(35,631)			4.854	3.149	AO	25,888	145,620	01/18/2022	04/27/2035
413875-AW-5	L3Harris Technologies Inc Senior Unsecured			2	2.B FE	999,900	98.9230	989,225	1,000,000	999,958		8			4.400	4.401	JD	1,956	44,000	05/23/2018	06/15/2028
42217K-BF-2	Welltower OP LLC Senior Unsecured	C		2	2.A FE	4,054,080	98.1750	3,927,007	4,000,000	4,008,388		(7,463)			4.000	3.800	JD	13,333	160,000	01/26/2017	06/01/2025
42225U-AH-7	Healthcare Realty Holdings LP Senior Unsecured			2	2.B FE	27,898,517	80.3640	22,582,163	28,100,000	27,956,593		18,269			2.000	2.077	MS	165,478	562,000	09/14/2020	03/15/2031
42225U-AM-6	Healthcare Realty Holdings LP Senior Unsecured			2	2.B FE	14,264,616	77.6860	11,147,973	14,350,000	14,277,923		9,157			2.050	2.126	MS	86,618	294,175	07/22/2022	03/15/2031
42241@-AK-5	HEARST COMMUNICATIONS INC GTD SR NTS SER D				1.G	6,000,000	95.6530	5,739,192	6,000,000	6,000,000					4.120	4.120	JD	20,600	247,200	05/18/2018	06/01/2030
42241@-AL-3	HEARST COMMUNICATIONS INC GTD SR NTS SER E				1.G	1,000,000	94.1590	941,594	1,000,000	1,000,000					4.270	4.270	JD	3,558	42,700	05/18/2018	06/01/2033
42251#-AX-2	H-E-B LP GTD SR NTS SER F				1.G	11,557,250	90.6170	10,058,495	11,100,000	11,504,434		(24,829)			4.030	3.668	MS	113,075	447,330	10/18/2021	03/30/2037
427096-AH-5	Hercules Capital Inc Senior Unsecured			2	2.C FE	3,989,760	90.3850	3,615,401	4,000,000	3,994,286		2,008			2.625	2.680	MS	30,625	105,000	09/13/2021	09/16/2026
432833-AF-8	Hilton Domestic Operating Co I Senior Unsecured			1	3.B FE	900,000	96.7520	870,766	900,000	900,000					4.875	4.875	JJ	20,231	43,875	11/04/2019	01/15/2030
436440-AM-3	Hologic Inc Senior Unsecured			2	3.B FE	3,500,000	96.0000	3,360,000	3,500,000	3,500,000					4.625	4.625	FA	67,448	161,875	01/16/2018	02/01/2028
437076-AS-1	Home Depot Inc/The Senior Unsecured	C			1.F FE	4,439,511	111.9680	3,359,054	3,000,000	4,175,943		(76,811)			5.875	2.349	JD	7,344	176,250	06/19/2020	12/16/2036
437076-BD-3	Home Depot Inc/The Senior Unsecured			2	1.F FE	662,635	99.4730	512,284	515,000	643,352		(4,660)			4.875	3.161	FA	9,485	25,106	08/22/2019	02/15/2044
437076-BF-8	Home Depot Inc/The Senior Unsecured	C		2	1.F FE	1,568,595	93.0780	1,196,051	1,285,000	1,533,689		(8,435)			4.400	3.124	MS	16,648	56,540	08/22/2019	03/15/2045
437076-BH-4	Home Depot Inc/The Senior Unsecured			2	1.F FE	174,112	90.8130	131,679	145,000	170,734		(817)			4.250	3.120	AO	1,541	6,163	08/22/2019	04/01/2046
437076-BS-0	Home Depot Inc/The Senior Unsecured			2	1.F FE	925,154	86.2880	690,307	800,000	911,455		(3,311)			3.900	3.051	JD	1,387	31,200	08/22/2019	06/15/2047
437076-BW-1	Home Depot Inc/The Senior Unsecured			2	1.F FE	4,965,650	98.5630	4,928,141	5,000,000	4,981,376		3,356			3.900	3.984	JD	13,542	195,000	11/27/2018	12/06/2028
437076-BX-9	Home Depot Inc/The Senior Unsecured			2	1.F FE	2,029,171	94.5280	1,937,825	2,050,000	2,030,873		333			4.500	4.560	JD	6,406	92,250	08/22/2019	12/06/2048
437076-BZ-4	Home Depot Inc/The Senior Unsecured	C		2	1.F FE	1,105,010	74.4330	744,330	1,000,000	1,096,712		(2,651)			3.125	2.603	JD	1,389	31,250	10/06/2020	12/15/2049
438516-AR-7	Honeywell International Inc Senior Unsecured				1.F FE	2,858,816	109.8460	2,690,135	2,449,000	2,766,972		(19,429)			5.700	4.320	MS	41,102	139,593	10/31/2018	03/15/2036
438516-BL-9	Honeywell International Inc Senior Unsecured			2	1.F FE	13,695,740	95.2540	14,288,139	15,000,000	14,045,263		306,984			2.500	4.936	MN	62,500	375,000	11/09/2022	11/01/2026
44106M-AX-0	Service Properties Trust Senior Unsecured			2	4.B FE	10,338,767	82.6090	9,252,251	11,200,000	10,593,801		130,812			3.950	5.094	JJ	203,996	442,400	02/12/2020	01/15/2028
44106M-BB-7	Service Properties Trust Senior Unsecured			2	4.B FE	989,540	82.8450	828,450	1,000,000	993,390		967			4.950	5.084	AO	12,375	49,500	09/10/2019	10/01/2029
44107T-BA-3	Host Hotels & Resorts LP Senior Unsecured			2	2.C FE	4,926,400	84.2380	4,211,888	5,000,000	4,940,056		6,558			2.900	3.071	JD	6,444	145,000	11/08/2021	12/15/2031
444454-AD-4	Hughes Satellite Systems Corp Senior Secured				3.A FE	16,723,040	88.6050	13,467,884	15,200,000	16,073,083		(320,836)			5.250	2.925	FA	332,500	798,000	12/10/2021	08/01/2026
444859-BE-1	Humana Inc Senior Unsecured			2	2.B FE	2,706,280	95.3360	1,906,712	2,000,000	2,629,308		(22,601)			4.950	2.887	AO	24,750	99,000	06/17/2020	10/01/2044
444859-BF-8	Humana Inc Senior Unsecured			2	2.B FE	5,742,500	97.9700	4,898,505	5,000,000	5,375,435		(123,679)			3.950	1.350	MS	58,153	197,500	12/23/2020	03/15/2027
444859-BL-5	Humana Inc Senior Unsecured			2	2.B FE	2,370,740	83.1920	1,663,832	2,000,000	2,340,188		(8,990)			3.950	2.983	FA	29,844	79,000	06/17/2020	08/15/2049
444859-BQ-4	Humana Inc Senior Unsecured			2	2.B FE	1,498,575	90.4130	1,356,188	1,500,000	1,499,187		256			1.350	1.368	FA	8,325	20,250	07/29/2021	02/03/2027
444859-BR-2	Humana Inc Senior Unsecured			2	2.B FE	4,990,200	82.1730	4,108,665	5,000,000	4,992,235		843			2.150	2.171	JJ	53,153	107,500	07/29/2021	02/03/2032
446150-AX-2	Huntington Bancshares Inc/OH Subordinated			2	2.A FE	786,581	76.0390	633,408	833,000	791,036		2,705			2.487	2.968	FA	7,826	20,717	05/05/2022	08/15/2036
448579-AF-9	Hyatt Hotels Corp Senior Unsecured			2	2.C FE	2,954,134	99.2940	2,978,833	3,000,000	2,968,741		13,188			4.850	5.358	MS	42,842	145,500	11/23/2022	03/15/2026
44891A-BF-3	Hyundai Capital America SENIOR			2	2.A FE	5,048,090	97.0580	4,852,875	5,000,000	5,011,451		(10,861)			2.650	2.423	FA	51,896	132,500	07/08/2020	02/10/2025
44891A-BN-6	Hyundai Capital America Senior Unsecured			2	2.A FE	8,533,841	94.1120	8,046,618	8,550,000	8,544,156		3,186			1.800	1.839	AO	32,490	153,900	09/15/2020	10/15/2025
44891A-BP-1	Hyundai Capital America Senior Unsecured			2	2.A FE	4,268,847	90.2040	3,851,717	4,270,000	4,269,387		153			2.375	2.379	AO	21,409	101,413	09/15/2020	10/15/2027
44953@-AB-9	IFM US COLONIAL PIPELINE 2 LLC SR SECD NTS				2.C PL	16,000,000	90.7590	14,521,371	16,000,000	16,000,000					3.640	3.640	JJ	268,551	582,400	01/02/2020	01/15/2030
449934-AD-0	IQVIA Inc Senior Unsecured			2	3.B FE	7,835,438	99.1570	7,436,756	7,500,000	7,549,421		(62,533)			5.000	2.463	AO	79,167	375,000	12/23/2020	10/15/2026
450636-AC-9	ITR Concession Co LLC SR SECD NTS			2	2.B FE	5,000,000	90.2040	4,510,200	5,000,000	5,000,000					5.183	5.183	JJ	119,497	259,150	07/16/2015	07/15/2035
454889-AR-7	Indiana Michigan Power Co Senior Unsecured			2	1.G FE	3,050,900	78.1320	2,343,946	3,000,000	3,045,779		(1,274)			3.750	3.651	JJ	56,250	112,500	07/03/2019	07/01/2047
458140-AT-7	Intel Corp Senior Unsecured			2	1.F FE	5,472,830	101.6970	3,966,185	3,900,000	5,314,635		(49,590)			4.900	2.644	JJ	80,687	191,100	12/23/2020	07/29/2045
458140-BM-1	Intel Corp Senior Unsecured	C		2	1.F FE	1,430,060	95.0020	950,017	1,000,000	1,393,881		(10,590)			4.750	2.633	MS	12,667	47,500	06/17/2020	03/25/2050
458140-BN-9	Intel Corp Senior Unsecured			2	1.F FE	8,211,490	99.3600	5,415,103	5,450,000	8,067,974		(42,122)			4.950	2.811	MS	71,940	269,775	06/19/2020	03/25/2060

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
459506-AK-7	International Flavors & Fragra SR NTS			2	2.C FE	1,998,240	97.6530	1,953,060	2,000,000	1,999,070		173			4.450	4.461	MS	23,486	89,000	09/24/2018	09/26/2028
459506-AN-1	International Flavors & Fragra SR NTS			2	2.C FE	15,528,793	92.6510	14,360,894	15,500,000	15,511,139		(6,571)			1.230	1.186	AO	47,663	190,650	04/14/2021	10/01/2025
459506-AP-6	International Flavors & Fragra SR NTS			2	2.C FE	7,699,984	88.0220	6,777,672	7,700,000	7,699,990		2			1.832	1.832	AO	29,780	141,064	04/15/2021	10/15/2027
459506-AQ-4	International Flavors & Fragra SR NTS			2	2.C FE	8,020,397	83.0390	6,643,122	8,000,000	8,014,913		(2,085)			2.300	2.269	MN	30,667	184,000	04/14/2021	11/01/2030
459506-AR-2	International Flavors & Fragra SR NTS			2	2.C FE	2,012,063	72.0550	1,441,101	2,000,000	2,010,811		(499)			3.268	3.225	MN	8,352	65,360	04/14/2021	11/15/2040
460690-BL-3	Interpublic Group of Cos Inc/T Senior Unsecured				2.B FE	4,306,981	100.0000	4,010,010	4,010,000	4,029,073		(65,134)			4.200	2.533	AO	35,555	168,420	07/17/2019	04/15/2024
460690-BP-4	Interpublic Group of Cos Inc/T Senior Unsecured	C		2	2.B FE	1,993,320	98.9650	1,979,303	2,000,000	1,996,466		650			4.650	4.692	AO	23,250	93,000	09/18/2018	10/01/2028
460690-BS-8	Interpublic Group of Cos Inc/T Senior Unsecured			2	2.B FE	10,976,130	76.6070	8,426,733	11,000,000	10,978,679		903			3.375	3.390	MS	123,750	371,250	02/23/2021	03/01/2041
460690-BT-6	Interpublic Group of Cos Inc/T Senior Unsecured			2	2.B FE	15,973,120	84.6440	13,543,086	16,000,000	15,980,152		2,508			2.400	2.419	MS	128,000	384,000	02/23/2021	03/01/2031
461070-AC-8	Interstate Power and Light Co Senior Unsecured				2.A FE	1,878,992	106.5000	1,597,496	1,500,000	1,776,700		(22,516)			6.450	4.139	AO	20,425	96,750	01/30/2019	10/15/2033
46266T-AA-6	IQVIA Inc SENIOR			2	3.B FE	4,791,375	98.3360	4,425,117	4,500,000	4,521,130		(56,248)			5.000	3.138	MN	28,750	225,000	01/16/2020	05/15/2027
463556-A@-9	IROQUOIS GAS TRANSMISSION SYST SR NTS SER A				2.A	5,000,000	89.0940	4,454,707	5,000,000	5,000,000					4.120	4.120	JD	9,156	206,000	05/09/2019	05/09/2034
46433@-AA-6	ISKANDAR VENTURES LLC SECD REV NTS SER 20-1			2	1.E PL	29,010,322	89.7820	26,046,046	29,010,322	29,010,322					3.410	3.434	MON	43,967	939,946	02/20/2020	06/15/2039
46590X-AL-0	JBS USA LUX SA / JBS USA Finan JBS USA/FOOD/FINANCE 5.5% 15 J				2.C FE	13,210,553	98.8180	12,846,340	13,000,000	13,201,080		(9,473)			5.500	5.198	JJ	329,694		08/23/2023	01/15/2030
46590X-AU-0	JBS USA LUX SA / JBS USA Finan JBS USA/FOOD/FINANCE 3.625% 15	RA			2.C FE	19,820,395	85.8210	19,524,278	22,750,000	19,918,672		98,278			3.625	5.549	JJ	380,273		08/23/2023	01/15/2032
46625H-HF-0	JPMorgan Chase & Co Senior Unsecured	C			1.F FE	10,346,817	114.6710	7,797,631	6,800,000	9,803,804		(170,675)			6.400	2.664	MN	55,609	435,200	06/29/2021	05/15/2038
46625H-JM-3	JPMorgan Chase & Co Subordinated				1.G FE	4,408,710	105.1880	3,155,628	3,000,000	4,248,664		(46,957)			5.625	2.843	FA	63,281	168,750	06/17/2020	08/16/2043
46625H-JY-7	JPMorgan Chase & Co Subordinated				1.G FE	4,970,530	98.9810	4,949,071	5,000,000	4,996,061		5,518			3.875	3.992	MS	59,740	193,750	01/17/2019	09/10/2024
46647P-AH-9	JPMorgan Chase & Co Senior Unsecured			2	1.F FE	992,647	99.5990	995,987	1,000,000	996,872		2,584			3.220	3.496	MS	10,733	32,200	05/11/2022	03/01/2025
46647P-AJ-5	JPMorgan Chase & Co Senior Unsecured			2	1.F FE	5,930,255	88.7380	5,608,226	6,320,000	6,006,941		15,064			3.882	4.343	JJ	106,997	245,342	06/01/2018	07/24/2038
46647P-AK-2	JPMorgan Chase & Co Senior Unsecured			2	1.F FE	341,372	85.1680	251,247	295,000	336,539		(1,170)			4.032	3.178	JJ	5,187	11,894	08/22/2019	07/24/2048
46647P-AM-8	JPMorgan Chase & Co Senior Unsecured	C		2	1.F FE	5,428,074	94.8770	4,743,837	5,000,000	5,234,174		(54,491)			3.509	2.293	JJ	76,516	175,450	04/30/2020	01/23/2029
46647P-AR-7	JPMorgan Chase & Co Senior Unsecured			2	1.F FE	2,000,000	96.3720	1,927,450	2,000,000	2,000,000					4.005	4.003	AO	15,130	80,100	04/16/2018	04/23/2029
47015P-AD-0	NCBJ DPR_20-1 NCBJ DPR 2020-1			4	3.A FE	15,000,000	94.7500	14,212,500	15,000,000	15,000,000					5.250	5.283	MJSD	35,000	787,500	09/29/2020	09/15/2030
47233J-DX-3	Jefferies Financial Group Inc Senior Unsecured			2	2.B FE	5,956,725	81.9010	4,914,089	6,000,000	5,966,972		3,260			2.750	2.821	AO	34,833	165,000	10/01/2020	10/15/2032
47233W-BM-0	Jefferies Financial Group Inc Senior Unsecured				2.B FE	7,115,640	102.5970	7,181,764	7,000,000	7,115,097		(543)			5.875	5.462	JJ	182,778		12/18/2023	07/21/2028
475795-AC-4	JELD-WEN Inc Senior Unsecured				4.B FE	1,351,875	97.1880	1,457,813	1,500,000	1,452,526		22,125			4.625	6.373	JD	3,083	69,375	11/01/2018	12/15/2025
476556-DD-4	Jersey Central Power & Light C Senior Unsecured			2	2.A FE	4,986,300	84.8490	4,242,442	5,000,000	4,989,119		1,172			2.750	2.780	MS	45,833	137,500	06/08/2021	03/01/2032
482480-AH-3	KLA Corp Senior Unsecured			2	1.F FE	496,390	99.8220	499,108	500,000	496,667		65			5.000	5.047	MS	7,361	25,000	03/13/2019	03/15/2049
482480-AL-4	KLA Corp Senior Unsecured			2	1.F FE	7,495,575	102.3780	7,678,370	7,500,000	7,496,357		363			4.650	4.657	JJ	160,813	370,063	06/21/2022	07/15/2032
48252A-AA-9	KKR Group Finance Co VI LLC SENIOR			2	1.F FE	15,475,546	93.9150	13,871,318	14,770,000	15,226,976		(82,243)			3.750	3.090	JJ	276,938	553,875	02/04/2021	07/01/2029
48253M-10-4	KKR Group Finance Co IX LLC Subordinated			2	2.A FE	3,750,000	19.3450	2,901,750	150,000	3,750,000					4.625	4.625	JAJO	43,359	173,438	03/24/2021	04/01/2061
48255B-AA-4	KKR Group Finance Co X LLC Senior Unsecured			2	1.F FE	9,967,600	68.9900	6,898,968	10,000,000	9,969,013		670			3.250	3.267	JD	14,444	325,000	12/01/2021	12/15/2051
483007-AJ-9	Kaiser Aluminum Corp SENIOR			2	3.C FE	2,988,715	92.6950	2,780,859	3,000,000	2,992,498		1,155			4.625	4.677	MS	46,250	138,750	10/14/2020	03/01/2028
485134-BS-8	Evergy Metro Inc Secured			2	1.F FE	2,486,350	82.2920	2,057,304	2,500,000	2,487,573		274			4.125	4.157	AO	25,781	103,125	03/18/2019	04/01/2049
486606-M#-0	KAYNE ANDERSON ENERGY INFRASTR SR NTS SER QQ			2	1.A FE	3,000,000	95.2960	2,858,886	3,000,000	3,000,000					1.810	1.810	JD	1,810	54,300	04/27/2021	06/19/2025
48666K-AY-5	KB Home Senior Unsecured			2	3.B FE	2,000,000	96.1140	1,922,275	2,000,000	2,000,000					4.800	4.800	MN	12,267	96,000	10/21/2019	11/15/2029
491674-BL-0	Kentucky Utilities Co Secured			2	1.F FE	523,046	86.6160	433,080	500,000	520,090		(584)			4.375	4.090	AO	5,469	21,875	06/01/2018	10/01/2045
491674-BM-8	Kentucky Utilities Co Secured	C		2	1.F FE	2,066,740	73.4610	1,469,224	2,000,000	2,061,502		(1,522)			3.300	3.126	JD	5,500	66,000	05/27/2020	06/01/2050
49177J-AB-8	Kenvue Inc Senior Unsecured				1.F FE	6,718,524	100.8870	6,738,264	6,679,000	6,717,561		(963)			5.500	5.002	MS	101,020		12/19/2023	03/22/2025
49271V-AC-4	Keurig Dr Pepper Inc Senior Unsecured			2	2.B FE	8,425,009	94.7500	7,106,222	7,500,000	8,282,478		(46,833)			4.985	3.938	MN	37,388	373,875	09/30/2020	05/25/2038
49271V-AD-2	Keurig Dr Pepper Inc Senior Unsecured			2	2.B FE	1,000,000	98.4220	984,217	1,000,000	1,000,000					5.085	5.085	MN	5,085	50,850	05/31/2019	05/25/2048
49271V-AF-7	Keurig Dr Pepper Inc Senior Unsecured			2	2.B FE	9,935,485	100.2670	10,026,719	10,000,000	9,947,110		10,521			4.597	4.731	MN	45,970	459,700	11/23/2022	05/25/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
49327M-3E-2	KeyBank NA/Cleveland OH Senior Unsecured				2.A FE	12,496,500	97.1510	12,143,854	12,500,000	12,498,077		1,137			4.150	4.160	FA	206,059	518,750	08/03/2022	08/08/2025
49327M-3G-7	KeyBank NA/Cleveland OH Senior Unsecured			2	2.A FE	2,497,925	97.6780	2,441,956	2,500,000	2,498,538		613			4.700	4.730	JJ	50,590	58,750	01/23/2023	01/26/2026
49338C-AA-1	KeySpan Gas East Corp Senior Unsecured				2.A FE	4,523,857	97.6510	3,336,743	3,417,000	4,385,707		(40,731)			5.819	3.581	AO	49,709	198,835	09/15/2020	04/01/2041
49427R-AQ-5	Kilroy Realty LP Senior Unsecured			2	2.B FE	3,578,639	75.7490	2,726,956	3,600,000	3,583,838		1,603			2.500	2.557	MN	11,500	90,000	08/03/2020	11/15/2032
49446R-AY-5	Kimco Realty OP LLC Senior Unsecured			2	2.A FE	2,969,700	81.7310	2,451,927	3,000,000	2,975,872		2,733			2.250	2.362	JD	5,625	67,500	09/30/2021	12/01/2031
494550-AW-6	Kinder Morgan Energy Partners Senior Unsecured				2.B FE	2,085,030	111.2530	1,668,789	1,500,000	1,996,798		(26,211)			6.950	3.870	JJ	48,071	104,250	06/17/2020	01/15/2038
49456B-AR-2	Kinder Morgan Inc Senior Unsecured			2	2.B FE	1,140,680	82.7420	951,528	1,150,000	1,143,478		841			2.000	2.086	FA	8,689	23,000	07/28/2020	02/15/2031
497266-AC-0	Kirby Corp Senior Unsecured			2	2.C FE	11,053,302	96.5670	10,680,290	11,060,000	11,064,256		(1,767)			4.200	4.182	MS	154,840	464,520	09/09/2020	03/01/2028
50077L-AB-2	Kraft Heinz Foods Co Senior Unsecured			2	2.B FE	2,975,041	87.7810	2,633,430	3,000,000	2,977,313		582			4.375	4.429	JD	10,938	131,250	06/19/2020	06/01/2046
501044-BZ-3	Kroger Co/The Senior Unsecured				2.A FE	1,959,694	114.3580	1,801,145	1,575,000	1,820,973		(27,638)			7.500	4.913	AO	29,531	118,125	05/23/2018	04/01/2031
501044-CT-6	Kroger Co/The Senior Unsecured	C		2	2.A FE	5,712,365	95.9550	4,797,740	5,000,000	5,631,550		(21,284)			5.150	4.183	FA	107,292	257,500	12/12/2019	08/01/2043
501044-CY-5	Kroger Co/The Senior Unsecured				2.A FE	3,299,203	99.8270	3,327,240	3,333,000	3,330,632		28,058			4.000	4.873	FA	55,550	133,320	11/16/2022	02/01/2024
501044-DG-3	Kroger Co/The Senior Unsecured			2	2.A FE	5,045,465	88.6070	3,544,280	4,000,000	4,959,274		(29,410)			4.450	2.983	FA	74,167	178,000	12/23/2020	02/01/2047
501044-DJ-7	Kroger Co/The Senior Unsecured			2	2.A FE	9,587,747	96.8740	9,687,356	10,000,000	9,819,954		45,602			3.700	4.247	FA	154,167	370,000	06/01/2018	08/01/2027
501044-DL-2	Kroger Co/The Senior Unsecured	C		2	2.A FE	2,982,090	99.3800	2,981,411	3,000,000	2,989,973		1,732			4.500	4.575	JJ	62,250	135,000	01/07/2019	01/15/2029
501044-DM-0	Kroger Co/The Senior Unsecured			2	2.B FE	4,150,506	100.4780	3,014,335	3,000,000	4,056,866		(27,630)			5.400	3.295	JJ	74,700	162,000	06/19/2020	01/15/2049
501797-AM-6	Bath & Body Works Inc Senior Unsecured				3.B FE	1,893,884	101.0150	1,894,031	1,875,000	1,891,529		(827)			6.750	6.645	JJ	63,281	126,563	08/25/2020	07/01/2036
50228*-AA-9	LSU Energy Concessionaire LLC SR SECD NTS				1.G YE	10,000,000	83.7420	8,374,234	10,000,000	10,000,000					3.730	3.748	MJSD	1,036	93,250	09/30/2023	05/30/2049
502431-AP-4	L3Harris Technologies Inc Senior Unsecured				2.B FE	6,112,920	102.1420	6,128,491	6,000,000	6,112,128		(792)			5.400	4.732	JJ	135,900		12/20/2023	01/15/2027
50247@-AA-4	LV STADIUM EVENTS COMPANY LLC SR SECD NTS				2.A PL	9,696,506	82.8340	8,031,993	9,696,506	9,696,506					3.360	3.358	JD	905	162,901	06/30/2020	06/30/2045
50249A-AF-0	LYB International Finance III Senior Unsecured	C		2	2.B FE	7,829,025	93.5600	7,341,682	7,847,000	7,840,550		3,621			1.250	1.298	AO	24,522	98,088	10/07/2020	10/01/2025
50249A-AG-8	LYB International Finance III Senior Unsecured			2	2.B FE	3,580,548	85.6820	3,084,561	3,600,000	3,586,354		1,846			2.250	2.311	AO	20,250	81,000	10/09/2020	10/01/2030
50249A-AH-6	LYB International Finance III Senior Unsecured			2	2.B FE	3,000,202	76.9820	2,309,462	3,000,000	3,000,143		(17)			3.375	3.374	AO	25,313	101,250	10/30/2020	10/01/2040
512807-AT-5	Lam Research Corp Senior Unsecured			2	1.G FE	2,795,440	100.1230	2,002,462	2,000,000	2,726,871		(20,120)			4.875	2.822	MS	28,708	97,500	06/17/2020	03/15/2049
512807-AW-8	Lam Research Corp Senior Unsecured	C		2	1.G FE	2,978,441	71.5190	2,145,565	3,000,000	2,980,248		488			2.875	2.911	JD	3,833	86,250	06/04/2020	06/15/2050
513075-BR-1	Lamar Media Corp Senior Unsecured			2	3.C FE	6,548,195	94.4970	6,142,292	6,500,000	6,513,224		(11,999)			3.750	3.551	JJ	112,396	243,750	12/23/2020	02/15/2028
513075-BT-7	Lamar Media Corp Senior Unsecured			2	3.B FE	2,811,212	92.2080	2,581,833	2,800,000	2,806,733		(1,473)			4.000	3.936	JD	4,978	112,000	10/20/2020	02/15/2030
513272-AC-8	Lamb Weston Holdings Inc SENIOR			2	3.C FE	3,188,250	98.0000	2,939,995	3,000,000	3,105,573		(24,808)			4.875	3.887	MN	18,688	146,250	06/29/2020	05/15/2028
526057-CD-4	Lennar Corp Senior Unsecured			2	2.B FE	5,666,014	100.2280	5,011,406	5,000,000	5,424,463		(118,680)			4.750	2.155	MN	21,111	237,500	12/10/2021	11/29/2027
526057-CT-9	Lennar Corp Senior Unsecured			2	2.B FE	10,287,629	100.4970	10,269,786	10,219,000	10,264,996		(22,042)			5.250	5.001	JD	44,708	536,498	12/21/2022	06/01/2026
53079E-BF-0	Liberty Mutual Group Inc Senior Unsecured				2.B FE	5,493,120	87.5620	4,728,336	5,400,000	5,479,344		(2,272)			4.850	4.737	FA	109,125	261,900	11/10/2016	08/01/2044
53079E-BG-8	Liberty Mutual Group Inc Senior Unsecured			1	2.B FE	3,644,345	98.0000	3,430,010	3,500,000	3,581,719		(14,206)			4.569	4.056	FA	66,631	159,915	03/27/2019	02/01/2029
53079E-BK-9	Liberty Mutual Group Inc SENIOR			2	2.B FE	4,346,880	72.4210	2,896,846	4,000,000	4,331,690		(4,537)			3.950	3.540	MN	20,189	158,000	06/17/2020	05/15/2060
531546-AB-5	Liberty Utilities Finance GP 1 GTD SR NTS			2	2.B FE	19,960,386	81.4150	16,303,444	20,025,000	19,980,076		6,179			2.050	2.086	MS	120,873	410,513	09/24/2020	09/15/2030
532457-BP-2	Eli Lilly & Co Senior Unsecured			2	1.E FE	9,682,963	96.4230	9,642,336	10,000,000	9,868,954		36,000			3.100	3.516	MN	39,611	310,000	06/01/2018	05/15/2027
532457-BX-5	Eli Lilly & Co Senior Unsecured			1	1.E FE	9,948,128	75.9530	7,545,325	9,934,213	9,884,863		1,467		299,987	1.700	1.715	NOV	28,147	161,874	10/29/2019	11/01/2049
536797-AE-3	Lithia Motors Inc SENIOR			2	3.B FE	1,000,000	96.3850	963,854	1,000,000	1,000,000					4.625	4.625	JD	2,056	46,250	12/02/2019	12/15/2027
539830-BB-4	Lockheed Martin Corp Senior Unsecured	C			1.G FE	4,805,950	90.7260	4,536,286	5,000,000	4,831,793		5,631			4.070	4.332	JD	9,044	203,500	01/15/2019	12/15/2042
539830-BC-2	Lockheed Martin Corp Senior Unsecured			2	1.G FE	9,318,054	91.6320	8,179,067	8,926,000	9,253,504		(32,949)			3.600	3.116	MS	107,112	321,336	12/23/2020	03/01/2035
539830-BK-4	Lockheed Martin Corp Senior Unsecured	C		2	1.G FE	9,950,877	98.9600	8,309,633	8,397,000	9,636,565		(89,817)			4.500	2.973	MN	48,283	377,865	06/25/2020	05/15/2036
539830-BU-2	Lockheed Martin Corp Senior Unsecured			2	1.G FE	29,914,500	100.7200	30,216,054	30,000,000	29,946,851		27,474			4.950	5.055	AO	313,500	1,447,875	10/19/2022	10/15/2025
540424-AT-5	Loews Corp Senior Unsecured			2	1.G FE	4,236,560	91.5950	3,663,809	4,000,000	4,155,794		(23,254)			3.200	2.510	MN	16,356	128,000	05/27/2020	05/15/2030
54336#-AA-6	LONGWOOD ENERGY PARTNERS LLC SR SECD NTS				2.C PL	3,970,037	80.1260	3,181,048	3,970,037	3,970,037					4.490	4.490	JD	495	178,255	03/23/2018	06/30/2051
54336@-AA-8	LONGWOOD ENERGY PARTNERS HOLDI SR SECD NTS SER A			2	3.C PL	10,630,064	88.9900	9,459,698	10,630,064	10,630,064					5.150	5.150	JD	1,521	420,867	03/29/2019	06/30/2034
548661-DW-4	Lowe's Cos Inc Senior Unsecured	C		2	2.A FE	5,612,480	97.0340	3,881,366	4,000,000	5,485,124		(37,505)			5.125	3.038	AO	43,278	205,000	06/17/2020	04/15/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
548661-DX-2	Lowe's Cos Inc Senior Unsecured	C		2	2.A FE	14,003,218	87.9900	12,318,656	14,000,000	14,001,878		(463)			1.300	1.296	AO	38,422	182,000	12/23/2020	04/15/2028
548661-DY-0	Lowe's Cos Inc Senior Unsecured			2	2.A FE	21,011,585	83.2350	17,479,451	21,000,000	21,008,295		(1,227)			1.700	1.693	AO	75,367	357,000	12/23/2020	10/15/2030
548661-DZ-7	Lowe's Cos Inc Senior Unsecured	C		2	2.A FE	1,798,236	68.1470	1,226,651	1,800,000	1,798,351		40			3.000	3.005	AO	11,400	54,000	10/07/2020	10/15/2050
548661-EE-3	Lowe's Cos Inc Senior Unsecured			2	2.A FE	3,908,930	73.1290	3,290,796	4,500,000	3,937,062		20,085			2.800	3.728	MS	37,100	126,000	08/03/2022	09/15/2041
548661-EN-3	Lowe's Cos Inc Senior Unsecured			2	2.A FE	9,919,010	106.2560	10,625,561	10,000,000	9,920,336		1,326			5.800	5.852	MS	170,778	290,000	06/22/2023	09/15/2062
549271-AF-1	Lubrizol Corp/The Senior Unsecured				1.C FE	3,612,820	117.8790	3,418,497	2,900,000	3,432,440		(38,147)			6.500	4.344	AO	47,125	188,500	10/31/2018	10/01/2034
55336V-AJ-9	MPLX LP Senior Unsecured	C		2	2.B FE	5,226,114	99.4540	4,972,703	5,000,000	5,038,600		(35,419)			4.875	4.122	JD	20,313	243,750	11/23/2022	06/01/2025
55336V-AK-6	MPLX LP Senior Unsecured	C		2	2.B FE	1,996,680	98.0020	1,960,040	2,000,000	1,998,824		341			4.125	4.145	MS	27,500	82,500	02/07/2017	03/01/2027
55336V-AM-2	MPLX LP Senior Unsecured			2	2.B FE	3,145,123	89.2610	2,677,820	3,000,000	3,124,541		(6,604)			4.500	4.103	AO	28,500	135,000	09/23/2020	04/15/2038
55336V-AS-9	MPLX LP Senior Unsecured			2	2.B FE	3,977,280	99.3800	3,975,192	4,000,000	3,987,094		2,170			4.800	4.872	FA	72,533	192,000	11/07/2018	02/15/2029
55342U-AJ-3	MPT Operating Partnership LP / Senior Unsecured			2	3.C FE	1,990,000	72.2490	1,444,970	2,000,000	1,993,870		940			4.625	4.688	FA	38,542	92,500	07/17/2019	08/01/2029
56081*-AC-8	Inactive Major League Baseball SECD NTS SER 3				1.G FE	9,166,883	87.2720	8,000,142	9,166,883	9,166,883					3.610	3.610	JD	19,304	330,924	06/19/2019	12/10/2044
56081*-AH-7	Inactive Major League Baseball SECD NTS SER 8				1.G FE	5,000,000	84.9530	4,247,671	5,000,000	5,000,000					3.230	3.230	JD	9,421	161,500	05/04/2021	12/10/2041
565130-AA-9	Maple Grove Funding Trust I Senior Unsecured			2	2.A FE	12,500,000	71.0750	8,884,376	12,500,000	12,500,000					4.161	4.161	FA	196,492	520,125	10/07/2021	08/15/2051
56540#-AB-1	MAPLELEAF MIDSTREAM INVESTMENT GTD SR NTS SER B				3.B PL	10,000,000	96.9380	9,693,826	10,000,000	10,000,000					4.980	4.979	JJ	243,467	498,000	09/19/2018	09/30/2028
56585A-AH-5	Marathon Petroleum Corp Senior Unsecured			2	2.B FE	1,095,210	88.9550	889,552	1,000,000	1,086,691		(2,709)			4.750	4.114	MS	13,986	47,500	09/14/2020	09/15/2044
56585A-BD-3	Marathon Petroleum Corp Senior Unsecured			2	2.B FE	6,161,702	95.7030	5,359,374	5,600,000	5,919,445		(75,540)			3.800	2.297	AO	53,200	212,800	09/15/2020	04/01/2028
570535-AV-6	Markel Group Inc Senior Unsecured			2	2.B FE	14,508,101	81.5440	10,600,662	13,000,000	14,403,509		(32,200)			4.150	3.516	MS	155,856	539,500	03/12/2021	09/17/2050
571676-AD-7	Mars Inc NTS			2	1.E FE	1,997,500	88.0150	1,760,295	2,000,000	1,997,937		98			3.875	3.884	AO	19,375	77,500	03/26/2019	04/01/2039
571748-BD-3	Marsh & McLennan Cos Inc Senior Unsecured			2	1.G FE	467,358	87.5340	354,514	405,000	461,039		(1,532)			4.200	3.349	MS	5,670	17,010	08/22/2019	03/01/2048
571748-BG-6	Marsh & McLennan Cos Inc Senior Unsecured			2	1.G FE	999,650	99.7060	997,064	1,000,000	999,860		23			4.375	4.378	MS	12,882	43,750	01/08/2019	03/15/2029
571748-BH-4	Marsh & McLennan Cos Inc Senior Unsecured			2	1.G FE	999,110	97.3900	973,895	1,000,000	999,359		28			4.750	4.756	MS	13,986	47,500	01/08/2019	03/15/2039
571748-BJ-0	Marsh & McLennan Cos Inc Senior Unsecured			2	1.G FE	2,996,790	97.3790	2,921,379	3,000,000	2,997,407		51			4.900	4.906	MS	43,283	147,000	01/08/2019	03/15/2049
571903-BD-4	Marriott International Inc/MD Senior Unsecured			2	2.B FE	47,993,689	100.7140	43,427,924	43,120,000	44,624,332		(1,177,260)			5.750	2.879	MN	413,233	2,479,400	11/28/2022	05/01/2025
57541@-AB-0	MASPARC AND MOBILITY LLC SR SECD NTS SER B				2.B PL	5,054,000	88.6350	4,479,634	5,054,000	5,054,000					4.540	4.540	MS	58,000	229,452	04/26/2019	03/31/2035
57541@-AC-8	MASPARC AND MOBILITY LLC SR SECD NTS SER C				2.B PL	15,000,000	85.9340	12,890,065	15,000,000	15,000,000					4.770	4.770	MS	180,863	715,500	04/26/2019	03/31/2039
57629W-CE-8	MassMutual Global Funding II Secured				1.B FE	3,816,480	98.9090	3,956,377	4,000,000	3,983,746		33,343			2.750	3.621	JD	2,750	110,000	07/26/2018	06/22/2024
58013M-EC-4	McDonald's Corp Senior Unsecured				2.A FE	6,508,724	113.6310	5,113,383	4,500,000	6,175,965		(97,011)			6.300	2.984	AO	59,850	283,500	06/19/2020	10/15/2037
58013M-EF-7	McDonald's Corp Senior Unsecured	C			2.A FE	2,912,530	113.9620	2,279,233	2,000,000	2,766,324		(42,958)			6.300	2.967	MS	42,000	126,000	06/19/2020	03/01/2038
58013M-EV-2	McDonald's Corp Senior Unsecured			2	2.A FE	3,916,757	94.6270	2,933,435	3,100,000	3,838,086		(24,929)			4.600	3.051	MN	13,864	142,600	09/22/2020	05/26/2045
58013M-FA-7	McDonald's Corp Senior Unsecured			2	2.A FE	753,991	98.4740	689,320	700,000	748,264		(1,337)			4.875	4.376	JD	2,085	34,125	05/03/2019	12/09/2045
58013M-FP-4	McDonald's Corp Senior Unsecured			2	2.A FE	1,532,275	96.7820	1,548,510	1,600,000	1,540,426		8,151			3.500	4.665	JJ	28,000	28,000	06/22/2023	07/01/2027
58933Y-AR-6	Merck & Co Inc Senior Unsecured			2	1.E FE	14,408,250	97.8320	14,674,731	15,000,000	14,688,889		268,123			2.750	4.694	FA	161,563	412,500	12/12/2022	02/10/2025
58933Y-AV-7	Merck & Co Inc Senior Unsecured	C		2	1.E FE	6,432,270	91.1170	5,922,573	6,500,000	6,444,081		2,639			3.900	3.976	MS	80,275	253,500	03/05/2019	03/07/2039
58933Y-AW-5	Merck & Co Inc Senior Unsecured			2	1.E FE	2,220,548	88.4730	1,990,650	2,250,000	2,223,231		601			4.000	4.076	MS	28,500	90,000	03/05/2019	03/07/2049
59022C-AJ-2	Bank of America Corp Subordinated				2.A FE	6,970,477	107.0300	5,351,492	5,000,000	6,675,104		(103,303)			6.110	2.994	JJ	128,989	305,500	06/29/2021	01/29/2037
59023V-AA-8	Bank of America Corp Subordinated				2.A FE	5,664,519	122.4680	4,286,389	3,500,000	5,370,379		(101,916)			7.750	3.109	MN	35,413	271,250	06/29/2021	05/14/2038
59156R-AM-0	MetLife Inc Senior Unsecured				1.G FE	557,265	107.6960	538,482	500,000	543,946		(2,839)			5.700	4.699	JD	1,267	28,500	10/30/2018	06/15/2035
59156R-BL-1	MetLife Inc Senior Unsecured				1.G FE	1,035,670	94.3670	943,668	1,000,000	1,031,400		(885)			4.721	4.514	MJSD	2,098	47,210	09/12/2018	12/15/2044
59156R-BN-7	MetLife Inc Senior Unsecured				1.G FE	226,718	86.8790	173,758	200,000	223,572		(762)			4.050	3.274	MS	2,700	8,100	08/22/2019	03/01/2045
59156R-BW-7	MetLife Inc Senior Unsecured				1.G FE	9,125,753	97.1060	6,887,927	7,093,205	7,093,205				(527,585)	0.898	0.898	MN	6,724	62,417	05/15/2019	05/23/2031
59156R-BX-5	MetLife Inc Senior Unsecured				1.G FE	5,110,422	97.3160	3,865,587	3,972,195	3,972,195				(295,447)	1.189	1.189	MN	4,985	46,281	05/15/2019	05/23/2034
59156R-BY-3	MetLife Inc Senior Unsecured				1.G FE	5,019,164	95.3850	3,721,219	3,901,263	3,901,263				(290,172)	1.385	1.385	MN	5,703	52,947	05/15/2019	05/23/2039
591894-CC-2	Metropolitan Edison Co Senior Unsecured			2	2.B FE	998,780	97.1320	971,318	1,000,000	999,325		118			4.300	4.315	JJ	19,828	43,000	01/07/2019	01/15/2029
59217G-EJ-4	Metropolitan Life Global Fundi SECURED				1.D FE	24,956,250	94.2940	23,573,453	25,000,000	24,986,624		8,792			0.950	0.986	JJ	118,090	237,500	06/29/2020	07/02/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
592688-C@-2	Inactive Mettler-Toledo Intern SR NTS SER 19-B				2.B	7,770,000	78.0410	6,029,939	7,726,610	7,726,610				234,531	1.300	1.300	MN	15,346	98,917	10/24/2019	11/06/2034
592688-D@-1	Inactive Mettler-Toledo Intern SR NTS SER 12-A				2.B	5,000,000	83.1550	4,157,728	5,000,000	5,000,000					2.830	2.830	JJ	62,496	141,500	04/16/2021	07/22/2033
594918-BS-2	Microsoft Corp Senior Unsecured	C		2	1.A FE	3,941,982	92.0570	3,312,203	3,598,000	3,869,681		(18,732)			3.450	2.714	FA	49,308	124,131	12/19/2019	08/08/2036
594918-BT-0	Microsoft Corp Senior Unsecured			2	1.A FE	2,945,573	87.6610	2,629,828	3,000,000	2,951,678		1,329			3.700	3.807	FA	44,092	56,000	01/30/2019	08/08/2046
594918-BZ-6	Microsoft Corp Senior Unsecured	C		2	1.A FE	17,325,830	98.2310	14,734,643	15,000,000	16,819,492		(119,499)			4.100	2.931	FA	247,708	615,000	08/22/2019	02/06/2037
59562V-AM-9	Berkshire Hathaway Energy Co Senior Unsecured	C			1.G FE	7,451,389	108.2560	5,412,796	5,000,000	6,980,514		(137,770)			6.125	2.378	AO	76,563	306,250	07/10/2020	04/01/2036
595658-AA-9	MIDCONTINENT INDEPENDENT SYSTE SR NTS				1.E	1,000,000	83.2620	832,623	1,000,000	1,000,000					3.910	3.910	AO	9,341	39,100	10/05/2017	10/05/2047
599191-AA-1	Mileage Plus Holdings LLC / Mi LN1			2	2.C FE	113,797,431	100.6510	114,752,092	114,009,989	113,900,070		5,731			6.500	6.602	MJSD	226,436	1,932,060	02/28/2023	06/20/2027
610202-BP-7	Monongahela Power Co Secured			2	1.G FE	2,379,360	98.5500	1,971,001	2,000,000	2,331,790		(10,914)			5.400	4.149	JD	4,800	108,000	04/12/2019	12/15/2043
610202-BR-3	Monongahela Power Co Secured			2	1.G FE	999,580	95.4210	954,214	1,000,000	999,841		44			3.550	3.555	MN	4,536	35,500	05/09/2017	05/15/2027
617446-8G-7	Morgan Stanley Senior Unsecured			2	1.G FE	4,000,000	97.5130	3,900,532	4,000,000	4,000,000					4.431	4.431	JJ	77,789	177,240	01/17/2019	01/23/2030
617446-8J-1	Morgan Stanley Senior Unsecured			2	1.E FE	4,823,400	98.4180	4,920,889	5,000,000	4,875,744		52,344			2.720	4.388	JJ	60,067	68,000	04/20/2023	07/22/2025
617446-8L-6	Morgan Stanley Senior Unsecured			2	1.E FE	3,257,910	87.4620	2,623,851	3,000,000	3,169,353		(26,309)			2.699	1.714	JJ	35,762	80,970	07/22/2020	01/22/2031
617446-8R-3	Morgan Stanley Senior Unsecured			2	1.E FE	4,000,000	96.0830	3,843,335	4,000,000	4,000,000					0.864	0.863	AO	6,720	34,560	10/16/2020	10/21/2025
617446-8X-0	Morgan Stanley Senior Unsecured			2	1.E FE	12,639,272	80.6140	10,479,871	13,000,000	12,715,381		30,814			1.928	2.217	AO	42,470	250,640	06/29/2021	04/28/2032
61744Y-AK-4	Morgan Stanley Senior Unsecured			2	1.G FE	14,353,180	95.5920	14,338,784	15,000,000	14,676,419		63,311			3.591	4.115	JJ	237,904	538,650	06/01/2018	07/22/2028
61744Y-AL-2	Morgan Stanley Senior Unsecured			2	1.G FE	8,970,024	87.8570	8,346,388	9,500,000	9,074,375		20,513			3.971	4.391	JJ	166,617	377,245	06/01/2018	07/22/2038
61744Y-AP-3	Morgan Stanley Senior Unsecured			2	1.G FE	2,045,141	95.4950	1,914,668	2,005,000	2,025,508		(4,712)			3.772	3.496	JJ	32,982	75,629	08/22/2019	01/24/2029
61744Y-AR-9	Morgan Stanley Senior Unsecured			2	1.E FE	471,560	92.6660	370,664	400,000	458,416		(3,180)			4.457	3.179	AO	3,417	17,828	08/22/2019	04/22/2039
61747Y-EA-9	Morgan Stanley Senior Unsecured			2	1.E FE	15,000,000	97.7970	14,669,604	15,000,000	15,000,000					0.790	0.789	MN	10,204	118,500	05/26/2021	05/30/2025
61747Y-EF-8	Morgan Stanley Subordinated			2	2.A FE	2,000,000	79.3420	1,586,831	2,000,000	2,000,000					2.484	2.483	MS	14,490	49,680	09/13/2021	09/16/2036
61747Y-EX-9	Morgan Stanley Senior Unsecured			2	1.E FE	20,000,000	101.8110	20,362,126	20,000,000	20,000,000					6.138	6.131	AO	255,750	1,220,780	10/14/2022	10/16/2026
617482-V9-2	Morgan Stanley SENIOR UNSECURED				1.G FE	4,766,250	115.8350	3,475,052	3,000,000	4,551,183		(63,041)			6.375	2.788	JJ	83,406	191,250	06/17/2020	07/24/2042
61761J-VL-0	Morgan Stanley Senior Unsecured				1.G FE	2,707,773	98.6910	2,398,192	2,430,000	2,485,927		(68,447)			3.700	0.846	AO	16,983	89,910	09/21/2020	10/23/2024
617700-A*-0	MORNINGSTAR INC SR NTS				2.B	11,000,000	84.4840	9,293,206	11,000,000	11,000,000					2.320	2.320	AO	43,242	255,200	09/23/2020	10/26/2030
623115-AF-9	Mount Sinai Hospital BDS SER 2020			2	2.A FE	2,950,000	70.2790	2,073,216	2,950,000	2,950,000					3.391	3.391	JJ	50,017	100,035	09/16/2020	07/01/2050
62854A-AP-9	Utah Acquisition Sub Inc Senior Unsecured			2	2.C FE	1,152,170	83.4620	834,616	1,000,000	1,139,356		(3,774)			5.250	4.266	JD	2,333	52,500	05/27/2020	06/15/2046
62883*-AE-2	NATF America LLC SER 6 SECD NTS			2	1.C FE	9,760,766	88.3650	8,625,076	9,760,766	9,760,766					4.250	4.250	MJSD	18,437	414,833	06/17/2021	06/15/2028
628931-AB-3	BANK ONE MICHIGAN Subordinated	SD			1.G FE	232,522	102.7870	205,574	200,000	203,177		(3,611)			8.250	6.260	MN	2,750	16,402	12/01/2013	11/01/2024
62927@-AE-8	Nhl US Funding LP SECD TERM NTS SER 5				2.B PL	2,171,000	94.8830	2,059,920	2,171,000	2,171,000					4.220	4.242	MJSD	4,835	91,616	06/28/2018	07/12/2030
62928#-AA-3	NMC OMAHA 2017-A LSE-BCKD PT T P/T CERTS				1.E	3,316,204	92.4160	3,064,688	3,316,204	3,316,204					3.670	3.698	MON	5,409	101,298	02/02/2017	09/15/2037
62940Q-AA-3	NSG Holdings LLC / NSG Holding Senior Secured				2.C FE	149,566	99.9910	140,035	140,047	144,685		(934)			7.750	5.387	JD	482	5,197	12/23/2020	12/15/2025
62979*-AA-5	NSA OP LP SR NTS SER A				2.A FE	5,000,000	91.6990	4,584,964	5,000,000	5,000,000					3.980	3.980	FA	66,886	199,000	06/27/2019	08/30/2029
62979*-AC-1	NSA OP LP SR NTS SER C				2.A FE	5,000,000	84.7040	4,235,183	5,000,000	5,000,000					2.990	2.989	FA	50,249	149,500	10/24/2020	08/05/2030
62979*-AD-9	NSA OP LP SR NTS SER D				2.A FE	5,000,000	81.0640	4,053,195	5,000,000	5,000,000					3.090	3.089	FA	51,929	154,500	10/24/2020	08/05/2032
636180-BN-0	National Fuel Gas Co Senior Unsecured			2	2.C FE	2,979,510	94.8820	2,846,474	3,000,000	2,991,404		2,111			3.950	4.034	MS	34,892	118,500	09/18/2017	09/15/2027
636180-BP-5	National Fuel Gas Co Senior Unsecured			2	2.C FE	992,730	97.8920	978,923	1,000,000	996,199		710			4.750	4.842	MS	15,833	47,500	08/08/2018	09/01/2028
63636#-AC-0	National Hockey League Inc SR SECD NTS SER C				2.A PL	2,000,000	94.1480	1,882,955	2,000,000	2,000,000					3.710	3.710	JD	3,298	74,200	08/10/2017	08/10/2029
63636#-AE-6	NATIONAL HOCKEY LEAGUE SR SECD NTS SER E				2.A PL	10,000,000	96.1450	9,614,488	10,000,000	10,000,000					2.820	2.820	JD	12,533	282,000	12/15/2020	01/06/2026
637432-CT-0	National Rural Utilities Coope Senior Unsecured				1.F FE	5,552,584	119.6770	4,787,074	4,000,000	5,041,214		(104,895)			8.000	4.201	MS	106,667	320,000	09/05/2018	03/01/2032
637432-NK-7	National Rural Utilities Coope Subordinated			2	2.A FE	4,678,064	96.1240	4,325,588	4,500,000	4,558,857		(23,699)			5.250	4.644	AO	46,594	236,250	06/01/2018	04/20/2046
637432-NN-1	National Rural Utilities Coope Secured			2	1.E FE	5,827,506	95.0610	5,798,739	6,100,000	5,988,191		31,179			3.050	3.642	AO	34,109	186,050	06/01/2018	04/25/2027
63743H-EW-8	National Rural Utilities Coope Senior Unsecured	C		2	1.F FE	17,914,035	91.8300	16,529,431	18,000,000	17,959,299		16,215			1.000	1.093	JD	8,000	180,000	03/11/2021	06/15/2026
637639-AJ-4	National Securities Clearing C Senior Unsecured				1.B FE	3,398,708	100.5660	3,419,253	3,400,000	3,399,077		369			5.150	5.170	MN	15,078	87,550	05/22/2023	05/30/2025
63906#-AD-1	NATWEST MARKETS SECURITIES INC SR NTS SER B				1.F FE	14,000,000	97.6070	13,664,962	14,000,000	14,000,000					3.140	3.140	AO	81,814	439,600	10/03/2019	10/24/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
63906#-AE-9	NATWEST MARKETS SECURITIES INC SR NTS SER C				1.F FE	7,000,000	94.8710	6,640,937	7,000,000	7,000,000					3.380	3.380	AO	44,034	236,600	10/03/2019	10/24/2026
641062-AL-8	Nestle Holdings Inc Senior Unsecured			2	1.D FE	3,762,003	92.0120	3,252,620	3,535,000	3,718,775		(10,529)			3.900	3.418	MS	37,147	137,865	08/22/2019	09/24/2038
641062-AS-3	Nestle Holdings Inc Senior Unsecured			2	1.D FE	2,496,125	89.0910	2,227,267	2,500,000	2,497,914		549			1.000	1.023	MS	7,361	25,000	09/08/2020	09/15/2027
641062-AT-1	Nestle Holdings Inc Senior Unsecured			2	1.D FE	7,732,981	82.7290	6,452,865	7,800,000	7,753,974		6,517			1.250	1.342	MS	28,708	97,500	10/07/2020	09/15/2030
641062-AY-0	Nestle Holdings Inc Senior Unsecured			2	1.D FE	2,003,380	73.9220	1,478,436	2,000,000	2,003,061		(141)			2.500	2.489	MS	14,861	50,000	09/07/2021	09/14/2041
64116#-AG-8	Netrality Properties LP SR SECD FRN			2	2.C PL	3,000,000	100.0050	3,000,162	3,000,000	3,000,000					8.034	2.550	JAJO	56,908	215,088	03/24/2021	04/06/2026
644188-BG-8	New England Power Co Senior Unsecured			2	1.G FE	27,093,463	64.1040	17,307,961	27,000,000	27,087,234		(2,233)			2.807	2.790	AO	178,946	757,890	12/23/2020	10/06/2050
649840-CQ-6	New York State Electric & Gas Senior Unsecured			2	1.G FE	19,351,036	94.4060	18,881,166	20,000,000	19,754,258		78,405			3.250	3.698	JD	54,167	650,000	06/01/2018	12/01/2026
649840-CT-0	New York State Electric & Gas Senior Unsecured			2	1.G FE	1,395,992	79.9470	1,118,465	1,399,000	1,396,620		279			2.150	2.174	AO	7,520	30,079	09/21/2021	10/01/2031
651639-AM-8	Newmont Corp Senior Unsecured				2.A FE	4,441,946	111.3970	3,341,908	3,000,000	4,249,147		(61,630)			6.250	2.930	AO	46,875	187,500	10/07/2020	10/01/2039
651639-AP-1	Newmont Corp Senior Unsecured			2	2.A FE	3,845,123	97.7850	2,793,708	2,857,000	3,726,706		(37,869)			4.875	2.701	MS	41,010	139,279	10/20/2020	03/15/2042
651639-AV-8	Newmont Corp Senior Unsecured			1	2.A FE	1,681,704	102.2420	1,533,631	1,500,000	1,661,912		(4,882)			5.450	4.615	JD	4,996	81,750	08/06/2019	06/09/2044
651639-AX-4	Newmont Corp Senior Unsecured	C		2	2.A FE	991,760	91.4980	914,983	1,000,000	994,999		789			2.800	2.895	AO	7,000	28,000	09/05/2019	10/01/2029
65163L-AA-7	Newmont Corp NEWMONT / NEWCREST FIN 3.25% 1				2.A FE	10,930,832	90.1690	9,291,046	10,304,000	10,930,069		(763)			3.250	2.221	MN	44,651		12/28/2023	05/13/2030
65163L-AC-3	Newmont Corp NEWMONT / NEWCREST FIN 5.75% 1				2.A FE	1,326,572	103.1830	1,031,825	1,000,000	1,326,572					5.750	3.084	MS	7,347		12/28/2023	11/15/2041
65339K-AV-2	NextEra Energy Capital Holding Junior Subordinated			2	2.B FE	5,584,632	87.1020	4,703,490	5,400,000	5,507,993		(40,563)			4.800	3.949	JD	21,600	259,200	01/21/2022	12/01/2077
65339K-CB-4	NextEra Energy Capital Holding Junior Subordinated			2	2.B FE	11,000,000	84.6880	9,315,625	11,000,000	11,000,000					3.800	3.800	MS	123,078	418,000	12/09/2021	03/15/2082
65339K-CJ-7	NextEra Energy Capital Holding Senior Unsecured	C		2	2.A FE	7,494,375	100.6560	7,549,232	7,500,000	7,495,331		455			5.000	5.009	JJ	172,917	397,917	06/21/2022	07/15/2032
65343H-AA-9	Nexstar Media Inc SENIOR			2	4.B FE	1,060,000	96.5500	965,500	1,000,000	1,018,609		(11,450)			5.625	4.361	JJ	25,938	56,250	02/25/2020	07/15/2027
65364U-AP-1	Niagara Mohawk Power Corp SENIOR			2	2.A FE	4,000,000	65.6670	2,626,662	4,000,000	4,000,000					3.025	3.025	JD	1,344	121,000	06/23/2020	06/27/2050
65473P-AJ-4	NiSource Inc Senior Unsecured			2	2.B FE	2,819,500	93.5480	2,338,699	2,500,000	2,708,675		(31,798)			3.600	2.130	MN	15,000	90,000	05/28/2020	05/01/2030
65473Q-BE-2	NiSource Inc Senior Unsecured			2	2.B FE	999,840	96.3970	963,974	1,000,000	999,938		17			3.490	3.492	MN	4,459	34,900	05/11/2017	05/15/2027
65473Q-BG-7	NiSource Inc Senior Unsecured			2	2.B FE	998,920	81.1000	811,001	1,000,000	999,067		23			3.950	3.956	MS	9,985	39,500	09/05/2017	03/30/2048
655844-BY-3	Norfolk Southern Corp Senior Unsecured			2	2.A FE	497,705	86.3830	431,914	500,000	497,859		51			4.150	4.178	FA	7,090	20,750	02/13/2018	02/28/2048
665228-E#-5	Northern Illinois Gas Company 1ST MTG				1.D	7,000,000	87.5500	6,128,475	7,000,000	7,000,000					4.080	4.080	FA	107,100	285,600	08/03/2018	08/16/2039
666807-BJ-0	Northrop Grumman Corp Senior Unsecured			2	2.A FE	3,060,250	84.3590	2,885,074	3,420,000	3,121,083		8,249			3.850	4.492	AO	27,797	131,670	05/20/2015	04/15/2045
666807-BM-3	Northrop Grumman Corp Senior Unsecured			2	2.A FE	972,940	97.7100	977,100	1,000,000	994,789		4,846			2.930	3.445	JJ	13,511	29,300	03/11/2019	01/15/2025
666807-BN-1	Northrop Grumman Corp Senior Unsecured			2	2.A FE	847,624	95.6340	765,072	800,000	823,338		(5,803)			3.250	2.440	JJ	11,989	26,000	08/22/2019	01/15/2028
666807-BP-6	Northrop Grumman Corp Senior Unsecured			2	2.A FE	1,112,667	85.9140	837,657	975,000	1,098,258		(3,495)			4.030	3.252	AO	8,295	39,293	08/22/2019	10/15/2047
666807-BU-5	Northrop Grumman Corp Senior Unsecured	C		2	2.A FE	8,802,320	103.2450	6,194,728	6,000,000	8,581,765		(66,611)			5.250	2.878	MN	52,500	315,000	10/08/2020	05/01/2050
667274-AC-8	Northwell Healthcare Inc SECD BDS SER 2017A			2	1.G FE	2,260,959	84.8780	1,748,480	2,060,000	2,243,506		(5,174)			4.260	3.675	MN	14,626	87,756	06/17/2020	11/01/2047
668138-AE-0	Northwestern Mutual Life Insur Subordinated	C		2	1.C FE	4,982,600	74.7940	3,739,694	5,000,000	4,983,424		362			3.450	3.469	JD	479	172,500	03/15/2021	03/30/2051
66815L-2D-0	Northwestern Mutual Global Fun Senior Secured				1.A FE	14,986,200	88.1780	13,226,627	15,000,000	14,991,103		1,923			1.700	1.714	JD	21,250	255,000	05/24/2021	06/01/2028
66989H-AG-3	Novartis Capital Corp Senior Unsecured				1.D FE	11,778,240	99.3630	11,923,560	12,000,000	11,943,712		158,104			3.400	4.783	MN	62,333	408,000	12/12/2022	05/06/2024
66989H-AJ-7	Novartis Capital Corp Senior Unsecured			2	1.D FE	13,564,344	97.3490	13,628,902	14,000,000	13,879,270		60,922			3.000	3.477	MN	47,833	420,000	06/01/2018	11/20/2025
670346-AR-6	Nucor Corp Senior Unsecured	C		2	1.G FE	17,562,771	96.1100	16,108,019	16,760,000	16,996,047		(175,108)			2.000	0.935	JD	27,933	335,200	09/28/2020	06/01/2025
670346-AS-4	Nucor Corp Senior Unsecured			2	1.G FE	2,799,414	90.6430	2,356,718	2,600,000	2,734,838		(20,486)			2.700	1.808	JD	5,850	70,200	10/13/2020	06/01/2030
67059T-AE-5	NuStar Logistics LP Senior Unsecured			2	3.C FE	2,154,215	99.5000	2,149,200	2,160,000	2,156,956		811			5.625	5.672	AO	21,263	121,500	08/25/2020	04/28/2027
67103H-AE-7	O'Reilly Automotive Inc Senior Unsecured			2	2.A FE	9,758,032	97.3530	9,735,331	10,000,000	9,809,170		51,138			3.550	4.469	MS	104,528	177,500	05/17/2023	03/15/2026
67103H-AH-0	O'Reilly Automotive Inc Senior Unsecured	C		2	2.B FE	14,065,695	96.6720	12,567,313	13,000,000	13,676,676		(122,871)			3.900	2.795	JD	42,250	507,000	01/19/2021	06/01/2029
67103H-AJ-6	O'Reilly Automotive Inc Senior Unsecured	C		2	2.A FE	1,999,180	96.7100	1,934,200	2,000,000	1,999,455		75			4.200	4.205	AO	21,000	84,000	03/25/2020	04/01/2030
67103H-AK-3	O'Reilly Automotive Inc Senior Unsecured			2	2.B FE	23,470,405	81.5460	19,231,754	23,584,000	23,503,433		10,379			1.750	1.801	MS	121,523	412,720	10/14/2020	03/15/2031
674003-B#-4	Oaktree Capital Mgmt LP GTD SER NTS SER A				1.G FE	1,000,000	89.6340	896,338	1,000,000	1,000,000					3.640	3.640	JJ	16,077	36,400	05/01/2020	07/22/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67401P-AB-4	Oaktree Specialty Lending Corp Senior Unsecured			2	2.C FE	9,915,300	97.0700	9,707,019	10,000,000	9,979,144		17,452			3.500	3.687	FA	122,500	350,000	02/13/2020	02/25/2025
67401P-AC-2	Oaktree Specialty Lending Corp Senior Unsecured			2	2.C FE	9,493,344	89.5820	8,528,223	9,520,000	9,505,375		4,553			2.700	2.753	JJ	118,524	257,040	05/11/2021	01/15/2027
674599-DT-9	Occidental Petroleum Corp Senior Unsecured				2.C FE	1,111,000	106.9080	1,069,075	1,000,000	1,086,861		(14,163)			7.200	5.270	MS	21,200	72,000	04/05/2022	03/15/2029
675553-A@-0	Ochsner Clinic Foundation SR SECD NTS SER B				1.C FE	2,000,000	81.3430	1,626,864	2,000,000	2,000,000					4.130	4.130	MN	10,554	82,600	06/10/2020	05/15/2045
67555J-AA-4	Ochsner LSU Health System of N SECD BDS SER 2021			2	2.C FE	8,556,432	67.7680	5,828,043	8,600,000	8,565,593		4,147			2.510	2.569	MN	27,582	215,860	09/28/2021	05/15/2031
67623C-AD-1	Office Properties Income Trust Senior Unsecured			2	5.A FE	2,994,990	62.5970	1,877,910	3,000,000	2,997,514		967			2.650	2.685	JD	3,533	79,500	05/13/2021	06/15/2026
67623C-AF-6	Office Properties Income Trust Senior Unsecured			2	5.A FE	11,976,600	50.0820	6,009,840	12,000,000	11,981,326		2,055			3.450	3.473	AO	87,400	414,000	09/21/2021	10/15/2031
677050-AL-0	Oglethorpe Power Corp Secured			2	2.A FE	737,775	79.4020	595,513	750,000	739,588		273			4.250	4.348	AO	7,969	31,875	04/15/2016	04/01/2046
677347-CE-4	Ohio Edison Co Senior Unsecured	C			2.B FE	2,621,800	113.0330	2,260,652	2,000,000	2,482,345		(28,388)			6.875	4.358	JJ	63,403	137,500	08/08/2018	07/15/2036
67740Q-AG-1	Constellation Insurance Inc SENIOR				2.C FE	2,423,675	95.7560	2,393,910	2,500,000	2,442,536		5,816			6.625	7.032	MN	27,604	165,625	07/15/2020	05/01/2031
67740Q-AH-9	Constellation Insurance Inc SENIOR			2	2.C FE	13,990,480	95.0380	13,305,288	14,000,000	13,993,492		756			6.800	6.809	JJ	415,178	952,000	01/16/2020	01/24/2030
679574-AH-6	Old Dominion Electric Cooperat BDS 2003 SER A				1.E FE	183,462	98.8380	164,719	166,656	173,372		(1,051)			5.676	4.172	JD	788	9,459	11/30/2011	12/01/2028
681919-BB-1	Omnicom Group Inc / Omnicom Ca Senior Unsecured			2	2.A FE	4,118,133	86.8930	3,823,274	4,400,000	4,210,483		26,588			2.450	3.207	AO	18,266	107,800	05/27/2020	04/30/2030
681919-BC-9	Omnicom Group Inc / Omnicom Ca Senior Unsecured	C		2	2.A FE	3,546,971	96.9550	2,908,644	3,000,000	3,361,173		(54,286)			4.200	2.108	JD	10,500	126,000	07/10/2020	06/01/2030
68233J-BH-6	Oncor Electric Delivery Co LLC Secured			2	1.F FE	999,530	96.5420	965,418	1,000,000	999,767		43			3.700	3.705	MN	4,728	37,000	01/24/2019	11/15/2028
68278A-AA-7	OneSky Class A Loan Trust 2021 Secured				1.F PL	4,259,219	92.7720	3,936,340	4,243,029	4,255,918		(1,836)			3.875	3.782	JJ	77,642	164,477	01/28/2022	07/15/2029
683715-AC-0	Open Text Holdings Inc SENIOR			2	3.C FE	1,000,000	93.0240	930,240	1,000,000	1,000,000					3.875	3.875	FA	14,639	38,750	02/03/2020	02/15/2028
683715-AD-8	Open Text Holdings Inc Senior Unsecured			2	3.C FE	5,000,000	89.8280	4,491,398	5,000,000	5,000,000					3.875	3.875	JD	16,146	193,750	11/09/2021	12/01/2029
683720-AA-4	Open Text Holdings Inc SENIOR			2	3.C FE	4,016,250	90.7500	3,630,000	4,000,000	4,010,609		(2,333)			4.125	4.054	FA	62,333	165,000	06/30/2021	02/15/2030
68389X-AH-8	Oracle Corp Senior Unsecured	C			2.B FE	4,531,860	106.5410	3,196,235	3,000,000	4,304,273		(66,969)			6.125	2.682	JJ	88,302	183,750	07/10/2020	07/08/2039
68389X-AM-7	Oracle Corp Senior Unsecured				2.B FE	4,255,009	98.2810	2,948,444	3,000,000	4,079,644		(51,326)			5.375	2.669	JJ	74,354	161,250	06/19/2020	07/15/2040
68389X-BE-4	Oracle Corp Senior Unsecured			2	2.B FE	1,184,874	89.2350	892,347	1,000,000	1,150,913		(12,073)			3.900	2.321	MN	4,983	39,000	02/17/2021	05/15/2035
68389X-BP-9	Oracle Corp Senior Unsecured			2	2.B FE	8,555,039	85.3780	6,586,920	7,715,000	8,387,886		(40,353)			3.800	3.003	MN	37,461	293,170	08/22/2019	11/15/2037
68389X-BQ-7	Oracle Corp Senior Unsecured			2	2.B FE	497,655	79.7350	398,675	500,000	497,940		51			4.000	4.027	MN	2,556	20,000	11/07/2017	11/15/2047
68389X-CC-7	Oracle Corp Senior Unsecured			2	2.B FE	2,998,560	93.3320	2,799,963	3,000,000	2,999,343		287			1.650	1.660	MS	13,200	49,500	03/22/2021	03/25/2026
686514-AH-3	Orlando Health Obligated Group REV BDS SER 2020A			2	1.E FE	1,000,000	73.9060	739,062	1,000,000	1,000,000					3.327	3.327	AO	8,318	33,270	09/30/2020	10/01/2050
686514-AM-2	Orlando Health Obligated Group REV BDS SER 2020B				1.E FE	5,333,000	81.9840	4,372,195	5,333,000	5,333,000					2.891	2.891	AO	38,544	154,177	09/30/2020	10/01/2035
686514-AN-0	Orlando Health Obligated Group REV BDS SER 2020B				1.E FE	5,600,000	77.5750	4,344,227	5,600,000	5,600,000					3.477	3.477	AO	48,678	194,712	09/30/2020	10/01/2042
68902V-AH-0	Otis Worldwide Corp Senior Unsecured				2.B FE	5,370,011	96.2440	5,389,668	5,600,000	5,375,793		5,783			2.056	5.380	AO	27,505		12/19/2023	04/05/2025
69047Q-AA-0	Ovintiv Inc Senior Unsecured				2.C FE	13,525,426	100.4910	13,566,263	13,500,000	13,524,880		(546)			5.650	5.506	MN	97,463	90,635	12/19/2023	05/15/2025
690742-AH-4	Owens Corning Senior Unsecured			2	2.B FE	985,400	87.0840	870,841	1,000,000	986,983		296			4.400	4.489	JJ	18,456	44,000	01/23/2018	01/30/2048
69120V-AF-8	Blue Owl Credit Income Corp Senior Unsecured			2	2.C FE	12,981,376	94.9090	12,338,145	13,000,000	12,986,845		3,923			4.700	4.735	FA	242,703	611,000	08/26/2022	02/08/2027
69327R-AJ-0	PDC Energy Inc Senior Unsecured			2	1.A	2,600,000	100.2090	5,010,432	5,000,000	3,742,643		385,546			5.750	17.117	MN	36,736	287,500	07/25/2018	05/15/2026
69331C-AH-1	PG&E Corp Senior Secured			2	3.C FE	1,000,000	97.5060	975,060	1,000,000	1,000,000					5.000	5.000	JJ	25,000	50,000	06/18/2020	07/01/2028
69331C-AJ-7	PG&E Corp Senior Secured			2	3.C FE	4,000,000	96.7400	3,869,583	4,000,000	4,000,000					5.250	5.250	JJ	105,000	210,000	06/18/2020	07/01/2030
69351U-AT-0	PPL Electric Utilities Corp Secured			2	1.E FE	3,664,982	86.5970	2,684,496	3,100,000	3,610,772		(17,206)			4.150	3.076	AO	32,163	128,650	10/06/2020	10/01/2045
69351U-AU-7	PPL Electric Utilities Corp Secured			2	1.E FE	269,425	85.6020	201,166	235,000	265,697		(903)			3.950	3.146	JD	774	9,283	08/22/2019	06/01/2047
694308-GY-7	Pacific Gas and Electric Co Secured			2	2.C FE	791,915	79.0220	790,223	1,000,000	816,162		5,456			4.500	6.003	JD	2,000	45,000	11/28/2011	12/15/2041
694308-JG-3	Pacific Gas and Electric Co Secured			2	2.C FE	5,949,471	82.8410	4,970,488	6,000,000	5,964,840		4,449			2.500	2.591	FA	62,500	150,000	07/21/2020	02/01/2031
694308-JH-1	Pacific Gas and Electric Co Secured			2	2.C FE	7,894,964	73.4190	5,873,550	8,000,000	7,908,930		4,030			3.300	3.390	FA	110,000	264,000	06/19/2020	08/01/2040
694308-JM-0	Pacific Gas and Electric Co Secured			1	2.C FE	429,192	95.4630	343,668	360,000	405,433		(6,988)			4.550	2.287	JJ	8,190	16,380	07/01/2020	07/01/2030
694308-JN-8	Pacific Gas and Electric Co Secured			1	2.C FE	429,192	85.6720	308,420	360,000	424,448		(1,422)			4.950	3.854	JJ	8,910	17,820	07/01/2020	07/01/2050
694308-JW-8	Pacific Gas and Electric Co Secured			2	2.C FE	2,985,270	91.2910	2,738,736	3,000,000	2,990,322		1,997			3.000	3.078	JD	4,000	90,000	06/01/2021	06/15/2028
694308-KE-6	Pacific Gas and Electric Co Secured				2.C FE	4,994,100	99.3890	4,969,432	5,000,000	4,997,068		1,923			4.950	4.993	JD	15,813	247,500	06/06/2022	06/08/2025
694476-AE-2	Pacific LifeCorp Senior Unsecured	C		2	1.G FE	2,480,800	72.2330	1,805,822	2,500,000	2,482,091		407			3.350	3.391	MS	24,660	83,750	09/10/2020	09/15/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
695114-CB-2	PacifiCorp Secured	SD			1.F FE	1,969,072	106.8450	1,741,581	1,630,000	1,897,387		(15,630)			6.100	4.389	FA	41,429	99,430	12/28/2018	08/01/2036
702138-AA-2	TV-MOB LLC P/T CERTS				1.D	6,431,368	73.2890	4,713,494	6,431,368	6,431,368					3.230	3.252	MON	9,233	34,622	11/16/2020	03/15/2051
71427Q-AA-6	Pernod Ricard International Fi Senior Unsecured			2	2.A FE	8,465,490	87.3650	7,426,014	8,500,000	8,480,033		4,540			1.250	1.307	AO	26,563	106,250	09/28/2020	04/01/2028
71427Q-AB-4	Pernod Ricard International Fi Senior Unsecured			2	2.A FE	247,895	80.6760	201,689	250,000	248,507		192			1.625	1.713	AO	1,016	4,063	09/28/2020	04/01/2031
71427Q-AC-2	Pernod Ricard International Fi Senior Unsecured			2	2.A FE	4,138,779	66.5740	2,829,384	4,250,000	4,146,722		2,534			2.750	2.881	AO	29,219	116,875	11/13/2020	10/01/2050
718172-AC-3	Philip Morris International In Senior Unsecured	C			1.F FE	20,256,105	112.8790	15,182,178	13,450,000	19,167,852		(319,892)			6.375	2.770	MN	107,180	857,438	06/25/2020	05/16/2038
718172-BL-2	Philip Morris International In Senior Unsecured				1.F FE	12,905,376	85.9730	9,457,053	11,000,000	12,770,175		(58,998)			4.250	3.188	MN	66,229	467,500	08/25/2021	11/10/2044
718172-BM-0	Philip Morris International In Senior Unsecured				1.F FE	4,354,353	98.3670	4,426,511	4,500,000	4,476,452		26,504			3.250	3.876	MN	20,719	146,250	01/17/2019	11/10/2024
718172-CE-7	Philip Morris International In Senior Unsecured	C		2	1.F FE	12,877,850	94.6440	11,830,501	12,500,000	12,697,072		(46,934)			3.125	2.699	MS	129,123	390,625	12/26/2019	03/02/2028
718172-CG-2	Philip Morris International In Senior Unsecured			2	1.F FE	11,822,290	75.3030	8,311,966	11,038,015	11,334,106		(20,591)		345,410	1.875	1.645	NOV	31,666	201,075	11/12/2021	11/06/2037
718172-CR-8	Philip Morris International In Senior Unsecured			2	1.F FE	2,970,663	91.7440	2,752,323	3,000,000	2,986,594		5,644			0.875	1.069	MN	4,375	26,250	02/25/2021	05/01/2026
718172-CS-6	Philip Morris International In Senior Unsecured			2	1.F FE	14,151,284	82.3620	11,777,719	14,300,000	14,194,240		14,373			1.750	1.866	MN	41,708	250,250	02/18/2021	11/01/2030
718546-AK-0	Phillips 66 Senior Unsecured			2	2.A FE	1,194,640	97.0890	970,894	1,000,000	1,151,911		(12,360)			4.650	2.940	MN	5,942	46,500	05/27/2020	11/15/2034
718546-AW-4	Phillips 66 Senior Unsecured			2	2.A FE	5,520,284	84.3870	4,725,656	5,600,000	5,543,962		7,347			2.150	2.307	JD	5,351	120,400	09/11/2020	12/15/2030
718547-AD-4	Phillips 66 Co Senior Unsecured			2	2.A FE	15,230,675	98.2370	14,735,498	15,000,000	15,132,127		(98,548)			3.605	2.577	FA	204,283	270,375	05/02/2023	02/15/2025
718547-AM-4	Phillips 66 Co Senior Unsecured			2	2.A FE	999,658	91.1610	911,609	1,000,000	999,729		71			4.680	4.682	FA	17,680	23,400	05/02/2023	02/15/2045
731572-AB-9	Ralph Lauren Corp Senior Unsecured	C		2	1.G FE	4,862,654	90.6450	4,350,937	4,800,000	4,841,674		(6,370)			2.950	2.791	JD	6,293	141,600	07/29/2020	06/15/2030
73211P-AA-4	Pomona College BDS SER 2020A			2	1.A FE	8,010,099	70.6100	5,648,836	8,000,000	8,009,344		(233)			2.888	2.882	JJ	115,520	231,040	10/22/2020	01/01/2051
74170*-BE-8	PRIME PROPERTY FUND LLC SR NTS SER CC				1.G	15,000,000	78.3830	11,757,428	15,000,000	15,000,000					2.560	2.560	AO	83,200	384,000	09/22/2020	10/13/2032
74251V-AS-1	Principal Financial Group Inc Senior Unsecured			2	1.G FE	648,882	84.6990	677,592	800,000	658,407		9,526			2.125	5.410	JD	756	8,500	06/22/2023	06/15/2030
74264*-AG-1	Spring Renewables Holdco Llc SR NTS SER E				1.F	3,000,000	84.7470	2,542,408	3,000,000	3,000,000					2.720	2.719	JJ	37,627	81,600	07/15/2020	10/15/2030
74264*-AH-9	Spring Renewables Holdco Llc SR NTS SER FF				1.F	10,000,000	81.3580	8,135,785	10,000,000	10,000,000					2.820	2.819	JJ	130,033	282,000	07/15/2020	10/15/2032
742718-FY-0	Procter & Gamble Co/The Senior Unsecured				1.D FE	3,122,232	99.2270	3,095,881	3,120,000	3,121,882		(351)			4.100	4.069	JJ	55,077	63,960	05/17/2023	01/26/2026
743263-AE-5	Progress Energy Inc Senior Unsecured				2.B FE	3,253,809	115.5490	2,852,916	2,469,000	2,980,128		(59,602)			7.750	4.355	MS	63,783	191,348	01/17/2019	03/01/2031
74340*-AN-4	Prologis Targeted US Logistics SR NTS SER 2020-C				1.G PL	7,000,000	85.8230	6,007,581	7,000,000	7,000,000					3.140	3.140	JJ	106,847	219,800	01/02/2020	01/06/2032
74340*-AP-9	Prologis Targeted US Logistics SR NTS SER 2020-D				1.G PL	6,000,000	81.5390	4,892,315	6,000,000	6,000,000					3.240	3.240	JJ	94,500	194,400	01/02/2020	01/06/2035
74340X-BS-9	Prologis LP Senior Unsecured	C		2	1.G FE	5,444,687	81.0400	4,455,598	5,498,000	5,457,721		5,198			1.625	1.733	MS	26,306	89,343	08/26/2021	03/15/2031
74355*-AA-4	Project Service LLC SR SECD NTS				2.A PL	13,980,685	82.3960	11,519,457	13,980,685	13,980,685					3.160	3.172	FMAN	41,725	331,342	05/27/2021	05/27/2043
744320-AW-2	Prudential Financial Inc Junior Subordinated			2	2.B FE	461,250	93.3260	466,628	500,000	465,019		757			4.500	5.007	MS	6,625	22,500	06/28/2018	09/15/2047
744320-AY-8	Prudential Financial Inc Senior Unsecured	C		2	1.G FE	2,198,488	82.0990	1,621,451	1,975,000	2,178,217		(5,700)			3.905	3.273	JD	5,142	77,124	10/01/2020	12/07/2047
74432Q-BU-8	Prudential Financial Inc Senior Unsecured				1.G FE	2,538,664	103.5820	2,096,493	2,024,000	2,474,601		(16,924)			5.800	4.039	MN	14,674	117,392	12/23/2019	11/16/2041
744448-CV-1	Public Service Co of Colorado Secured			2	1.E FE	4,248,012	82.3540	3,556,853	4,319,000	4,265,678		6,507			1.875	2.054	JD	3,599	80,981	03/30/2021	06/15/2031
74456Q-BD-7	Public Service Electric and Ga Secured				1.F FE	5,021,685	99.6270	4,981,371	5,000,000	5,000,000		(4,622)			3.750	3.655	MS	55,208	187,500	11/27/2018	03/15/2024
745332-BX-3	Puget Sound Energy Inc Senior Secured				1.F FE	667,196	107.9040	558,944	518,000	633,958		(6,522)			6.274	4.066	MS	9,569	32,499	06/01/2018	03/15/2037
74736K-AH-4	Qorvo Inc Senior Unsecured			2	2.C FE	2,697,160	95.1960	2,417,972	2,540,000	2,605,850		(30,927)			4.375	3.055	AO	23,460	111,125	12/23/2020	10/15/2029
74762E-AG-7	Quanta Services Inc Senior Unsecured				2.C FE	2,333,873	96.4290	2,433,857	2,524,000	2,450,163		94,513			0.950	4.980	AO	5,995	23,978	10/04/2022	10/01/2024
74762E-AH-5	Quanta Services Inc Senior Unsecured			2	2.C FE	3,994,344	82.7880	3,311,524	4,000,000	3,995,695		481			2.350	2.365	JJ	43,344	94,000	09/16/2021	01/15/2032
74762E-AJ-1	Quanta Services Inc Senior Unsecured			2	2.C FE	2,387,520	73.6600	1,767,845	2,400,000	2,388,595		476			3.050	3.085	AO	18,300	73,200	09/09/2021	10/01/2041
74834L-AY-6	Quest Diagnostics Inc Senior Unsecured			2	2.B FE	3,012,318	91.6690	2,192,713	2,392,000	2,953,959		(18,954)			4.700	3.149	MS	28,418	112,424	10/23/2020	03/30/2045
74834L-AZ-3	Quest Diagnostics Inc Senior Unsecured			2	2.B FE	4,549,755	97.3200	3,892,784	4,000,000	4,224,273		(102,195)			3.450	0.833	JD	11,500	138,000	10/14/2020	06/01/2026
74834L-BB-5	Quest Diagnostics Inc Senior Unsecured			2	2.B FE	5,503,100	89.4220	4,471,119	5,000,000	5,349,154		(52,367)			2.950	1.766	JD	410	147,500	12/30/2020	06/30/2030
74834L-BC-3	Quest Diagnostics Inc Senior Unsecured			2	2.B FE	9,448,162	87.3240	7,597,213	8,700,000	9,231,835		(67,829)			2.800	1.894	JD	677	243,600	09/24/2020	06/30/2031
74837H-D@-2	QUESTAR GAS COMPANY SR NTS SER B				1.G	5,000,000	67.5000	3,375,021	5,000,000	5,000,000					3.150	3.150	FA	59,063	157,500	06/11/2021	08/16/2051
74986@-AY-7	RREEF AMERICA REIT II INC SR NTS SER B				1.G	3,000,000	93.7520	2,812,551	3,000,000	3,000,000					4.190	4.190	FA	42,249	125,700	05/31/2018	08/31/2030
74986@-BA-8	RREEF AMERICA REIT II INC SR NTS SER D				1.G	1,000,000	93.8500	938,500	1,000,000	1,000,000					4.240	4.240	AO	8,951	42,400	07/23/2018	10/23/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
749868-BB-6	RREEF AMERICA REIT II INC SR NTS SER A				1.G	14,000,000	90.0220	12,603,142	14,000,000	14,000,000					2.250	2.250	JD	19,250	315,000	09/11/2020	12/09/2027
749868-BC-4	RREEF AMERICA REIT II INC SR NTS SER B				1.G	11,000,000	82.2040	9,042,465	11,000,000	11,000,000					2.620	2.620	JD	17,612	288,200	09/11/2020	12/09/2031
749868-BD-2	RREEF AMERICA REIT II INC SR NTS SER C				1.G	5,000,000	80.3740	4,018,710	5,000,000	5,000,000					2.670	2.670	JD	8,158	133,500	09/11/2020	12/09/2032
75000@-AB-6	Rpt Realty LP SR GTD NTS SER A				2.C FE	6,000,000	87.8640	5,271,855	6,000,000	6,000,000					3.700	3.700	MN	19,117	222,000	09/21/2021	11/30/2030
750731-AA-9	RAIDERS FOOTBALL CLUB LSB PT T P/T CERTS				2.A	4,842,398	82.0140	3,971,456	4,842,398	4,842,398					3.744	3.773	MON	10,576	205,511	02/11/2020	02/10/2049
75144*-AP-4	Guggenheim MM CLO 2023-6 LLC SR GTD NTS SER B				2.C FE	5,000,000	96.4140	4,820,678	5,000,000	5,000,000					4.570	4.570	JD	6,347	228,500	12/21/2017	12/21/2027
75513E-CG-4	RTX Corp Senior Unsecured			2	2.A FE	17,568,720	99.5420	17,917,524	18,000,000	17,932,380		322,336			3.200	5.074	MS	169,600	576,000	11/09/2022	03/15/2024
75513E-CJ-8	RTX Corp Senior Unsecured			1	2.A FE	1,290,407	93.3860	933,855	1,000,000	1,261,459		(9,759)			4.800	3.014	JD	2,133	48,000	12/08/2020	12/15/2043
759351-88-5	Reinsurance Group of America I Junior Subordinated			2	2.B FE	42,000,000	26.6850	44,830,800	1,680,000	42,000,000					7.125	7.125	JAJO	631,750	3,175,375	09/15/2022	10/15/2052
759351-AN-9	Reinsurance Group of America I Senior Unsecured			2	2.A FE	5,985,240	95.2480	5,714,866	6,000,000	5,991,364		1,418			3.900	3.930	MN	29,900	234,000	05/08/2019	05/15/2029
759351-AP-4	Reinsurance Group of America I Senior Unsecured			2	2.A FE	8,952,480	89.9090	8,091,777	9,000,000	8,967,694		4,436			3.150	3.212	JD	12,600	283,500	06/04/2020	06/15/2030
76169#-AP-8	REYES HOLDINGS LLC SR SECD NTS SER 18A-E				1.G PL	3,000,000	99.2390	2,977,178	3,000,000	3,000,000					4.650	4.650	JD	6,975	139,500	02/28/2019	12/13/2029
761713-BG-0	Reynolds American Inc Senior Unsecured	C		2	2.B FE	17,276,425	98.9050	16,319,318	16,500,000	16,675,585		(140,676)			4.450	3.538	JD	38,752	734,250	07/17/2019	06/12/2025
76220#-AA-8	Rhode Island Hospital, The Mir SER 2021 NTS				2.A	5,000,000	84.8050	4,240,242	5,000,000	5,000,000					2.990	2.990	MN	19,103	149,500	05/14/2021	05/27/2031
771196-BJ-0	Roche Holdings Inc Senior Unsecured			2	1.C FE	4,661,807	97.3150	4,087,233	4,200,000	4,361,786		(99,863)			3.000	0.589	MN	17,850	126,000	12/23/2020	11/10/2025
771367-CD-9	Rochester Gas and Electric Cor 1ST MTG			2	1.F FE	6,687,044	94.3610	6,605,239	7,000,000	6,868,960		35,365			3.100	3.688	JD	18,083	217,000	06/01/2018	06/01/2027
773903-AH-2	Rockwell Automation Inc Senior Unsecured			2	1.G FE	1,494,990	96.9490	1,454,228	1,500,000	1,497,193		487			3.500	3.540	MS	17,500	52,500	02/27/2019	03/01/2029
773903-AL-3	Rockwell Automation Inc Senior Unsecured			2	1.F FE	3,979,364	82.7200	3,308,786	4,000,000	3,983,927		1,948			1.750	1.807	FA	26,444	70,000	08/09/2021	08/15/2031
778296-AD-5	Ross Stores Inc Senior Unsecured			2	2.A FE	6,561,711	98.3690	5,410,308	5,500,000	6,207,497		(107,526)			4.800	2.489	AO	55,733	264,000	09/18/2020	04/15/2030
778296-AE-3	Ross Stores Inc Senior Unsecured			2	2.A FE	5,363,360	96.4980	3,859,910	4,000,000	5,263,893		(29,497)			5.450	3.566	AO	46,022	218,000	06/17/2020	04/15/2050
778296-AF-0	Ross Stores Inc Senior Unsecured	C		2	2.A FE	29,831,250	91.7240	27,517,347	30,000,000	29,928,436		30,770			0.875	0.981	AO	55,417	330,784	10/23/2020	04/15/2026
778296-AG-8	Ross Stores Inc Senior Unsecured			2	2.A FE	17,975,702	82.3790	14,828,308	18,000,000	17,982,716		2,176			1.875	1.889	AO	71,250	337,500	12/23/2020	04/15/2031
78349A-A#-0	RWJ Barnabas Health Inc SR SECD NTS SER C				1.D	8,000,000	89.6440	7,171,503	8,000,000	8,000,000					4.310	4.310	JJ	172,400	344,800	09/18/2018	07/01/2039
78349A-A@-2	RWJ Barnabas Health Inc SR SECD NTS SER B				1.D	5,000,000	92.8440	4,642,199	5,000,000	5,000,000					4.170	4.170	JJ	104,250	208,500	09/18/2018	07/01/2034
78349A-AC-7	RWJ Barnabas Health Inc REV BDS SER 2019			2	1.D FE	1,000,000	77.6440	776,439	1,000,000	1,000,000					3.477	3.477	JJ	17,385	34,770	10/24/2019	07/01/2049
78412D-A#-6	SEMCO ENERGY INC GTD 1ST MTG SER				1.E	2,240,000	86.4680	1,936,882	2,240,000	2,240,000					2.450	2.450	AO	10,671	125,440	04/21/2020	04/21/2030
78412D-B@-7	SEMCO ENERGY INC SEMCO ENERGY INC 2.45% 4/21/20				1.E Z	4,760,000	90.6670	4,315,754	4,760,000	4,760,000					2.450	2.450	AO	22,676	58,310	03/29/2023	04/21/2030
78433L-AA-4	SCE Recovery Funding LLC Senior Secured				1.A FE	1,154,440	85.3640	985,480	1,154,447	1,154,442		(2)			0.861	0.861	MN	1,270	4,970	02/24/2021	11/15/2031
78433L-AC-0	SCE Recovery Funding LLC Senior Secured				1.A FE	1,199,940	69.8150	837,780	1,200,000	1,199,977					2.510	2.510	MN	3,849	30,120	02/17/2021	11/15/2043
78444#-AA-4	SLHN BETHLEHEM 2018 CTL PT TR P/T CERTS				1.G	9,495,555	93.1460	8,844,691	9,495,555	9,495,555					4.340	4.379	MON	18,316	412,107	03/23/2018	03/15/2038
78486Q-AE-1	SVB Financial Group Senior Unsecured			2	6. *	8,922,895	66.6880	10,229,863	15,340,000	8,922,895		274	6,408,265		3.125	3.134	JD			06/02/2020	06/05/2030
78486Q-AF-8	SVB Financial Group Senior Unsecured			2	6. *	5,521,951	66.8750	6,464,806	9,667,000	5,521,951		2,579	4,057,035		1.800	1.927	FA		87,003	08/26/2021	02/02/2031
78646U-A*-0	Safehold Operating Partnership SR NTS				2.A PL	5,000,000	71.6960	3,584,804	5,000,000	5,000,000					3.980	3.980	FA	75,178	199,000	01/18/2022	02/15/2052
79466L-AG-9	Salesforce Inc Senior Unsecured	C			1.F FE	21,418,071	97.4020	20,872,298	21,429,000	21,427,027		3,643			0.625	0.642	JJ	61,757	133,931	06/29/2021	07/15/2024
79466L-AH-7	Salesforce Inc Senior Unsecured			2	1.F FE	7,958,720	89.0610	7,124,912	8,000,000	7,972,753		5,746			1.500	1.578	JJ	55,333	120,000	06/29/2021	07/15/2028
79588T-AC-4	Sammons Financial Group Inc Senior Unsecured			2	2.A FE	8,056,691	95.0150	7,601,218	8,000,000	8,020,536		(6,291)			4.450	4.358	MN	48,456	356,000	06/28/2018	05/12/2027
797440-BV-5	San Diego Gas & Electric Co Secured			2	1.F FE	4,451,950	79.8440	3,992,198	5,000,000	4,505,570		11,837			3.750	4.433	JD	15,625	187,500	02/04/2019	06/01/2047
797440-BZ-6	San Diego Gas & Electric Co Senior Secured			2	1.F FE	42,247,029	82.8590	35,131,205	42,399,000	42,293,077		14,652			1.700	1.739	AO	180,196	720,783	11/02/2020	10/01/2030
806851-AG-6	Schlumberger Holdings Corp Senior Unsecured			2	2.A FE	666,358	98.5930	655,641	665,000	665,278		(201)			4.000	3.967	JD	739	26,600	11/20/2018	12/21/2025
806851-AK-7	Schlumberger Holdings Corp Senior Unsecured			2	2.A FE	21,413,306	97.1870	20,454,931	21,047,000	21,235,531		(41,539)			3.900	3.665	MN	100,324	820,833	07/08/2019	05/17/2028
808513-BR-5	Charles Schwab Corp/The Senior Unsecured	C		2	1.F FE	10,276,104	91.6010	9,434,931	10,300,000	10,288,513		4,758			1.150	1.198	MN	15,793	118,450	05/11/2021	05/13/2026
81211K-AY-6	Sealed Air Corp SENIOR			2	3.B FE	1,016,250	94.4300	944,300	1,000,000	1,008,543		(2,125)			4.000	3.749	JD	3,333	40,000	02/25/2020	12/01/2027
816851-AP-4	Sempra Senior Unsecured			2	2.B FE	2,800,840	105.4920	2,109,839	2,000,000	2,688,669		(33,058)			6.000	3.204	AO	25,333	120,000	06/17/2020	10/15/2039
816851-BG-3	Sempra Senior Unsecured	C		2	2.B FE	3,475,465	95.4670	3,341,347	3,500,000	3,489,026		2,460			3.400	3.483	FA	49,583	119,000	01/09/2018	02/01/2028

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
816851-BH-1	Sempra Senior Unsecured			2	2.B FE	1,367,340	85.7130	1,285,694	1,500,000	1,392,197		5,262			3.800	4.486	FA	23,750	57,000	11/02/2018	02/01/2038
816851-BM-0	Sempra Junior Subordinated			2	2.C FE	24,500,000	85.8760	21,039,517	24,500,000	24,500,000					4.125	4.122	AO	252,656	1,010,625	11/15/2021	04/01/2052
817826-AD-2	7-Eleven Inc Senior Unsecured			2	2.B FE	3,986,150	87.6580	3,506,305	4,000,000	3,991,714		1,949			1.300	1.352	FA	20,367	52,000	01/29/2021	02/10/2028
819892-AL-4	Sharp HealthCare BDS SER 2020B			2	1.D FE	1,666,000	65.1510	1,085,419	1,666,000	1,666,000					2.680	2.680	FA	18,604	44,649	09/17/2020	08/01/2050
82894*-BB-2	JR SIMPLOT CO SR NTS SER C				2.C	2,000,000	93.4560	1,869,127	2,000,000	2,000,000					4.880	4.880	MN	16,267	97,600	02/01/2019	05/01/2034
83012A-AA-7	Sixth Street Specialty Lending Senior Unsecured			2	2.C FE	4,295,949	91.5100	3,953,244	4,320,000	4,308,264		4,336			2.500	2.609	FA	45,000	108,000	01/27/2021	08/01/2026
830867-AA-5	Delta Air Lines Inc / SkyMiles Senior Secured				2.B FE	22,760,922	98.7610	22,462,288	22,744,000	22,748,372		(729)			4.500	4.500	JAJO	201,853		09/23/2020	10/20/2025
830867-AB-3	Delta Air Lines Inc / SkyMiles Senior Secured				2.B FE	109,081,778	98.5600	104,543,047	106,071,000	107,715,289		(440,291)			4.750	4.281	JAJO	993,679	5,038,373	10/06/2020	10/20/2028
832248-BB-3	Smithfield Foods Inc Senior Unsecured			2	2.C FE	1,103,380	95.6490	956,491	1,000,000	1,065,124		(11,620)			5.200	3.760	AO	13,000	52,000	07/16/2020	04/01/2029
832248-BD-9	Smithfield Foods Inc Senior Unsecured			2	2.C FE	14,802,150	77.4090	11,611,385	15,000,000	14,842,964		18,057			2.625	2.777	MS	118,125	393,750	09/08/2021	09/13/2031
837004-BX-7	Dominion Energy South Carolina Secured	C			1.F FE	2,055,440	103.9290	2,078,587	2,000,000	2,026,826		(2,183)			5.300	5.118	MN	13,544	106,000	06/03/2003	05/15/2033
84055*-AE-8	SOUTH TEXAS ELECTRIC COOP INC 1ST MTG SER 18A				1.F	4,166,667	92.6260	3,859,417	4,166,667	4,166,667					4.160	4.159	FA	65,481	173,333	07/31/2018	08/15/2048
842400-FL-2	Southern California Edison Co Secured	C			1.G FE	3,952,020	106.6330	3,198,987	3,000,000	3,794,909		(38,191)			6.050	3.748	MS	53,442	181,500	08/13/2019	03/15/2039
842400-FV-0	Southern California Edison Co Secured			2	1.G FE	4,498,080	84.3590	3,374,342	4,000,000	4,436,200		(18,006)			4.050	3.236	MS	47,700	162,000	05/27/2020	03/15/2042
842400-GR-8	Southern California Edison Co Secured			2	1.G FE	4,992,300	92.4570	4,622,855	5,000,000	4,992,823		143			4.875	4.885	MS	81,250	243,750	03/12/2019	03/01/2049
842400-GV-9	Southern California Edison Co Senior Secured	C		2	1.G FE	15,965,920	93.0940	14,894,994	16,000,000	15,986,352		6,428			1.200	1.242	FA	80,000	192,000	10/15/2020	02/01/2026
842400-HD-8	Southern California Edison Co Secured			2	1.G FE	5,776,721	86.1270	4,993,624	5,798,000	5,781,640		1,981			2.500	2.542	JD	12,079	144,950	06/09/2021	06/01/2031
842434-CQ-3	Southern California Gas Co Secured			2	1.D FE	4,686,783	95.5050	4,775,228	5,000,000	4,894,929		40,295			2.600	3.501	JD	5,778	130,000	06/01/2018	06/15/2026
842434-CS-9	Southern California Gas Co Secured			2	1.D FE	999,550	84.1470	841,468	1,000,000	999,550					4.300	4.303	JJ	19,828	43,000	09/19/2018	01/15/2049
842587-CW-5	Southern Co/The Senior Unsecured			2	2.B FE	8,882,303	91.9770	7,358,162	8,000,000	8,692,747		(46,162)			4.250	3.367	JJ	170,000	340,000	08/29/2019	07/01/2036
842587-DJ-3	Southern Co/The Junior Subordinated			2	2.C FE	14,512,500	91.2500	14,235,000	15,600,000	14,539,356		19,254			3.750	4.159	MS	172,250	585,000	08/09/2022	09/15/2051
84265V-AG-0	Southern Copper Corp Senior Unsecured	RA			2.A FE	7,183,795	96.9780	5,401,647	5,570,000	7,015,847		(54,110)			5.250	3.377	MN	43,051	292,425	10/08/2020	11/08/2042
8426EP-AD-0	Southern Co Gas Capital Corp Senior Unsecured	C		2	2.A FE	26,903,083	81.6530	22,096,835	27,062,000	26,949,854		14,807			1.750	1.813	JJ	218,375	473,585	10/13/2020	01/15/2031
8426EP-AE-8	Southern Co Gas Capital Corp Senior Unsecured			2	2.A FE	3,568,104	68.4530	2,464,305	3,600,000	3,569,677		671			3.150	3.196	MS	28,665	113,400	09/07/2021	09/30/2051
845437-BQ-4	Southwestern Electric Power Co Senior Unsecured			2	2.A FE	997,870	75.7110	757,108	1,000,000	998,131		46			3.850	3.862	FA	16,042	38,500	01/18/2018	02/01/2048
846150-AA-8	Space Florida GTD SR SECD NTS				2.B Z	18,000,000	101.4110	18,253,927	18,000,000	18,000,000					6.050	6.050	AO	272,250	341,825	05/17/2023	04/01/2053
84756N-AD-1	Spectra Energy Partners LP Senior Unsecured				2.A FE	39,670,021	99.8300	39,931,944	40,000,000	39,948,699		245,479			4.750	5.391	MS	559,444	1,900,000	11/16/2022	03/15/2024
855244-AU-3	Starbucks Corp Senior Unsecured			2	2.A FE	4,526,142	90.7610	4,783,085	5,270,000	4,537,089		10,934			4.450	5.463	FA	88,595	122,820	02/28/2023	08/15/2049
85571B-AL-9	Starwood Property Trust Inc Senior Unsecured			1	3.C FE	1,931,250	98.7800	1,975,600	2,000,000	1,980,293		15,401			4.750	5.608	MS	27,972	95,000	08/11/2020	03/15/2025
857477-BF-9	State Street Corp Subordinated			2	1.F FE	14,904,244	89.5840	12,855,241	14,350,000	14,740,959		(61,984)			3.031	2.523	MN	72,491	434,949	09/29/2021	11/01/2034
857477-BN-2	State Street Corp Senior Unsecured			2	1.F FE	2,477,172	90.0060	2,070,127	2,300,000	2,423,578		(18,245)			3.152	2.226	MS	18,325	72,496	03/10/2021	03/30/2031
857477-BP-7	State Street Corp Subordinated				1.F FE	4,985,300	83.3770	4,168,866	5,000,000	4,989,132		1,383			2.200	2.233	MS	36,056	110,000	02/26/2021	03/03/2031
857477-BZ-5	State Street Corp Senior Unsecured			2	1.E FE	2,500,000	99.4990	2,487,484	2,500,000	2,500,000					4.857	4.850	JJ	52,280	60,713	01/23/2023	01/26/2026
858119-BF-6	Steel Dynamics Inc Senior Unsecured			2	2.B FE	2,644,965	100.5980	2,514,950	2,500,000	2,519,909		(20,849)			5.000	2.580	JD	5,556	125,000	07/08/2020	12/15/2026
858119-BM-1	Steel Dynamics Inc Senior Unsecured			2	2.B FE	991,667	90.7790	907,790	1,000,000	994,176		722			3.250	3.344	JJ	14,986	32,500	06/03/2020	01/15/2031
858119-BN-9	Steel Dynamics Inc Senior Unsecured			2	2.B FE	3,474,612	89.3300	3,125,657	3,499,000	3,485,464		3,426			1.650	1.756	AO	12,188	57,734	10/07/2020	10/15/2027
85855C-AA-8	Stellantis Finance US Inc Senior Unsecured			2	2.A FE	2,400,000	90.8790	2,181,090	2,400,000	2,400,000					1.711	1.711	JJ	17,338	41,064	09/08/2021	01/29/2027
85855C-AB-6	Stellantis Finance US Inc Senior Unsecured			2	2.A FE	6,000,000	84.0200	5,041,206	6,000,000	6,000,000					2.691	2.690	MS	47,541	161,460	09/08/2021	09/15/2031
85917A-AB-6	Webster Financial Corp Subordinated			2	2.A FE	3,013,874	88.1330	2,643,984	3,000,000	3,003,010		(2,912)			4.000	3.895	JD	667	119,667	01/22/2020	12/30/2029
85917A-AC-4	Webster Financial Corp Subordinated			2	2.A FE	10,001,250	87.9310	8,793,108	10,000,000	10,000,500		(256)			3.875	3.870	MN	64,583	387,500	11/13/2020	11/01/2030
86157#-AA-4	STOLTHAVEN NEW ORLEANS LLC GTD SR SECD NTS				2.C PL	4,400,000	100.1090	4,404,812	4,400,000	4,400,000					5.150	5.149	JJ	103,229		07/18/2019	07/17/2029
86172*-AA-9	Stone Point Credit Corporation Sr Nts			2	2.B PL	5,000,000	98.1420	4,907,103	5,000,000	5,000,000					5.830	5.830	MN	34,008	283,151	05/06/2022	05/19/2025
862121-A#-7	STORE Capital Corp SR NTS SER C				2.C FE	10,000,000	99.9850	9,998,476	10,000,000	10,000,000					4.730	4.730	MN	52,556	473,000	04/28/2016	04/28/2026
862121-AD-2	STORE Capital Corp Senior Unsecured			2	2.C FE	11,985,240	75.8220	9,098,642	12,000,000	11,988,110		1,329			2.700	2.714	JD	27,000	324,000	11/09/2021	12/01/2031
86275#-AA-1	Strategic Credit Opportunities Unsecured			2	2.B PL	15,000,000	92.7240	13,908,534	15,000,000	15,000,000					4.250	4.250	JAJO	159,375	637,500	03/19/2021	04/01/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87765B-AS-8	Energy Transfer LP Senior Unsecured			2	2.C FE	16,491,703	100.9680	16,457,864	16,300,000	16,442,515		(49,188)			5.950	5.399	JD	80,821	969,850	05/17/2023	12/01/2025
871503-AU-2	Gen Digital Inc Senior Unsecured				3.C FE	5,500,761	99.4190	5,567,450	5,600,000	5,544,756		40,526			5.000	5.806	AO	59,111	280,000	11/30/2022	04/15/2025
87227L-AA-5	Huntington National Bank/The Subordinated			2	2.A FE	3,000,000	97.7160	2,931,474	3,000,000	3,000,000					4.125	4.125	JJ	61,531	123,750	06/27/2019	07/02/2029
872540-AT-6	TJX Cos Inc/The Senior Unsecured	C		2	1.F FE	16,139,738	96.5740	13,085,735	13,550,000	15,276,419		(269,678)			3.875	1.650	AO	110,847	525,063	10/07/2020	04/15/2030
87264A-AX-3	T-Mobile USA Inc Senior Unsecured			1	2.B FE	3,324,839	90.6220	2,718,669	3,000,000	3,290,763		(13,513)			4.375	3.567	AO	27,708	131,250	05/25/2021	04/15/2040
87264A-BB-0	T-Mobile USA Inc Senior Unsecured			1	2.B FE	16,430,363	97.9560	14,693,342	15,000,000	15,458,130		(376,755)			3.500	0.942	AO	110,833	525,000	05/25/2021	04/15/2025
87264A-BL-8	T-Mobile USA Inc Senior Unsecured			1	2.B FE	13,512,960	74.9160	10,188,523	13,600,000	13,522,035		3,424			3.000	3.043	FA	154,133	408,000	05/25/2021	02/15/2041
87264A-BN-4	T-Mobile USA Inc Senior Unsecured			1	2.B FE	7,983,475	72.4430	5,795,444	8,000,000	7,984,619		346			3.300	3.311	FA	99,733	264,000	05/25/2021	02/15/2051
87264A-BU-8	T-Mobile USA Inc Senior Unsecured			2	2.B FE	14,057,625	95.2080	14,281,179	15,000,000	14,248,638		191,013			2.625	4.969	AO	83,125	196,875	05/17/2023	04/15/2026
87264A-BX-2	T-Mobile USA Inc Senior Unsecured			1	2.B FE	10,499,063	83.4010	8,757,154	10,500,000	10,499,302		80			2.250	2.251	MN	30,188	236,250	05/25/2021	11/15/2031
87264A-BZ-7	T-Mobile USA Inc Senior Unsecured			1	2.B FE	4,486,195	93.2160	4,660,775	5,000,000	4,645,268		154,857			1.500	5.070	FA	28,333	75,000	12/21/2022	02/15/2026
87264A-CB-9	T-Mobile USA Inc Senior Unsecured			2	2.B FE	11,919,052	86.2310	9,933,777	11,520,000	11,817,403		(39,824)			2.550	2.144	FA	110,976	293,760	05/25/2021	02/15/2031
875127-AW-2	Tampa Electric Co Senior Unsecured	C			1.G FE	640,164	106.6100	559,705	525,000	615,511		(4,872)			6.150	4.428	MN	4,126	32,288	06/01/2018	05/15/2037
87612B-BG-6	Targa Resources Partners LP / Senior Unsecured			2	2.C FE	2,021,513	98.9030	1,978,050	2,000,000	2,008,793		(4,027)			5.000	4.771	JJ	46,111	100,000	08/25/2020	01/15/2028
87612B-BQ-4	Targa Resources Partners LP / Senior Unsecured			2	2.C FE	1,000,000	100.1070	1,001,070	1,000,000	1,000,000					5.500	5.500	MS	18,333	55,000	12/01/2020	03/01/2030
87612E-BF-2	Target Corp Senior Unsecured				1.F FE	554,474	83.1580	415,792	500,000	548,273		(1,499)			3.625	3.026	AO	3,826	18,125	08/22/2019	04/15/2046
880451-AZ-2	Tennessee Gas Pipeline Co LLC SENIOR			2	2.B FE	1,996,020	88.4330	1,768,655	2,000,000	1,997,421		376			2.900	2.923	MS	19,333	58,000	02/19/2020	03/01/2030
88104L-AG-8	TerraForm Power Operating LLC SENIOR			2	3.C FE	4,612,500	93.4100	4,203,457	4,500,000	4,562,088		(13,877)			4.750	4.372	JJ	98,563	213,750	02/27/2020	01/15/2030
88105#-AA-3	TERRAFORM PHOENIX I LLC GTD SR SECD NTS				2.C PL	15,207,456	84.7430	12,887,318	15,207,456	15,207,456					3.380	3.394	MJSD	1,428	514,012	09/16/2020	12/31/2043
882384-A*-1	Texas Eastern Transmission LP SR NTS				1.G PL	5,000,000	72.1080	3,605,402	5,000,000	5,000,000					3.100	3.100	AO	38,750	155,000	09/11/2020	10/01/2040
882384-AD-2	Texas Eastern Transmission LP SR NTS			2	1.G FE	1,989,620	94.7180	1,894,358	2,000,000	1,995,374		1,047			3.500	3.562	JJ	32,278	70,000	01/04/2018	01/15/2028
882508-BD-5	Texas Instruments Inc Senior Unsecured			2	1.E FE	4,751,450	90.9810	4,549,041	5,000,000	4,759,639		5,361			4.150	4.476	MN	26,514	207,500	06/28/2022	05/15/2048
882508-BF-0	Texas Instruments Inc Senior Unsecured			2	1.E FE	4,137,245	92.4920	3,237,222	3,500,000	4,067,569		(31,462)			3.875	2.546	MS	39,934	135,625	09/29/2021	03/15/2039
882508-BK-9	Texas Instruments Inc Senior Unsecured			2	1.E FE	2,000,000	92.0570	1,841,146	2,000,000	2,000,000					1.125	1.124	MS	6,625	22,500	09/07/2021	09/15/2026
882508-BL-7	Texas Instruments Inc Senior Unsecured			2	1.E FE	997,550	85.2970	852,971	1,000,000	998,071		230			1.900	1.927	MS	5,594	19,000	09/07/2021	09/15/2031
883556-CC-4	Thermo Fisher Scientific Inc Senior Unsecured			2	1.G FE	2,184,542	85.4860	1,887,188	2,207,603	2,196,671		1,302		66,642	0.875	0.939	OCT	4,816	18,499	04/20/2021	10/01/2031
89236T-GT-6	Toyota Motor Credit Corp Senior Unsecured	C			1.E FE	24,475,012	96.6310	25,027,494	25,900,000	25,221,941		581,640			1.800	4.227	FA	178,710	466,200	09/20/2022	02/13/2025
89236T-KG-9	Toyota Motor Credit Corp Senior Unsecured				1.E FE	39,998,400	99.4510	39,780,296	40,000,000	39,999,409		792			4.400	4.402	MS	493,778	1,760,000	09/15/2022	09/20/2024
89256A-AA-9	TRADEMARK ROYALTY 2019-1 LLC CL A CERTS				1.G PL	16,544,225	86.3460	14,285,348	16,544,225	16,544,225					4.850	4.790	JAN	737,758	735,162	12/15/2022	01/31/2060
893647-BE-6	TransDigm Inc Secured			2	4.A FE	6,925,376	100.0120	7,000,814	7,000,000	6,946,259		20,404			6.250	6.630	MS	128,819	437,500	02/28/2023	03/15/2026
89395#-AA-0	TRANSOURCE ENERGY LLC SR NTS				1.F	2,830,281	72.0890	2,040,332	2,830,281	2,830,281					2.750	2.750	MS	22,917	51,888	03/05/2020	03/31/2050
89417E-AL-3	Travelers Cos Inc/The Senior Unsecured			2	1.F FE	560,686	82.3110	411,556	500,000	553,660		(1,700)			3.750	3.072	MN	2,396	18,750	08/22/2019	05/15/2046
89417E-AM-1	Travelers Cos Inc/The Senior Unsecured			2	1.F FE	1,117,731	86.7030	828,012	955,000	1,099,928		(4,305)			4.000	3.073	MN	3,289	38,200	08/22/2019	05/30/2047
89417E-AN-9	Travelers Cos Inc/The Senior Unsecured			2	1.F FE	590,835	87.4270	437,133	500,000	581,293		(2,304)			4.050	3.078	MS	6,413	20,250	08/22/2019	03/07/2048
896516-AA-9	Trinity Health Corp BDS SER 2015				1.D FE	1,972,140	87.5450	1,750,908	2,000,000	1,975,253		677			4.125	4.212	JD	6,875	82,500	03/08/2019	12/01/2045
89788J-AD-1	Truist Bank Senior Unsecured				1.F FE	5,000,000	99.9770	4,998,854	5,000,000	5,000,000					5.580	0.250	JAJO	58,624	247,234	09/08/2021	01/17/2024
89788K-AA-4	Truist Bank Subordinated			2	1.F FE	32,305,994	82.9450	28,514,071	34,377,000	32,230,715		(20,138)			2.250	3.293	MS	236,342	480,983	12/14/2023	03/11/2030
89788M-AD-4	Truist Financial Corp Senior Unsecured			2	1.G FE	2,000,000	91.5450	1,830,895	2,000,000	2,000,000					1.267	1.267	MS	8,376	25,340	02/25/2021	03/02/2027
89788M-AE-2	Truist Financial Corp Senior Unsecured			2	1.G FE	10,000,000	86.5220	8,652,245	10,000,000	10,000,000					1.887	1.887	JD	12,580	188,700	06/02/2021	06/07/2029
902494-AZ-6	Tyson Foods Inc Senior Unsecured	C		2	2.B FE	26,252,600	97.0860	19,417,206	20,000,000	24,911,003		(429,693)			4.875	2.161	FA	368,333	975,000	10/16/2020	08/15/2034
902494-BD-4	Tyson Foods Inc Senior Unsecured			2	2.B FE	3,843,510	83.9450	2,518,359	3,000,000	3,771,827		(23,163)			4.550	2.991	JD	10,996	136,500	10/15/2020	06/02/2047
902494-BH-5	Tyson Foods Inc Senior Unsecured			2	2.B FE	3,868,720	91.0240	3,640,973	4,000,000	3,879,171		2,318			5.100	5.321	MS	52,700	204,000	02/13/2019	09/28/2048
902494-BJ-1	Tyson Foods Inc Senior Unsecured			2	2.B FE	249,118	98.0810	245,203	250,000	249,702		129			4.000	4.058	MS	3,333	10,000	02/13/2019	03/01/2026
906548-CS-9	Union Electric Co Secured	C		2	1.F FE	8,334,968	63.9880	5,359,029	8,375,000	8,337,783		924			2.625	2.648	MS	64,732	219,844	10/01/2020	03/15/2051
907818-EF-1	Union Pacific Corp Senior Unsecured			2	1.G FE	2,404,698	85.5350	2,095,611	2,450,000	2,410,316		1,095			4.050	4.164	MN	12,679	99,225	06/01/2018	11/15/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
907818-EG-9	Union Pacific Corp Senior Unsecured			2	1.G FE	7,529,192	84.1100	5,863,308	6,971,000	7,520,593		(5,166)			4.375	3.985	MN	38,970	304,981	04/05/2022	11/15/2065
907818-EN-4	Union Pacific Corp Senior Unsecured			2	1.G FE	670,560	84.9450	509,669	600,000	663,056		(1,823)			4.000	3.338	AO	5,067	24,000	08/22/2019	04/15/2047
907818-EV-6	Union Pacific Corp Senior Unsecured			2	1.G FE	985,870	92.8910	928,908	1,000,000	988,471		545			4.375	4.483	MS	13,490	43,750	01/15/2019	09/10/2038
907818-FC-7	Union Pacific Corp Senior Unsecured			2	1.G FE	496,485	88.9230	444,613	500,000	496,803		69			4.300	4.342	MS	7,167	21,500	02/11/2019	03/01/2049
907818-FS-2	Union Pacific Corp Senior Unsecured			2	1.G FE	1,021,787	79.0340	1,106,476	1,400,000	1,023,310		1,522			3.799	5.373	AO	12,558	53,186	02/28/2023	04/06/2071
907818-FX-1	Union Pacific Corp Senior Unsecured			2	1.G FE	1,991,860	88.7000	1,773,993	2,000,000	1,993,221		732			2.800	2.847	FA	21,311	56,000	02/09/2022	02/14/2032
911312-AJ-5	United Parcel Service Inc Senior Unsecured	C			1.F FE	1,509,930	114.7260	1,147,260	1,000,000	1,424,949		(24,841)			6.200	2.574	JJ	28,589	62,000	06/17/2020	01/15/2038
911312-BL-9	United Parcel Service Inc Senior Unsecured			2	1.F FE	1,222,522	98.4530	1,181,440	1,200,000	1,203,197		(4,524)			2.800	2.410	MN	4,293	33,600	07/17/2019	11/15/2024
91159H-HM-5	US Bancorp Subordinated			2	1.G FE	5,220,361	96.1250	4,806,262	5,000,000	5,078,707		(33,820)			3.100	2.374	AO	27,556	155,000	08/22/2019	04/27/2026
912803-DM-2	United States Treasury Inflati TREASURY STRIP (PRIN)	@SD.			1.A	100,636	52.1550	188,803		100,636					0.000	6.080	N/A			01/01/2019	05/15/2040
913017-BJ-7	RTX Corp Senior Unsecured				2.A FE	3,078,990	103.3990	2,326,482	2,250,000	2,918,104		(50,758)			5.400	2.393	MN	20,250	121,500	09/25/2020	05/01/2035
913017-BK-4	RTX Corp Senior Unsecured	C			2.A FE	4,299,134	108.5070	3,255,216	3,000,000	4,057,129		(70,835)			6.050	2.692	JD	15,125	181,500	06/19/2020	06/01/2036
913017-BP-3	RTX Corp Senior Unsecured				2.A FE	2,955,804	109.0020	2,180,046	2,000,000	2,804,089		(44,440)			6.125	2.751	JJ	56,486	122,500	06/19/2020	07/15/2038
913017-BS-7	RTX Corp Senior Unsecured				2.A FE	1,425,310	104.1450	1,041,454	1,000,000	1,365,997		(17,407)			5.700	2.871	AO	12,033	57,000	06/17/2020	04/15/2040
913017-CW-7	RTX Corp Senior Unsecured			2	2.A FE	1,242,650	92.3980	1,154,979	1,250,000	1,243,947		281			4.450	4.495	MN	6,953	55,625	08/13/2018	11/16/2038
91324P-BE-1	UnitedHealth Group Inc Senior Unsecured	C			1.F FE	7,644,991	117.8920	7,073,512	6,000,000	7,331,138		(68,096)			6.625	4.462	MN	50,792	417,016	03/13/2019	11/15/2037
91324P-BK-7	UnitedHealth Group Inc Senior Unsecured	C			1.F FE	2,938,422	121.0430	2,366,384	1,955,000	2,756,066		(44,122)			6.875	3.237	FA	50,776	136,361	08/22/2019	02/15/2038
91324P-BU-5	UnitedHealth Group Inc Senior Unsecured			2	1.F FE	484,264	96.0720	384,289	400,000	471,769		(3,029)			4.625	3.264	MN	2,364	18,500	08/22/2019	11/15/2041
91324P-CR-1	UnitedHealth Group Inc Senior Unsecured				1.F FE	2,267,055	97.1360	1,767,870	1,820,000	2,215,896		(12,410)			4.750	3.327	JJ	39,863	86,450	08/22/2019	07/15/2045
91324P-DL-3	UnitedHealth Group Inc Senior Unsecured			2	1.F FE	1,718,732	89.8650	1,316,529	1,465,000	1,693,306		(6,173)			4.250	3.303	JD	2,767	62,263	08/22/2019	06/15/2048
91324P-DM-1	UnitedHealth Group Inc Senior Unsecured				1.F FE	498,755	99.7770	498,886	500,000	499,968		262			3.500	3.554	FA	6,611	17,500	12/13/2018	02/15/2024
91324P-DQ-2	UnitedHealth Group Inc Senior Unsecured			2	1.F FE	497,950	92.0670	460,337	500,000	498,134		40			4.450	4.475	JD	989	22,250	12/13/2018	12/15/2048
91324P-DR-0	UnitedHealth Group Inc Senior Unsecured				1.F FE	1,999,500	98.6570	1,973,149	2,000,000	1,999,937		99			2.375	2.380	FA	17,944	47,500	07/23/2019	08/15/2024
91324P-EC-2	UnitedHealth Group Inc Senior Unsecured	C		2	1.F FE	6,655,399	92.7890	6,186,263	6,667,000	6,661,398		2,315			1.150	1.186	MN	9,797	76,671	05/17/2021	05/15/2026
91324P-ED-0	UnitedHealth Group Inc Senior Unsecured			2	1.F FE	4,999,550	86.7310	4,336,533	5,000,000	4,999,653		43			2.300	2.301	MN	14,694	115,000	05/17/2021	05/15/2031
91403#-AA-6	UNIV OF IA ENERGY COLLABORATIV SR SECD NTS				1.G PL	23,984,153	80.6630	19,346,397	23,984,153	23,984,153					3.620	3.636	MJSD	2,412	868,226	03/09/2020	06/30/2050
918204-BB-3	VF Corp Senior Unsecured			2	2.C FE	499,180	91.4740	457,370	500,000	499,592		116			2.800	2.826	AO	2,644	14,000	04/21/2020	04/23/2027
918204-BC-1	VF Corp Senior Unsecured			2	2.C FE	3,711,825	83.4780	2,921,723	3,500,000	3,639,051		(21,233)			2.950	2.244	AO	19,503	103,250	07/20/2020	04/23/2030
91913Y-AE-0	Valero Energy Corp Senior Unsecured				2.B FE	1,358,520	115.2420	1,152,418	1,000,000	1,272,062		(27,631)			7.500	3.664	AO	15,833	75,000	09/24/2020	04/15/2032
91913Y-AL-4	Valero Energy Corp Senior Unsecured				2.B FE	2,682,930	110.1010	2,202,012	2,000,000	2,577,577		(32,277)			6.625	3.852	JD	5,889	132,500	09/22/2020	06/15/2037
92047W-AD-3	Valvoline Inc SENIOR			2	4.A FE	3,000,000	99.4980	2,984,938	3,000,000	3,000,000					4.250	4.251	AO	26,917	127,500	02/10/2020	02/15/2030
92343V-CQ-5	Verizon Communications Inc Senior Unsecured			2	2.A FE	4,894,145	96.3410	4,817,070	5,000,000	4,919,874		5,600			4.400	4.589	MN	36,667	220,000	01/17/2019	11/01/2034
92343V-DR-2	Verizon Communications Inc Senior Unsecured				2.A FE	363,330	96.8780	338,103	349,000	360,546		(519)			4.812	4.509	MS	4,945	16,794	12/18/2017	03/15/2039
92343V-EA-8	Verizon Communications Inc Senior Unsecured				2.A FE	498,590	97.5910	487,955	500,000	499,036		79			4.500	4.525	FA	8,813	22,500	08/01/2017	08/10/2033
92343V-FL-3	Verizon Communications Inc Senior Unsecured			2	2.A FE	8,390,676	82.4430	6,925,227	8,400,000	8,393,587		901			1.500	1.512	MS	36,050	126,000	09/16/2020	09/18/2030
92343V-FT-6	Verizon Communications Inc Senior Unsecured	C		2	2.A FE	3,996,280	72.3470	2,893,898	4,000,000	3,996,738		151			2.650	2.656	MN	12,072	106,000	11/10/2020	11/20/2040
92343V-FW-9	Verizon Communications Inc Senior Unsecured			1	2.A FE	15,969,355	66.3840	9,430,527	14,206,000	15,881,922		(33,633)			2.987	2.456	AO	71,901	424,333	05/06/2021	10/30/2056
92343V-GB-4	Verizon Communications Inc Senior Unsecured			2	2.A FE	5,387,910	76.8050	4,224,257	5,500,000	5,393,905		2,230			3.550	3.662	MS	53,694	195,250	03/18/2021	03/22/2051
92343V-GJ-7	Verizon Communications Inc Senior Unsecured	C		2	2.A FE	8,963,010	86.2110	7,758,954	9,000,000	8,972,340		3,440			2.550	2.597	MS	63,750	229,500	03/11/2021	03/21/2031
92343V-GK-4	Verizon Communications Inc Senior Unsecured	C		2	2.A FE	19,988,400	79.8380	15,967,646	20,000,000	19,989,582		439			3.400	3.404	MS	187,000	680,000	03/11/2021	03/22/2041
92343V-GN-8	Verizon Communications Inc Senior Unsecured			2	2.A FE	15,205,703	83.2230	12,577,516	15,113,000	15,191,261		(8,859)			2.355	2.284	MS	104,796	355,911	05/02/2022	03/15/2032
92556V-AD-8	Viatris Inc Senior Unsecured			2	2.C FE	22,197,583	84.6960	18,294,278	21,600,000	22,053,171		(67,467)			2.700	2.334	JD	14,580	583,200	10/29/2021	06/22/2030
92564R-AB-1	VICI Properties LP / VICI Note SENIOR			2	2.C FE	1,000,000	94.6530	946,527	1,000,000	1,000,000					4.625	4.625	JD	3,854	46,250	11/21/2019	12/01/2029
92564R-AE-5	VICI Properties LP / VICI Note SENIOR			2	2.C FE	7,000,000	91.2020	6,384,173	7,000,000	7,000,000					4.125	4.125	FA	109,083	288,750	01/22/2020	08/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92763M-AA-3	Viper Energy Inc SENIOR			2	3.C FE	10,401,089	98.5190	10,344,469	10,500,000	10,330,638		18,841			5.375	5.628	MN	94,063	564,375	12/21/2022	11/01/2027
927804-FG-4	Virginia Electric and Power Co Senior Unsecured	C			2.A FE	15,513,967	136.9920	11,575,848	8,450,000	14,439,774		(316,715)			8.875	2.952	MN	95,825	749,938	06/25/2020	11/15/2038
927804-FL-3	Virginia Electric and Power Co Senior Unsecured			2	2.A FE	1,118,666	85.6600	856,602	1,000,000	1,102,313		(3,964)			4.000	3.260	JJ	18,444	40,000	08/22/2019	01/15/2043
927804-FY-5	Virginia Electric and Power Co Senior Unsecured	C		2	2.A FE	6,076,612	80.4410	5,268,908	6,550,000	6,123,567		10,288			3.800	4.238	MS	73,287	248,900	01/30/2019	09/15/2047
927804-GB-4	Virginia Electric and Power Co Senior Unsecured			2	1.F FE	713,499	92.1200	736,958	800,000	720,034		6,535			2.875	4.961	JJ	10,606	11,500	06/22/2023	07/15/2029
92838@-AA-1	VISTA RIDGE LLC SR SECD NTS				1.F PL	4,629,416	74.8110	3,463,307	4,629,416	4,629,416					2.570	2.579	MJSD	330	29,744	12/01/2020	10/14/2049
928563-AH-8	VMware LLC Senior Unsecured				2.C FE	11,983,004	97.1710	12,462,200	12,825,000	12,519,266		470,992			1.000	4.944	FA	48,450	128,250	11/08/2022	08/15/2024
928563-AJ-4	VMware LLC Senior Unsecured			2	2.C FE	5,989,800	91.4950	5,489,690	6,000,000	5,994,604		2,005			1.400	1.435	FA	31,733	84,000	07/20/2021	08/15/2026
928563-AL-9	VMware LLC Senior Unsecured			2	2.C FE	1,030,877	82.7180	863,577	1,044,000	1,033,634		1,228			2.200	2.343	FA	8,677	22,968	09/23/2021	08/15/2031
928668-BL-5	Volkswagen Group of America Fi GTD NTS			2	2.A FE	4,991,300	93.0030	4,650,165	5,000,000	4,996,633		1,742			1.250	1.286	MN	6,424	62,500	11/17/2020	11/24/2025
92890H-AD-4	WEA Finance LLC / Westfield UK Senior Unsecured			2	2.A FE	8,250,193	71.8740	5,749,910	8,000,000	8,223,451		(6,642)			4.750	4.537	MS	109,778	380,000	04/08/2021	09/17/2044
92928Q-AE-8	WEA Finance LLC Senior Unsecured			2	2.B FE	2,990,520	90.3940	2,711,821	3,000,000	2,995,040		933			4.125	4.164	MS	34,719	123,750	09/12/2018	09/20/2028
929328-AF-9	WSFS Financial Corp Senior Unsecured			2	1.G FE	2,500,000	77.2630	1,931,563	2,500,000	2,500,000					2.750	2.749	JD	4,010	68,750	12/03/2020	12/15/2030
92939U-AD-8	WEC Energy Group Inc Senior Unsecured	C		2	2.A FE	19,032,012	88.5190	16,818,658	19,000,000	19,017,768		(4,884)			1.375	1.348	AO	55,153	261,250	12/23/2020	10/15/2027
92939U-AE-6	WEC Energy Group Inc Senior Unsecured			2	2.A FE	29,016,313	81.7590	23,710,235	29,000,000	29,011,744		(1,675)			1.800	1.793	AO	110,200	522,000	12/23/2020	10/15/2030
92940P-AF-1	WRKCo Inc Senior Unsecured	C		2	2.B FE	4,498,605	95.8930	4,315,205	4,500,000	4,499,059		91			4.200	4.203	JD	15,750	189,000	05/16/2019	06/01/2032
92940P-AG-9	WRKCo Inc Senior Unsecured			2	2.B FE	6,624,438	86.1810	5,231,208	6,070,000	6,499,176		(41,731)			3.000	2.149	JD	8,093	182,100	12/23/2020	06/15/2033
92976G-AJ-0	Wells Fargo Bank NA Subordinated				2.A FE	2,782,230	111.7810	2,235,618	2,000,000	2,649,571		(35,499)			6.600	3.608	JJ	60,867	132,000	06/17/2020	01/15/2038
92984*-AA-5	WEC INFRASTRUCTURE WIND HLDG SR SECD NTS				2.B PL	7,012,446	91.0250	6,383,109	7,012,446	7,012,446					2.750	2.751	JD	536	96,421	12/17/2020	12/31/2032
93002*-AA-1	WEC Infrastructure Wind Holdin SR SECD				2.C	22,587,760	102.4650	23,144,584	22,587,760	22,587,760					6.380	6.379	JD	4,003	1,437,096	10/25/2022	12/31/2031
931142-CB-7	Walmart Inc Senior Unsecured	C			1.C FE	5,663,365	109.3300	5,466,505	5,000,000	5,507,830		(33,260)			5.250	4.143	MS	87,500	262,500	11/30/2018	09/01/2035
931142-CH-4	Walmart Inc Senior Unsecured				1.C FE	1,989,740	105.7700	2,115,402	2,000,000	1,997,427		696			5.875	5.919	AO	28,069	117,500	04/12/2007	04/05/2027
931142-CK-7	Walmart Inc Senior Unsecured	C			1.C FE	1,970,269	121.4080	1,554,028	1,280,000	1,832,094		(33,142)			6.500	2.696	FA	31,431	83,200	08/22/2019	08/15/2037
931142-EU-3	Walmart Inc Senior Unsecured	C		2	1.C FE	3,000,000	74.3720	2,231,168	3,000,000	3,000,000					2.500	2.500	MS	20,625	75,000	09/08/2021	09/22/2041
939653-A*-2	ELME COMMUNITIES SR NTS				2.B YE	37,000,000	87.2360	32,277,137	37,000,000	37,000,000					3.440	3.439	JJ	586,902	1,272,800	09/22/2020	12/29/2030
949746-RF-0	Wells Fargo & Co Subordinated				2.B FE	12,523,720	100.0010	9,000,118	9,000,000	12,233,636		(114,024)			5.606	3.170	JJ	232,649	504,540	08/25/2021	01/15/2044
949746-RW-3	Wells Fargo & Co Senior Unsecured				2.A FE	6,270,159	95.8510	6,422,034	6,700,000	6,560,378		56,707			3.000	3.954	AO	38,525	201,000	06/01/2018	04/22/2026
94974B-GA-2	Wells Fargo & Co Senior Unsecured	C			2.A FE	10,110,630	98.7020	10,303,475	10,439,000	10,399,072		56,209			3.300	3.869	MS	107,174	344,487	06/01/2018	09/09/2024
94974B-GK-0	Wells Fargo & Co Senior Unsecured				2.A FE	699,317	82.8820	497,290	600,000	687,317		(2,896)			3.900	2.974	MN	3,900	23,400	08/22/2019	05/01/2045
95000U-2A-0	Wells Fargo & Co Senior Unsecured			2	2.A FE	4,789,006	95.4150	4,770,752	5,000,000	4,896,562		21,088			3.584	4.104	MN	19,413	179,200	06/01/2018	05/22/2028
95000U-2D-4	Wells Fargo & Co Senior Unsecured			2	2.A FE	924,195	97.3880	803,452	825,000	880,070		(10,583)			4.150	2.664	JJ	14,931	34,238	08/22/2019	01/24/2029
95000U-2H-5	Wells Fargo & Co Senior Unsecured			2	2.A FE	1,000,000	97.4370	974,373	1,000,000	1,000,000					2.406	2.404	AO	4,077	24,060	10/24/2019	10/30/2025
955278-C@-3	WEST PENN POWER COMPANY 1ST MTG				1.G	2,000,000	78.2520	1,565,040	2,000,000	2,000,000					4.220	4.220	JD	7,033	84,400	05/09/2019	06/01/2059
95709T-AM-2	Evergy Kansas Central Inc Secured			2	1.F FE	1,338,085	84.8280	1,102,760	1,300,000	1,333,202		(957)			4.250	4.070	JD	4,604	55,250	06/01/2018	12/01/2045
957576-AA-9	Western & Southern Financial G Senior Unsecured				1.F FE	4,782,280	103.3200	4,132,810	4,000,000	4,539,703		(45,575)			5.750	4.032	JJ	106,056	230,000	02/21/2018	07/15/2033
957638-AD-1	WESTERN ALLIANCE BANCORP Subordinated			2	3.A FE	4,216,000	88.3590	3,725,231	4,216,000	4,216,000					3.000	2.999	JD	5,621	126,480	06/03/2021	06/15/2031
95765P-AE-9	Western & Southern Life Insura Subordinated			2	1.F FE	2,208,240	70.5240	1,410,475	2,000,000	2,201,911		(2,796)			3.750	3.276	AO	13,125	75,000	08/26/2021	04/28/2061
958102-AM-7	Western Digital Corp Senior Unsecured			2	3.B FE	5,490,625	97.7970	4,889,866	5,000,000	5,238,576		(123,870)			4.750	2.131	FA	89,722	237,500	12/10/2021	02/15/2026
958667-AA-5	Western Midstream Operating LP Senior Unsecured			2	2.C FE	994,420	89.0940	890,937	1,000,000	994,793		104			5.250	5.287	FA	21,875	55,000	01/09/2020	02/01/2050
958667-AC-1	Western Midstream Operating LP Senior Unsecured			2	2.C FE	6,681,861	93.7030	6,278,115	6,700,000	6,601,419		(21,453)			4.050	4.327	FA	113,063	288,100	01/27/2020	02/01/2030
958667-AF-4	Western Midstream Operating LP Senior Unsecured				2.C FE	5,212,550	104.3830	5,219,127	5,000,000	5,211,437		(1,113)			6.350	5.381	JJ	81,139		12/18/2023	01/15/2029
960413-AX-0	Westlake Corp Senior Unsecured				2.B FE	7,991,952	97.0700	7,765,566	8,000,000	7,998,253		2,788			0.875	0.907	FA	26,444	70,000	08/06/2021	08/15/2024
96950F-AP-9	Williams Cos Inc/The Senior Unsecured			2	2.B FE	3,350,235	91.4840	3,201,940	3,500,000	3,365,725		3,454			4.900	5.202	JJ	79,081	171,500	01/30/2019	01/15/2045
976656-CK-2	Wisconsin Electric Power Co Senior Unsecured			2	1.F FE	994,640	87.3600	873,599	1,000,000	995,168		107			4.300	4.332	AO	9,078	43,000	10/01/2018	10/15/2048
976656-CM-8	Wisconsin Electric Power Co Senior Unsecured			2	1.F FE	2,299,540	89.0110	2,047,242	2,300,000	2,299,701		64			1.700	1.703	JD	1,738	39,100	06/08/2021	06/15/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
976657-AH-9	WEC Energy Group Inc Junior Subordinated				2.B FE	4,181,388	89.5750	4,559,368	5,090,000	4,774,653		588,161			7.754	4.073	FMAN	51,526	372,539	09/29/2020	05/15/2067
976826-BP-1	Wisconsin Power and Light Co Senior Unsecured			2	2.A FE	2,843,885	81.5780	2,447,326	3,000,000	2,866,751		14,515			1.950	2.562	MS	17,063	58,500	06/01/2022	09/16/2031
976843-BJ-0	Wisconsin Public Service Corp Senior Unsecured			2	1.F FE	1,237,962	93.0380	911,772	980,000	1,205,830		(7,780)			4.752	3.201	MN	7,762	46,570	08/22/2019	11/01/2044
97942X-AA-2	Woodforest Financial Group Inc Subordinated			2	2.C PL	18,400,000	62.7350	11,543,216	18,400,000	18,400,000					4.125	4.125	AO	189,750	759,000	03/09/2021	04/01/2031
980745-F*-9	WOODWARD INC SR NTS SER M				2.C	6,720,344	94.1980	6,238,533	6,622,809	6,530,818		34,597		195,359	1.120	1.643	MS	20,192	72,263	06/01/2018	09/23/2026
984796-AB-0	YANKEE STADIUM HOLDINGS LLC SR SECD NTS				2.B PL	2,000,000	93.2790	1,865,579	2,000,000	2,000,000					4.690	4.690	JD	7,817	93,800	06/01/2020	06/01/2040
G1745*-AR-2	BROOKFIELD UTILITIES ISSUER UK SR NTS SER A				2.B FE	14,790,241	93.2430	13,427,686	14,400,775	14,314,682		29,785		735,376	2.620	2.839	MN	53,451	367,617	06/01/2018	11/10/2026
G2616#-AM-3	Oconee Property Holdings LLC GTD SR NTS SER C				2.B	6,656,471	93.8470	5,904,566	6,291,669	6,292,836		(319)		191,037	1.960	1.955	MS	36,995	119,339	06/01/2018	09/13/2027
G4938#-AA-6	IRES RESIDENTIAL PROPERTIES LT SR SECD NTS SER A				2.C PL	4,000,000	92.7780	3,711,136	4,000,000	4,000,000					3.440	3.440	MS	42,427	138,600	02/12/2020	03/10/2027
G5814#-AA-2	MARI JONE LTD SR SECD NTS SER A				2.C PL	2,104,387	98.3130	2,068,878	2,104,387	2,104,387					5.580	5.617	MJSD	326	117,425	07/25/2018	06/30/2031
G5814#-AB-0	MARI BOYLE LTD SR SECD NTS SER B				2.C PL	2,104,387	98.3130	2,068,878	2,104,387	2,104,387					5.580	5.617	MJSD	326	118,164	07/25/2018	06/30/2031
G6750*-AF-9	THE 1887 COMPANY LIMITED SR SECD NTS SER F				2.C	10,560,800	87.2840	8,898,851	10,195,239	10,195,239				525,695	3.210	3.210	JJ	155,452	321,103	10/11/2018	01/10/2034
G8472#-AE-1	STERIS PLC SR NTS SER A-5				2.B	6,723,351	91.6040	5,837,015	6,372,024	6,418,263		(8,542)		331,606	3.040	2.886	FA	66,722	186,413	02/10/2020	02/27/2029
L0808#-AD-9	BEACON FINCO SARL SECD NTS SER C				2.C Z	6,837,128	88.8810	6,144,922	6,913,646	6,913,646				356,487	3.290	3.278	JD	1,870	224,909	06/14/2019	06/25/2034
N5276#-AB-3	LITTELFUSE NETHERLAND CV GTD SR NTS SER B				2.B	5,711,959	92.7500	5,118,858	5,519,007	5,460,595		11,773		164,771	1.830	2.057	JD	6,453	98,313	06/01/2018	12/08/2028
N9061@-AF-7	VTTI BV SR NTS SER A				3.A	13,000,000	98.1980	12,765,732	13,000,000	13,000,000					3.800	3.800	JD	21,956	494,000	12/13/2017	12/15/2024
N9651*-AA-6	WOODWARD INTL HOLDING BV GTD SR NTS SER N				2.C	4,090,309	90.9380	3,713,987	4,084,066	3,979,752		22,114		118,962	1.310	1.877	MS	14,564	52,122	06/01/2018	09/23/2028
Q3080#-AA-3	DWPF FINANCE PTY LTD SR GTD NTS SER A				1.F	1,000,000	92.7640	927,638	1,000,000	1,000,000					4.140	4.140	MN	4,485	41,400	04/18/2018	05/22/2030
Q3080#-AC-9	DWPF FINANCE PTY LTD SR GTD NTS SER C				1.F	1,000,000	89.8060	898,062	1,000,000	1,000,000					4.290	4.290	MN	4,648	42,900	04/19/2018	05/22/2033
Q4822#-AB-2	ISPT FINANCE PTY LTD GTD SER NTS SER 19-B				1.F YE	6,908,000	83.9230	5,717,674	6,813,010	6,813,010				6,029	3.570	3.570	FA	83,102	234,696	05/30/2019	08/28/2031
Q4822#-AC-0	ISPT FINANCE PTY LTD GTD SER NTS SER 19-C				1.F YE	3,455,000	78.9780	2,690,389	3,406,505	3,406,505				3,014	3.750	3.750	FA	43,646	123,272	05/30/2019	08/28/2034
Q5426#-AC-7	L&K FINANCE PTY LTD SR GTD NTS				2.A FE	10,000,000	97.0450	9,704,498	10,000,000	10,000,000					4.820	4.820	JD	25,439	482,000	06/01/2022	06/12/2030
Q5426#-AD-5	L&K FINANCE PTY LTD SR GTD NTS				2.A FE	10,000,000	96.0830	9,608,307	10,000,000	10,000,000					4.970	4.970	JD	26,231	497,000	06/01/2022	06/12/2033
R2000#-AA-1	BUGSERTJENESTE AS SR SECD NTS				2.B PL	4,597,625	96.0000	4,571,307	4,761,778	4,761,778				144,537	2.750	2.758	MJSD	364	128,668	06/27/2017	08/05/2027
013716-AU-9	Rio Tinto Alcan Inc Senior Unsecured	C	A		1.F FE	5,863,189	109.9110	5,382,334	4,897,000	5,600,686		(55,477)			6.125	4.333	JD	13,331	299,941	10/26/2018	12/15/2033
01626P-AH-9	Alimentation Couche-Tard Inc Senior Unsecured		A	2	2.A FE	1,897,794	96.1470	1,922,938	2,000,000	1,955,475		11,329			3.550	4.229	JJ	30,569	71,000	06/01/2018	07/26/2027
01626P-AM-8	Alimentation Couche-Tard Inc SENIOR		A	2	2.A FE	23,995,381	89.2850	19,821,197	22,200,000	23,389,163		(191,093)			2.950	1.971	JJ	283,790	654,900	10/14/2020	01/25/2030
01626P-AN-6	Alimentation Couche-Tard Inc SENIOR		A	2	2.A FE	996,090	76.6420	766,418	1,000,000	996,385		80			3.800	3.822	JJ	16,467	38,000	01/22/2020	01/25/2050
01626P-AP-1	Alimentation Couche-Tard Inc Senior Unsecured		A	2	2.A FE	5,000,000	76.0840	3,804,179	5,000,000	5,000,000					3.439	3.439	MN	22,927	171,950	05/10/2021	05/13/2041
06368B-GS-1	Bank of Montreal Subordinated		A	2	2.A FE	14,337,086	92.0660	13,119,357	14,250,000	14,241,501		(32,081)			3.803	3.576	JD	24,086	541,928	05/28/2020	12/15/2032
06368D-H7-2	Bank of Montreal Subordinated		A	2	2.A FE	8,000,000	81.2780	6,502,272	8,000,000	8,000,000					3.088	3.088	JJ	117,344	247,040	01/05/2022	01/10/2037
064159-3U-8	Bank of Nova Scotia/The Senior Unsecured		A		1.F FE	9,988,300	92.2190	9,221,949	10,000,000	9,994,847		2,336			1.050	1.074	MS	34,708	105,000	02/24/2021	03/02/2026
064159-8N-9	Bank of Nova Scotia/The Junior Subordinated		A	2	2.C FE	27,500,000	76.9080	21,149,678	27,500,000	27,500,000					3.625	3.625	JAJO	177,222	996,875	09/29/2021	10/27/2081
064159-HB-5	Bank of Nova Scotia/The Subordinated		A		2.A FE	5,993,720	98.4670	5,908,016	6,000,000	5,998,074		920			4.500	4.517	JD	11,250	270,000	12/10/2018	12/16/2025
06418J-AA-9	Bank of Nova Scotia/The Senior Unsecured		A		1.F FE	4,998,100	101.7510	5,087,525	5,000,000	4,998,139		39			5.350	5.364	JD	17,833		11/29/2023	12/07/2026
11271L-10-2	Brookfield Finance Inc Subordinated		A	2	2.B FE	15,000,000	17.2730	10,363,878	600,000	15,000,000					0.000	0.000			693,751	10/08/2020	
11271L-AC-6	Brookfield Finance Inc Senior Unsecured		A	2	1.G FE	2,989,620	96.4000	2,892,010	3,000,000	2,995,307		1,045			3.900	3.942	JJ	50,700	117,000	01/11/2018	01/25/2028
11271L-AD-4	Brookfield Finance Inc Senior Unsecured		A	2	1.G FE	499,105	99.4940	497,470	500,000	499,521		78			4.850	4.871	MS	6,197	24,250	01/24/2019	03/29/2029
11271L-AF-9	Brookfield Finance Inc Senior Unsecured		A	2	1.G FE	20,855,730	73.3230	15,397,847	21,000,000	20,864,888		2,911			3.500	3.537	MS	185,792	735,000	09/23/2020	03/30/2051
136375-BQ-4	Canadian National Railway Co Senior Unsecured	C	A		1.F FE	1,840,760	113.4460	1,610,932	1,420,000	1,759,704		(17,879)			6.375	4.097	MN	11,567	90,525	02/01/2019	11/15/2037
136375-CK-6	Canadian National Railway Co Senior Unsecured		A	2	1.F FE	1,763,454	77.4220	1,304,557	1,685,000	1,754,331		(2,202)			3.200	2.945	FA	22,317	53,920	08/22/2019	08/02/2046
136375-DC-3	Canadian National Railway Co Senior Unsecured		A	2	1.G FE	13,901,489	95.2980	13,818,238	14,500,000	13,955,003		51,690			3.850	4.380	FA	226,401	558,250	12/19/2022	08/05/2032
13645R-AD-6	Canadian Pacific Railway Co Senior Unsecured	C	A		2.B FE	5,876,000	113.7230	5,686,151	5,000,000	5,461,133		(46,014)			7.125	5.645	AO	75,208	356,250	12/07/2011	10/15/2031
15135U-AW-9	Cenovus Energy Inc Senior Unsecured		A	2	2.B FE	995,620	82.9990	829,992	1,000,000	996,477		388			2.650	2.699	JJ	12,219	26,500	09/09/2021	01/15/2032
20557#-AG-6	COMPUTERSHARE US GTD SR NTS SER B				2.B	15,000,000	96.8830	14,532,482	15,000,000	15,000,000					4.360	4.360	MN	74,483	654,000	09/12/2018	11/20/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29250N-AH-8	Enbridge Inc Senior Unsecured		A	2	2.A FE	2,914,772	99.0640	2,971,925	3,000,000	2,974,714		55,191			3.500	5.461	JD	6,125	105,000	12/21/2022	06/10/2024
29250N-AL-9	Enbridge Inc Senior Unsecured		A	2	2.A FE	4,086,170	98.6710	3,946,821	4,000,000	4,029,973		(10,442)			4.250	3.952	JD	14,167	170,000	08/07/2018	12/01/2026
29250N-AR-6	Enbridge Inc Senior Unsecured		A	2	2.A FE	999,740	96.5990	965,990	1,000,000	999,900		26			3.700	3.703	JJ	17,061	37,000	06/27/2017	07/15/2027
29250N-AW-5	Enbridge Inc Subordinated		A	2	2.C FE	3,000,000	93.0730	2,792,194	3,000,000	3,000,000					6.250	6.250	MS	62,500	187,500	02/26/2018	03/01/2078
29250N-BF-1	Enbridge Inc Senior Unsecured		A	2	2.A FE	16,929,280	81.8390	13,912,696	17,000,000	16,942,468		5,240			2.500	2.540	FA	177,083	425,000	06/24/2021	08/01/2033
29250N-BH-7	Enbridge Inc Senior Unsecured	C	A	2	2.A FE	9,999,500	91.6430	9,164,283	10,000,000	9,999,719		99			1.600	1.601	AO	38,667	160,000	09/29/2021	10/04/2026
29250N-BN-4	Enbridge Inc Subordinated		A	2	2.C FE	20,000,000	98.7710	19,754,166	20,000,000	20,000,000					7.375	7.375	JJ	680,139	1,208,681	09/15/2022	01/15/2083
36485M-AK-5	Garda World Security Corp SECURED		A	2	4.B FE	9,050,000	96.5000	8,685,000	9,000,000	9,014,494		(12,349)			4.625	4.476	FA	157,250	416,250	12/23/2020	02/15/2027
53278L-B@-5	LINAMAR CORPORATION SR NTS				2.C	21,044,520	83.1460	16,519,714	19,868,427	19,868,427				603,079	1.370	1.370	JJ	114,172	269,608	10/29/2020	01/31/2031
56501R-AC-0	Manulife Financial Corp Senior Unsecured		A		1.G FE	1,995,140	98.7360	1,974,710	2,000,000	1,998,766		531			4.150	4.180	MS	26,975	83,000	03/01/2016	03/04/2026
56501R-AD-8	Manulife Financial Corp Senior Unsecured		A		1.G FE	3,985,800	101.4670	4,058,687	4,000,000	3,987,662		283			5.375	5.399	MS	69,875	215,000	03/01/2016	03/04/2046
62928@-AC-1	Nhl Canada Funding LP SECD TERM NTS SER 5		A		2.B PL	829,000	94.8830	786,584	829,000	829,000					4.220	4.242	MJSD	1,846	34,984	06/28/2018	07/12/2030
66815P-AB-6	Northwestern Hydro Acquisition SR SECD BDS 2019-2				2.A FE	14,869,888	84.7870	12,798,975	15,095,479	15,095,479				322,248	3.877	3.838	DEC	4,771	586,225	03/06/2019	12/31/2036
66816D-AB-2	Northwestern Hydro Acquisition SR SECD BDS 2019-2				2.A FE	14,903,685	85.6900	12,935,316	15,095,479	15,095,479				322,248	3.940	3.900	DEC	4,849	595,751	03/06/2019	12/31/2038
66980C-AA-6	NOUVELLE AUTOROUTE 30 FINANCEM SR SECD BDS SER A				2.A FE	19,101,270	91.4330	17,137,995	18,743,725	18,743,725				400,128	4.115	4.111	JD	6,357	787,800	06/05/2018	06/30/2042
66980C-AC-2	NOUVELLE AUTOROUTE 30 FINANCEM SR SECD BDS SER C				2.A FE	5,700,915	94.3620	5,279,226	5,594,633	5,594,633				119,430	3.750	3.747	MS	54,179	205,799	06/05/2018	03/31/2033
78016E-ZH-3	Royal Bank of Canada Senior Unsecured		A		1.E FE	5,000,000	99.2430	4,962,140	5,000,000	5,000,000					3.970	3.970	JJ	85,465	197,397	07/25/2022	07/26/2024
78016F-ZR-8	Royal Bank of Canada Senior Unsecured		A		1.E FE	20,000,000	100.5930	20,118,612	20,000,000	20,000,000					5.660	5.660	AO	207,533	1,132,000	10/20/2022	10/25/2024
78016F-ZX-5	Royal Bank of Canada Senior Unsecured		A		1.E FE	8,987,760	101.8070	9,162,629	9,000,000	8,988,988		1,228			5.000	5.017	FA	187,500	248,750	01/09/2023	02/01/2033
78016F-ZY-3	Royal Bank of Canada Senior Unsecured		A		1.E FE	999,350	100.0660	1,000,662	1,000,000	999,562		212			4.950	4.985	AO	9,075	24,475	04/24/2023	04/25/2025
878742-BG-9	Teck Resources Ltd Senior Unsecured		A	2	2.C FE	3,981,097	92.8870	3,715,465	4,000,000	3,986,643		1,758			3.900	3.958	JJ	71,933	156,000	10/30/2020	07/15/2030
884903-BH-7	Thomson Reuters Corp Senior Unsecured		A		2.A FE	1,439,700	104.1080	1,244,092	1,195,000	1,404,778		(8,712)			5.850	4.336	AO	14,758	69,908	09/10/2019	04/15/2040
884903-BV-6	Thomson Reuters Corp Senior Unsecured		A	2	2.A FE	4,406,000	96.4400	3,857,601	4,000,000	4,163,841		(75,615)			3.350	1.383	MN	17,122	134,000	09/28/2020	05/15/2026
89114T-ZJ-4	Toronto-Dominion Bank/The Senior Unsecured		A		1.E FE	4,979,750	83.2980	4,164,903	5,000,000	4,984,067		1,894			2.000	2.045	MS	30,833	100,000	09/07/2021	09/10/2031
89114T-ZQ-8	Toronto-Dominion Bank/The Senior Unsecured		A		1.E FE	5,975,700	83.8420	5,030,542	6,000,000	5,980,022		2,221			2.450	2.496	JJ	69,008	147,000	01/05/2022	01/12/2032
89115A-2J-0	Toronto-Dominion Bank/The Senior Unsecured		A		1.E FE	14,000,000	99.3630	13,910,877	14,000,000	14,000,000					4.285	4.285	MS	179,970	596,567	09/08/2022	09/13/2024
891160-MJ-9	Toronto-Dominion Bank/The Subordinated		A	2	1.F FE	10,997,213	96.0390	11,220,229	11,683,000	11,225,567		49,270			3.625	4.226	MS	124,700	423,509	01/17/2019	09/15/2031
89117F-8Z-5	Toronto-Dominion Bank/The Junior Subordinated		A	2	2.A FE	25,000,000	104.2600	26,064,875	25,000,000	25,000,000					8.125	7.183	JAJO	344,184	2,110,243	10/06/2022	10/31/2082
89346D-AE-7	TransAlta Corp Senior Unsecured		A		3.A FE	13,463,460	99.9640	13,245,219	13,250,000	13,439,460		(6,550)			6.500	6.357	MS	253,590	861,250	01/17/2020	03/15/2040
893526-8Z-9	TransCanada PipeLines Ltd Senior Unsecured		A		2.B FE	1,336,793	118.9100	1,189,101	1,000,000	1,282,443		(12,418)			7.625	4.941	JJ	35,160	76,250	03/13/2019	01/15/2039
89352H-AW-9	TransCanada PipeLines Ltd Senior Unsecured		A	2	2.B FE	985,330	97.3770	973,769	1,000,000	992,566		1,509			4.250	4.439	MN	5,431	42,500	10/10/2018	05/15/2028
89352H-AZ-2	TransCanada PipeLines Ltd Senior Unsecured		A	2	2.B FE	2,991,840	95.6860	2,870,583	3,000,000	2,992,403		145			5.100	5.118	MS	45,050	153,000	10/10/2018	03/15/2049
89352H-BC-2	TransCanada PipeLines Ltd Senior Unsecured		A	2	2.A FE	4,967,100	83.6550	4,182,755	5,000,000	4,973,695		3,017			2.500	2.575	AO	27,431	125,000	10/07/2021	10/12/2031
89356B-AC-2	Transcanada Trust Junior Subordinated		A	2	2.C FE	2,055,000	88.8100	1,776,200	2,000,000	2,026,520		(7,478)			5.300	4.848	MS	31,211	106,000	11/18/2019	03/15/2077
C5847*-AD-5	MOSAIC FOREST MANAGEMENT LP SR SECD BDS SER 2		A		2.A PL	4,500,000	90.8190	4,086,877	4,500,000	4,500,000					2.530	2.530	MS	37,950	113,860	01/03/2023	08/27/2027
000000-00-0	Akiem Holding Sas SR SECD NTS		B		2.C FE	5,577,000	90.1320	4,974,385	5,519,007	5,519,007				167,522	1.550	1.551	JD	238	84,886	07/23/2019	09/05/2029
000000-00-0	Inactive Northern Gas Networks SR NTS SER B		B		2.A Z	11,901,600	90.4180	10,370,656	11,469,644	11,469,644				591,407	2.970	2.970	JJ	161,808	334,232	10/11/2018	01/10/2031
000000-00-0	BRUSSELS AIRPORT COMPANY NV/SA GTD SER SECD NTS		B		2.A FE	4,464,000	81.5160	3,599,119	4,415,206	4,415,206				134,018	1.640	1.640	MS	24,136	70,251	05/22/2019	06/05/2034
00131L-AK-1	AIA Group Ltd Subordinated		D	2	1.F FE	1,996,780	76.1740	1,523,487	2,000,000	1,997,180		126			3.200	3.211	MS	18,667	64,000	09/09/2020	09/16/2040
00182E-BF-5	ANZ New Zealand Int'l Ltd/Lond Senior Unsecured		D		1.E FE	14,516,611	95.3900	14,308,550	15,000,000	14,792,013		53,680			3.450	3.872	JJ	235,750	517,500	06/01/2018	07/17/2027
00182E-BJ-7	ANZ New Zealand Int'l Ltd/Lond Senior Unsecured		D		1.E FE	1,993,140	94.7970	1,895,935	2,000,000	1,996,927		694			3.450	3.491	JJ	30,667	69,000	01/16/2018	01/21/2028
00182E-BN-8	ANZ New Zealand Int'l Ltd/Lond Senior Unsecured		D		1.E FE	2,995,350	91.5960	2,747,868	3,000,000	2,997,661		924			1.250	1.282	JD	938	37,500	06/15/2021	06/22/2026
00203Q-AD-9	AP Moller - Maersk A/S Senior Unsecured		D	2	2.B FE	14,111,068	98.0230	13,723,280	14,000,000	14,032,782		(22,494)			3.875	3.701	MS	140,146	542,500	04/30/2020	09/28/2025
00386S-AB-8	Abu Dhabi National Energy Co P Senior Unsecured		D		1.D FE	6,693,750	117.8200	5,891,021	5,000,000	6,357,757		(80,837)			6.500	3.804	AO	57,778	325,000	07/23/2019	10/27/2036
00388W-AG-6	Abu Dhabi National Energy Co P Senior Unsecured		D		1.D FE	3,040,075	102.7000	3,080,989	3,000,000	3,036,168		(3,907)			4.875	4.652	AO	27,625	146,250	02/28/2023	04/23/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00401M-AA-4	Abu Dhabi Crude Oil Pipeline L Senior Secured		D		1.C FE	1,500,000	95.3550	1,430,330	1,500,000	1,500,000					3.650	3.650	JD	152	54,750	10/27/2017	11/02/2029
00774M-AC-9	AerCap Ireland Capital DAC / A Senior Unsecured		D	2	2.B FE	4,776,200	97.6740	4,883,693	5,000,000	4,884,158		105,346			3.500	5.832	JJ	80,694	175,000	12/20/2022	01/15/2025
00774M-AS-4	AerCap Ireland Capital DAC / A Senior Unsecured		D	2	2.B FE	4,943,800	92.9960	4,649,811	5,000,000	4,976,166		11,114			1.750	1.985	JJ	36,701	87,500	01/06/2021	01/30/2026
009279-AA-8	Airbus SE Senior Unsecured		D	2	1.F FE	9,597,503	95.6620	8,609,579	9,000,000	9,297,322		(94,514)			3.150	2.017	AO	63,788	283,500	10/30/2020	04/10/2027
01538T-AA-3	Alfa Desarrollo SpA Senior Secured	C	D	2	2.C FE	6,022,192	78.3000	4,715,376	6,022,192	6,022,192					4.550	4.550	MS	71,547	274,010	09/09/2021	09/27/2051
020564-AE-0	Alpek SAB de CV Senior Unsecured		D	2	2.C FE	1,013,750	85.4750	854,750	1,000,000	1,010,751		(1,374)			3.250	3.076	FA	11,375	32,500	10/01/2021	02/25/2031
034863-AZ-3	Anglo American Capital PLC Senior Unsecured		D	2	2.A FE	2,982,840	89.0140	2,670,422	3,000,000	2,989,346		2,381			2.250	2.339	MS	19,500	67,500	03/15/2021	03/17/2028
03512T-AB-7	AngloGold Ashanti Holdings PLC Senior Unsecured		D		3.A FE	11,839,550	98.5260	9,349,132	9,489,000	11,622,079		(87,102)			6.500	4.532	AO	130,210	616,785	09/28/2021	04/15/2040
03512T-AE-1	AngloGold Ashanti Holdings PLC Senior Unsecured	C	D	2	2.C FE	16,162,612	87.2650	13,747,802	15,754,000	16,043,442		(39,501)			3.750	3.430	AO	147,694	590,775	03/17/2021	10/01/2030
04365X-AA-6	Ascot Group Ltd Senior Unsecured		D	2	2.C FE	15,000,000	82.5520	12,382,730	15,000,000	15,000,000					4.250	4.250	JD	28,333	637,500	12/11/2020	12/15/2030
046353-AT-5	AstraZeneca PLC Senior Unsecured		D	2	1.G FE	3,485,690	98.7470	3,456,151	3,500,000	3,492,275		1,355			4.000	4.049	JJ	63,778	140,000	09/04/2018	01/17/2029
046353-AV-0	AstraZeneca PLC Senior Unsecured		D	2	1.F FE	1,992,380	92.1140	1,842,278	2,000,000	1,996,677		1,446			0.700	0.774	AO	3,228	14,000	12/31/2020	04/08/2026
052528-AM-8	Australia & New Zealand Bankin Subordinated		D	2	2.A FE	2,288,000	80.8410	1,849,639	2,288,000	2,288,000					2.570	2.570	MN	5,880	58,802	11/17/2020	11/25/2035
05254J-AA-8	Australia & New Zealand Bankin Senior Unsecured		D		1.D FE	15,140,889	100.6370	15,095,574	15,000,000	15,108,462		(32,427)			5.088	4.693	JD	48,760	763,200	05/17/2023	12/08/2025
05256L-AB-9	AUSTRALIA PACIFIC LNG PROCESSI SR SECD NTS		D		2.B FE	26,595,000	98.9430	26,313,981	26,595,000	26,595,000					4.820	4.818	MS	324,031	1,281,879	08/24/2018	09/30/2030
05523R-AD-9	BAE Systems PLC Senior Unsecured		D	2	2.A FE	9,228,618	92.3020	7,596,414	8,230,000	8,898,031		(103,170)			3.400	1.968	AO	59,073	279,820	10/07/2020	04/15/2030
05523R-AE-7	BAE Systems PLC Senior Unsecured		D	2	2.A FE	328,128	70.9640	236,310	333,000	328,472		108			3.000	3.075	MS	2,942	9,990	09/08/2020	09/15/2050
05523R-AF-4	BAE Systems PLC Senior Unsecured		D	2	2.A FE	18,500,210	82.3930	15,413,330	18,707,000	18,555,811		19,457			1.900	2.022	FA	134,275	355,433	06/29/2021	02/15/2031
05533U-AG-3	BBVA Bancomer SA/Texas Subordinated		D	2	3.B FE	25,110,503	93.8470	22,110,372	23,560,000	24,676,688		(171,199)			5.875	4.893	MS	415,245	1,384,150	08/25/2021	09/13/2034
05537G-AD-7	Banco BBVA Peru SA Subordinated		D	2	3.A FE	3,347,517	98.8750	3,243,100	3,280,000	3,300,599		(27,427)			5.250	4.359	MS	47,355	172,200	04/05/2022	09/22/2029
05541V-AF-3	BG Energy Capital PLC Senior Unsecured		D		1.E FE	7,959,761	95.2340	7,744,427	8,132,000	7,966,077		6,071			5.125	5.304	AO	87,984	416,765	12/19/2022	10/15/2041
055451-AR-9	BHP Billiton Finance USA Ltd Senior Unsecured	C	D		1.F FE	7,596,883	90.9780	7,096,296	7,800,000	7,596,483		5,827			4.125	4.316	FA	113,506	321,750	10/05/2022	02/24/2042
05551C-AA-3	Bib Central American Card Rece Senior Unsecured		D		1.G FE	7,724,643	96.8090	7,478,121	7,724,643	7,724,643					3.500	3.514	JAJO	64,587	270,363	12/05/2022	01/07/2030
05565A-DW-0	BNP Paribas SA Junior Subordinated		D	2	2.C FE	4,499,375	86.8970	4,344,874	5,000,000	4,500,001		75			5.125	5.697	MN	32,743	256,250	06/01/2018	05/15/2124
05583J-AJ-1	BPCE SA Senior Non Preferred		D	2	2.A FE	29,351,587	80.2090	24,062,661	30,000,000	29,494,281		55,980			2.277	2.509	JJ	305,498	683,100	06/29/2021	01/20/2032
059520-AC-0	Banco de Chile Senior Unsecured		D	2	1.F FE	2,927,340	86.3610	2,590,844	3,000,000	2,940,451		6,470			2.990	3.276	JD	5,482	89,700	12/06/2021	12/09/2031
05964H-AJ-4	Banco Santander SA Senior Unsecured		D		1.G FE	3,000,000	96.8380	2,905,142	3,000,000	3,000,000					4.379	4.379	AO	28,828	131,370	04/09/2018	04/12/2028
05968D-AA-8	Banco Internacional del Peru S Subordinated		D	2	3.A FE	5,926,487	99.7440	5,729,305	5,744,000	5,764,812		(93,920)			6.625	4.912	MS	107,820	380,540	03/31/2022	03/19/2029
05969B-AC-7	Banco Santander Mexico SA Inst Subordinated		D		2.C FE	4,564,735	105.0690	4,801,656	4,570,000	4,565,816		1,080			7.525	5.973	AO	85,973	271,915	02/28/2023	10/01/2028
05971W-AD-5	Banco Santander Chile Senior Unsecured	RA	D	2	1.G FE	10,340,000	87.1980	8,719,778	10,000,000	10,273,391		(32,000)			3.177	2.774	AO	57,363	317,700	11/17/2021	10/26/2031
059895-AV-4	Bangkok Bank PCL/Hong Kong Subordinated		D	2	2.C FE	14,850,000	84.3980	12,533,029	14,850,000	14,850,000					3.466	3.466	MS	140,113	514,701	09/15/2021	09/23/2036
06738E-AN-5	Barclays PLC Senior Unsecured	C	D		2.A FE	4,975,600	98.6500	4,932,505	5,000,000	4,994,145		2,698			4.375	4.436	JJ	102,691	218,750	01/05/2016	01/12/2026
06738E-AU-9	Barclays PLC Senior Unsecured	C	D	2	2.A FE	5,075,400	97.2640	4,863,182	5,000,000	5,026,881		(8,178)			4.337	4.146	JJ	103,004	216,850	04/20/2017	01/10/2028
06738E-BD-6	Barclays PLC Senior Unsecured		D	2	2.A FE	7,000,000	98.3230	6,882,583	7,000,000	7,000,000					4.972	4.972	MN	43,505	348,040	05/09/2018	05/16/2029
08860H-AC-8	Bharti Airtel Ltd Senior Unsecured	RA	D	2	2.C FE	6,525,191	88.3130	5,899,290	6,680,000	6,562,072		13,679			3.250	3.522	JD	16,886	217,100	03/15/2021	06/03/2031
09659T-2A-8	BNP Paribas SA Subordinated		D	2	2.A FE	6,747,490	93.9780	6,578,494	7,000,000	6,822,198		15,013			4.375	4.717	MS	102,083	306,250	06/28/2018	03/01/2033
09659W-2G-8	BNP Paribas SA SENIOR		D	2	1.G FE	3,000,000	99.9790	2,999,369	3,000,000	3,000,000					7.561	7.561	JJ	67,046	141,150	01/03/2019	01/10/2025
09659W-2R-4	BNP Paribas SA Senior Non Preferred		D	2	1.G FE	1,400,000	87.0820	1,219,144	1,400,000	1,400,000					2.159	2.159	MS	8,900	30,226	09/08/2021	09/15/2029
10554T-AB-1	Braskem Netherlands Finance BV Senior Unsecured	RA	D	2	3.A FE	5,395,228	81.7630	4,456,056	5,450,000	5,425,239		5,477			4.500	4.625	JJ	116,494	245,250	10/05/2017	01/10/2028
111013-AL-2	Sky Ltd Senior Unsecured		D		1.G FE	7,259,478	98.9550	6,926,873	7,000,000	7,047,674		(66,825)			3.750	2.770	MS	76,563	262,500	12/23/2020	09/16/2024
11272B-AA-1	Brookfield Finance I UK Plc Senior Unsecured		D	2	1.G FE	7,500,000	79.9170	5,993,804	7,500,000	7,500,000					2.340	2.340	JJ	73,613	175,500	07/21/2021	01/30/2032
11778B-AB-8	Sky Group Finance Ltd Senior Unsecured	C	D		1.G FE	1,467,869	113.3300	1,350,898	1,192,000	1,401,988		(13,205)			6.500	4.552	AO	16,357	77,480	06/21/2018	10/15/2035
12563D-AB-1	CK Hutchison International 19 Senior Unsecured	RA	D	2	1.F FE	4,942,250	76.7040	3,835,203	5,000,000	4,947,397		1,260			3.375	3.437	MS	53,906	168,750	09/03/2019	09/06/2049
12661P-AF-6	CSL Finance PLC Senior Unsecured		D	2	1.G FE	189,799	94.4980	188,997	200,000	189,885		86			4.950	5.258	AO	1,760	9,900	02/17/2023	04/27/2062
15239X-AA-6	Central American Bottling Corp Senior Unsecured		D	2	3.B FE	3,970,640	94.4760	3,779,057	4,000,000	3,977,122		3,625			5.250	5.375	AO	37,333	210,000	01/20/2022	04/27/2029
200447-AH-3	Comision Federal de Electricid Senior Unsecured	RA	D	2	2.B FE	5,585,339	83.5520	4,628,789	5,540,000	5,573,137		(4,343)			3.348	3.248	FA	73,161	185,479	02/04/2021	02/09/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
202712-BJ-3	Commonwealth Bank of Australia Subordinated		D		2.A FE	4,095,340	80.1370	2,704,611	3,375,000	4,038,233		(18,286)			4.316	3.144	JJ	69,191	145,665	10/30/2020	01/10/2048
202712-BK-0	Commonwealth Bank of Australia SUB		D	2	2.A FE	12,350,283	89.4460	10,697,777	11,960,000	12,211,152		(39,957)			3.610	3.201	MS	130,726	431,756	09/17/2020	09/12/2034
202712-BL-8	Commonwealth Bank of Australia SUB		D		2.A FE	2,952,664	79.0620	2,184,474	2,763,000	2,927,650		(8,112)			3.743	3.249	MS	31,313	103,419	10/21/2020	09/12/2039
202712-BQ-7	Commonwealth Bank of Australia Subordinated		D		2.A FE	2,069,560	72.9000	1,457,999	2,000,000	2,063,242		(2,757)			3.305	3.067	MS	20,197	66,100	08/25/2021	03/11/2041
2027A0-HR-3	Commonwealth Bank of Australia Subordinated		D		2.A FE	15,785,271	98.4970	15,759,538	16,000,000	15,863,997		65,037			4.500	4.965	JD	44,000	720,000	11/30/2022	12/09/2025
2027A0-JN-0	Commonwealth Bank of Australia Senior Unsecured		D		1.D FE	3,329,697	86.1390	3,014,868	3,500,000	3,348,732		3,717			3.900	4.191	JJ	64,079	136,500	06/01/2018	07/12/2047
2027A0-KF-5	Commonwealth Bank of Australia Senior Unsecured		D		1.D FE	2,971,290	81.6330	2,448,983	3,000,000	2,977,388		2,691			1.875	1.981	MS	16,563	56,250	09/08/2021	09/15/2031
204429-AA-2	Cia Cervecerias Unidas SA Senior Unsecured	C	D	2	2.B FE	9,672,797	86.3130	8,359,366	9,685,000	9,674,869		1,079			3.350	3.365	JJ	146,001	324,448	01/13/2022	01/19/2032
210314-AB-6	Consorcio Transmantaro SA Senior Unsecured	C	D		2.C FE	21,738,963	94.2610	18,462,824	19,587,000	21,232,393		(170,152)			4.700	3.514	AO	191,789	920,589	06/10/2021	04/16/2034
21684A-AB-2	Cooperatieve Rabobank UA Subordinated		D		2.A FE	2,907,560	102.6470	2,052,942	2,000,000	2,808,267		(29,188)			5.750	3.032	JD	9,583	115,000	06/17/2020	12/01/2043
21684A-AD-8	Cooperatieve Rabobank UA Subordinated		D		2.A FE	3,063,878	99.5790	2,240,521	2,250,000	2,982,469		(23,710)			5.250	3.148	FA	48,234	118,125	06/17/2020	08/04/2045
21684A-AF-3	Cooperatieve Rabobank UA Subordinated		D		2.A FE	1,867,340	95.9490	1,918,986	2,000,000	1,950,349		17,854			3.750	4.794	JJ	33,333	75,000	11/20/2018	07/21/2026
21987B-AR-9	Corp Nacional del Cobre de Chi Senior Unsecured	RA	D		2.A FE	19,188,310	81.4960	16,160,585	19,830,000	19,151,952		10,037			4.250	4.459	JJ	383,931	842,775	09/06/2022	07/17/2042
225313-AK-1	Credit Agricole SA Subordinated		D	2	2.A FE	2,028,801	93.5310	1,927,669	2,061,000	2,038,794		1,950			4.000	4.143	JJ	39,159	82,440	06/28/2018	01/10/2033
225401-AC-2	UBS Group AG Senior Unsecured		D	2	1.G FE	20,494,833	96.7990	19,359,700	20,000,000	20,265,930		(95,527)			4.282	3.750	JJ	409,169	856,400	02/25/2021	01/09/2028
225401-AF-5	UBS Group AG Senior Unsecured		D	2	1.G FE	9,538,074	94.3490	9,434,944	10,000,000	9,751,665		43,080			3.869	4.424	JJ	181,628	386,900	08/02/2018	01/12/2029
225401-AM-0	UBS Group AG SENIOR		D	2	1.G FE	5,000,000	97.8690	4,893,425	5,000,000	5,000,000					2.593	2.593	MS	39,615	129,650	09/04/2019	09/11/2025
225401-AP-3	UBS Group AG SENIOR		D	2	1.G FE	3,137,589	93.3380	2,520,135	2,700,000	2,997,092		(43,732)			4.194	2.294	AO	28,310	113,238	09/10/2020	04/01/2031
23291K-AH-8	DH Europe Finance II Sarl Senior Unsecured	C	D	2	1.G FE	7,627,060	90.5180	6,336,263	7,000,000	7,406,757		(68,788)			2.600	1.518	MN	23,256	182,000	09/24/2020	11/15/2029
23291K-AJ-4	DH Europe Finance II Sarl Senior Unsecured		D	2	1.G FE	15,889,859	83.1430	13,302,848	16,000,000	15,840,653		(312)			3.250	3.283	MN	66,444	520,000	12/19/2022	11/15/2039
23636A-AV-3	Danske Bank A/S SENIOR		D	2	2.A FE	1,000,000	97.4860	974,861	1,000,000	1,000,000					3.244	3.242	JD	991	32,440	09/16/2019	12/20/2025
238791-AB-3	DaVinciRe Holdings Ltd Senior Unsecured		D		2.B FE	30,768,600	96.5340	28,960,293	30,000,000	30,344,784		(247,507)			4.750	3.857	MN	237,500	1,425,000	04/05/2022	05/01/2025
24668P-AE-7	Koninklijke Ahold Delhaize NV Senior Unsecured		D		2.A FE	6,536,488	103.2570	7,181,508	6,955,000	6,629,833		10,351			5.700	6.144	AO	99,109	396,435	09/29/2017	10/01/2040
251526-CS-6	Deutsche Bank AG/New York NY Senior Non Preferred		D		2.A FE	5,204,300	104.6680	5,233,411	5,000,000	5,203,360		(940)			6.720	5.779	JJ	152,133		12/18/2023	01/18/2029
26139P-AB-9	DP World Crescent Ltd Senior Unsecured		D		2.B FE	16,937,748	99.8190	16,969,181	17,000,000	16,946,247		8,500			4.848	4.923	MS	217,487	824,160	02/28/2023	09/26/2028
268317-AV-6	Electricite de France SA Senior Unsecured		D	2	2.A FE	3,890,440	92.6280	3,705,128	4,000,000	3,909,648		4,040			4.875	5.095	MS	54,167	195,000	09/18/2018	09/21/2038
279158-AL-3	Ecopetrol SA Senior Unsecured		D	2	3.A FE	7,164,700	98.2380	6,876,684	7,000,000	7,063,401		(25,953)			5.375	4.946	JD	5,226	376,250	03/31/2022	06/26/2026
279158-AN-9	Ecopetrol SA Senior Unsecured		D	2	3.A FE	19,492,628	99.1240	16,355,531	16,500,000	18,708,675		(311,414)			6.875	4.345	AO	195,365	1,134,375	11/17/2021	04/29/2030
29245V-AE-5	Empresa Nacional de Telecomuni Senior Unsecured	C	D	2	2.C FE	6,193,650	80.4170	5,001,910	6,220,000	6,198,378		2,330			3.050	3.097	MS	56,386	189,710	09/28/2021	09/14/2032
29249B-AA-3	ENA Master Trust Senior Secured	RA	D	2	2.B FE	5,615,900	70.3290	3,846,988	5,470,000	5,608,401		(3,427)			4.000	3.838	MN	25,527	218,800	09/14/2021	05/19/2048
29278D-AA-3	Enel Chile SA Senior Unsecured		D	2	2.B FE	3,921,250	98.6530	3,946,105	4,000,000	3,958,639		8,084			4.875	5.138	JD	10,292	195,000	11/26/2018	06/12/2028
29287@-AC-5	ENGINE LEASE FINANCE CORPORATI SR NTS SER C		C		2.B PL	11,000,000	94.9980	10,449,809	11,000,000	11,000,000					4.630	4.630	JJ	232,014	509,300	10/25/2018	01/17/2029
29287@-AD-3	ENGINE LEASE FINANCE CORPORATI SR NTS SER D		C		2.B PL	3,000,000	93.0750	2,792,254	3,000,000	3,000,000					4.730	4.730	MN	13,402	141,900	10/25/2018	11/27/2030
29287@-AE-1	ENGINE LEASE FINANCE CORPORATI SR NTS SER D		C		2.B PL	5,000,000	92.9660	4,648,288	5,000,000	5,000,000					4.730	4.730	JJ	107,739	236,500	10/25/2018	01/17/2031
29359U-AB-5	Enstar Group Ltd Senior Unsecured		D	2	2.B FE	2,988,300	97.7440	2,932,330	3,000,000	2,992,968		1,105			4.950	5.000	JD	12,375	148,500	05/22/2019	06/01/2029
29446M-AG-7	Equinor ASA Senior Unsecured		D	2	1.D FE	13,003,085	86.5310	12,979,625	15,000,000	13,083,098		77,419			3.625	4.763	AO	128,385	543,750	12/19/2022	04/06/2040
30216K-AF-9	Export-Import Bank of India Senior Unsecured	RA	D		2.C FE	3,390,768	83.6930	3,180,348	3,800,000	3,466,385		40,860			2.250	3.678	JJ	39,900	85,500	02/17/2022	01/13/2031
344419-AC-0	Fomento Economico Mexicano SAB Senior Unsecured	RA	D	2	2.A FE	10,479,732	75.5240	7,401,372	9,800,000	10,430,185		(15,914)			3.500	3.132	JJ	157,208	343,000	10/02/2020	01/16/2050
358070-AB-6	Fresnillo PLC Senior Unsecured	RA	D	2	2.B FE	8,820,450	77.1250	6,941,250	9,000,000	8,830,635		3,289			4.250	4.370	AO	94,563	382,500	09/29/2020	10/02/2050
363576-AB-5	Regatta XII Funding Ltd Senior Unsecured		C	2	2.B FE	988,080	74.1550	741,549	1,000,000	988,692		241			3.500	3.565	MN	3,986	35,000	05/13/2021	05/20/2051
37959D-AB-0	Globo Comunicacao e Participac Senior Unsecured		D		3.B FE	4,059,500	86.4380	3,457,500	4,000,000	4,039,306		(5,515)			4.875	4.686	JJ	86,125	195,000	02/07/2020	01/22/2030
40049J-BA-4	Grupo Televisa SAB Senior Unsecured	RA	D	2	2.B FE	39,170,741	86.0320	28,983,428	33,689,000	38,802,337		(156,635)			5.000	3.926	MN	224,593	1,684,450	11/17/2021	05/13/2045
40049J-BE-6	Grupo Televisa SAB Senior Unsecured	RA	D	2	2.B FE	6,119,953	88.9360	4,446,798	5,000,000	6,032,741		(24,076)			5.250	3.940	MN	26,979	262,500	03/03/2020	05/24/2049
40053X-AA-7	Grupo Energia Bogota SA ESP Senior Unsecured	RA	D	2	2.B FE	9,554,528	95.0000	8,083,550	8,509,000	9,238,143		(105,739)			4.875	3.317	MN	53,004	414,814	03/17/2021	05/15/2030
401539-AA-9	Guayaquil Merchant Voucher Rec Senior Unsecured		D		3.C FE	3,677,848	98.3160	3,615,926	3,677,848	3,677,848					6.750	6.804	JAJO	57,926		01/08/2020	10/07/2026
404280-AU-3	HSBC Holdings PLC Subordinated		D		2.A FE	1,955,351	97.8150	1,956,297	2,000,000	1,956,588		1,237			4.250	5.659	FA	31,403		12/14/2023	08/18/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
404280-CF-4	HSBC Holdings PLC Senior Unsecured		D		1.G FE	3,995,000	99.2390	3,969,566	4,000,000	3,996,597		454			4.950	4.966	MS	50,050	198,000	03/25/2020	03/31/2030
404280-DK-2	HSBC Holdings PLC Subordinated		D		2.A FE	4,842,757	109.1180	4,692,058	4,300,000	4,787,055		(43,860)			7.625	5.892	MN	40,074	327,875	09/16/2022	05/17/2032
45262B-AC-7	Imperial Brands Finance PLC SENIOR		D	2	2.B FE	36,208,742	93.5440	31,122,994	33,271,000	35,250,783		(344,887)			3.875	2.661	JJ	555,094	1,289,251	08/18/2021	07/26/2029
453140-AF-2	Imperial Brands Finance PLC Senior Unsecured		D	2	2.B FE	2,936,580	98.3270	2,949,822	3,000,000	2,988,188		7,174			4.250	4.515	JJ	56,667	127,500	07/15/2015	07/21/2025
456472-AB-5	Industrias Penoles SAB de CV Senior Unsecured	RA	D	2	2.B FE	3,000,000	93.8560	2,815,688	3,000,000	3,000,000					4.150	4.150	MS	37,696	124,500	09/10/2019	09/12/2029
456472-AC-3	Industrias Penoles SAB de CV Senior Unsecured	RA	D	2	2.B FE	5,517,500	90.7500	4,537,500	5,000,000	5,483,318		(9,497)			5.650	4.972	MS	85,535	282,500	03/11/2020	09/12/2049
456472-AD-1	Industrias Penoles SAB de CV Senior Unsecured	RA	D	2	2.B FE	1,148,325	81.0000	810,000	1,000,000	1,141,289		(3,084)			4.750	3.884	FA	19,132	47,500	08/26/2021	08/06/2050
456837-AM-5	ING Groep NV Senior Unsecured		D		1.G FE	1,993,160	98.7420	1,974,846	2,000,000	1,996,363		671			4.550	4.593	AO	22,497	91,000	09/25/2018	10/02/2028
456837-AP-8	ING Groep NV Senior Unsecured		D		1.G FE	1,997,000	99.4100	1,988,199	2,000,000	1,999,823		637			3.550	3.583	AO	16,172	71,000	04/02/2019	04/09/2024
46115H-BU-0	Intesa Sanpaolo SpA Senior Preferred		D		2.B FE	15,317,346	102.7020	15,405,344	15,000,000	15,243,074		(74,272)			7.000	6.078	MN	116,667	1,050,000	05/17/2023	11/21/2025
48021P-A@-7	JONES LANG LASALLE FINANCE BV GTD SR NTS SER B		B		2.A	11,265,500	90.7480	10,016,755	11,038,015	11,038,015				335,044	2.210	2.210	MN	31,170	240,128	06/27/2017	06/27/2029
48126P-AA-0	KazMunayGas National Co JSC Senior Unsecured	C	D	2	2.B FE	12,149,027	83.0850	9,722,570	11,702,000	12,044,905		(33,589)			3.500	3.115	AO	87,602	409,570	10/15/2020	04/14/2033
482466-AG-4	Hana Bank Junior Subordinated		D	2	2.C FE	20,387,500	90.4690	18,003,353	19,900,000	20,185,799		(96,850)			3.500	2.961	AO	139,300	696,500	11/17/2021	04/19/2124
532522-AA-7	Lima Metro Line 2 Finance Ltd Senior Secured	C	D		2.C FE	11,600,830	98.7600	9,774,922	9,897,663	11,245,954		(32,967)			5.875	3.246	JAJO	138,911		05/20/2021	07/05/2034
53566T-AA-9	Line One Peru Metro Expansion Secured		D		2.C FE	1,161,014	90.7250	1,053,330	1,161,014	1,161,014					4.737	4.764	JAJO	12,374	54,997	03/06/2019	01/10/2033
53566T-AB-7	Line One Peru Metro Expansion Secured		D		2.C FE	896,539	98.3220	881,497	896,539	896,539					4.737	4.764	JAJO	9,556	42,469	03/06/2019	04/10/2033
539439-AQ-2	Lloyds Banking Group PLC Senior Unsecured		D	2	1.G FE	4,173,247	94.1880	4,238,442	4,500,000	4,329,510		30,857			3.574	4.451	MN	24,125	160,830	06/01/2018	11/07/2028
539439-AT-6	Lloyds Banking Group PLC Senior Unsecured		D		1.G FE	2,990,940	98.3310	2,949,919	3,000,000	2,995,299		893			4.550	4.588	FA	51,188	136,500	08/09/2018	08/16/2028
539439-AU-3	Lloyds Banking Group PLC Junior Subordinated		D	2	2.C FE	18,268,320	98.6400	18,938,949	19,200,000	18,268,618		12			7.500	7.960	MJSD	16,000	1,440,000	12/19/2022	03/27/2124
53944Y-AF-0	Lloyds Banking Group PLC Senior Unsecured	C	D		1.G FE	7,946,517	98.8790	7,910,286	8,000,000	7,970,792		20,333			4.450	4.731	MN	52,411	356,000	11/30/2022	05/08/2025
55276V-AG-7	MDGH GMTN RSC Ltd Senior Unsecured		D		1.C FE	1,983,224	99.6370	1,992,738	2,000,000	1,984,777		1,553			4.500	4.677	MN	13,500	45,000	06/22/2023	11/07/2028
55276V-AK-8	MDGH GMTN RSC Ltd Senior Unsecured	C	D	2	1.C FE	3,000,000	80.4260	2,412,782	3,000,000	3,000,000					3.700	3.700	MN	16,650	111,000	10/29/2019	11/07/2049
556079-AD-3	Macquarie Bank Ltd Subordinated		D	2	2.B FE	5,000,000	80.5610	4,028,032	5,000,000	5,000,000					3.052	3.052	MS	50,019	152,600	02/23/2021	03/03/2036
55607P-AF-2	Macquarie Group Ltd Senior Unsecured		D	2	1.F FE	4,500,000	90.0990	4,054,471	4,500,000	4,500,000					1.629	1.629	MS	19,955	73,305	06/15/2021	09/23/2027
55607P-AG-0	Macquarie Group Ltd Senior Unsecured		D	2	1.F FE	9,990,400	82.0260	8,202,612	10,000,000	9,992,375		807			2.691	2.701	JD	3,738	269,100	06/22/2021	06/23/2032
55608J-AP-3	Macquarie Group Ltd Senior Unsecured		D	2	1.F FE	2,989,260	98.9820	2,969,461	3,000,000	2,993,395		914			5.033	5.076	JJ	69,623	150,990	01/17/2019	01/15/2030
55608P-AQ-7	Macquarie Bank Ltd Senior Unsecured		D		1.E FE	10,959,162	98.4040	10,824,460	11,000,000	10,990,090		5,966			4.000	4.060	JJ	185,778	440,000	06/01/2018	07/29/2025
55608P-BQ-6	Macquarie Bank Ltd Senior Unsecured		D		1.E FE	8,000,000	101.3490	8,107,903	8,000,000	8,000,000					5.391	5.391	JD	28,752		11/29/2023	12/07/2026
55608X-AB-3	Macquarie Bank Ltd Subordinated		D		2.B FE	2,532,925	98.6870	2,467,179	2,500,000	2,506,648		(4,360)			4.875	4.682	JD	7,109	121,875	01/26/2017	06/10/2025
566007-AC-4	MARB BondCo PLC Senior Unsecured		D	2	3.A FE	3,689,538	81.1710	3,165,662	3,900,000	3,740,104		18,695			3.950	4.636	JJ	65,043	154,050	03/09/2021	01/29/2031
58533E-AC-7	Meituan Dianping Senior Unsecured	RA	D	2	2.C FE	6,990,410	84.5300	5,917,131	7,000,000	6,993,146		890			3.050	3.066	AO	37,363	213,500	10/21/2020	10/28/2030
602736-AA-8	Minejesa Capital BV Senior Secured	C	D		2.C FE	6,259,560	95.3710	5,722,283	6,000,000	6,128,409		(36,398)			4.625	3.918	FA	108,687	277,500	08/25/2020	08/10/2030
60284M-AB-8	Minera Mexico SA de CV Senior Unsecured		D	2	2.A FE	3,949,320	80.5080	3,220,333	4,000,000	3,952,774		927			4.500	4.578	JJ	77,500	180,000	09/19/2019	01/26/2050
603374-AF-6	Minerva Luxembourg SA Senior Unsecured		D	2	3.B FE	2,965,663	82.8050	2,542,120	3,070,000	2,989,956		9,087			4.375	4.807	MS	38,428	134,313	03/09/2021	03/18/2031
632525-AS-0	National Australia Bank Ltd SUB		D	2	2.A FE	7,297,837	90.6170	6,343,222	7,000,000	7,198,560		(32,307)			3.933	3.366	FA	113,948	275,310	03/24/2021	08/02/2034
632525-AW-1	National Australia Bank Ltd Subordinated		D		2.A FE	8,841,098	66.1250	5,951,215	9,000,000	8,858,949		6,316			2.648	2.763	JJ	110,554	238,320	02/05/2021	01/14/2041
632525-AY-7	National Australia Bank Ltd Subordinated		D		2.A FE	9,557,325	83.8730	7,967,914	9,500,000	9,545,239		(5,459)			2.990	2.917	MN	31,561	284,050	09/23/2021	05/21/2031
632525-BB-6	National Australia Bank Ltd Subordinated		D	2	2.A FE	17,000,000	82.9660	14,104,234	17,000,000	17,000,000					3.347	3.347	JJ	267,109	568,990	01/04/2022	01/12/2037
63254A-BG-2	National Australia Bank Ltd/Ne Senior Unsecured		D		1.D FE	15,000,000	100.1350	15,020,306	15,000,000	15,000,000					5.132	5.132	MN	83,395	769,800	11/16/2022	11/22/2024
63859W-AE-9	Nationwide Building Society Subordinated		D		2.A FE	1,377,985	96.0260	1,355,890	1,412,000	1,399,852		4,151			4.000	4.341	MS	16,787	56,480	03/01/2018	09/14/2026
63861V-AB-3	Nationwide Building Society Senior Unsecured		D	2	1.G FE	8,000,000	95.9430	7,675,430	8,000,000	8,000,000					4.302	4.302	MS	108,028	344,160	03/01/2018	03/08/2029
654579-AK-7	Nippon Life Insurance Co Subordinated		D	2	1.G FE	8,998,533	82.6620	7,439,620	9,000,000	8,998,608		32			2.900	2.901	MS	76,125	261,000	09/16/2021	09/16/2051
65557F-AH-9	Nordea Bank Abp Subordinated		D	2	1.G FE	2,000,000	93.6250	1,872,508	2,000,000	2,000,000					4.625	4.625	MS	27,750	92,500	09/06/2018	09/13/2033
656029-AJ-4	Norinchukin Bank/The Senior Unsecured		D		1.F FE	7,533,354	100.0950	7,507,158	7,500,000	7,527,116		(6,100)			4.867	4.759	MS	108,494	365,025	12/19/2022	09/14/2027
656531-AD-2	Equinor ASA Senior Unsecured		D		1.D FE	10,564,832	103.8840	10,388,445	10,000,000	10,429,824		(135,008)			7.150	4.723	MN	91,361	357,500	05/17/2023	11/15/2025
68560E-AB-4	Orbia Advance Corp SAB de CV Senior Unsecured	RA	D	2	2.C FE	14,767,500	83.1000	12,465,000	15,000,000	14,822,024		21,256			2.875	3.056	MN	59,896	431,250	05/14/2021	05/11/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69370R-AE-7	Pertamina Persero PT Senior Unsecured	RA	D		2.B FE	2,150,000	89.6880	1,793,750	2,000,000	2,140,089		(2,987)			4.700	4.248	JJ	39,428	94,000	06/18/2020	07/30/2049
69370R-AG-2	Pertamina Persero PT Senior Unsecured	RA	D	2	2.B FE	1,007,500	83.4300	834,297	1,000,000	1,007,018		(153)			4.175	4.130	JJ	18,556	41,750	06/18/2020	01/21/2050
69370R-AJ-6	Pertamina Persero PT Senior Unsecured	C	D	2	2.B FE	1,005,000	79.8490	798,488	1,000,000	1,004,851		(59)			4.150	4.124	FA	14,525	41,500	06/17/2020	02/25/2060
71531Q-AD-3	Pershing Square Holdings Ltd/F Senior Unsecured		D	2	2.B FE	5,000,000	81.1730	4,058,651	5,000,000	5,000,000					3.250	3.250	MN	20,764	162,500	10/28/2020	11/15/2030
71568P-AB-5	Perusahaan Perseroan Persero P Senior Unsecured	RA	D		2.B FE	4,540,000	95.8750	3,835,000	4,000,000	4,504,552		(17,197)			5.250	4.268	AO	39,083	210,000	11/17/2021	10/24/2042
71568P-AC-3	Perusahaan Perseroan Persero P Senior Unsecured	RA	D		2.B FE	16,668,702	97.8180	16,141,879	16,502,000	16,615,852		(31,020)			4.125	3.905	MN	86,979	680,708	04/05/2022	05/15/2027
71568P-AP-4	Perusahaan Perseroan Persero P Senior Unsecured	RA	D	2	2.B FE	17,587,923	78.2610	14,086,987	18,000,000	17,608,101		8,021			4.000	4.136	JD	2,000	720,000	09/29/2021	06/30/2050
71647N-AY-5	Petrobras Global Finance BV Senior Unsecured		D		3.B FE	1,997,791	101.6600	2,033,200	2,000,000	1,998,347		440			5.999	6.022	JJ	51,325	119,980	12/05/2022	01/27/2028
71647N-BD-0	Petrobras Global Finance BV Senior Unsecured		D		3.B FE	1,221,500	99.2190	992,195	1,000,000	1,207,955		(3,819)			6.900	5.383	MS	19,550	69,000	03/02/2020	03/19/2049
716743-AR-0	Petronas Capital Ltd Senior Unsecured	RA	D	2	1.G FE	7,500,680	92.4490	5,546,959	6,000,000	7,385,664		(34,003)			4.550	3.225	AO	53,083	273,000	06/19/2020	04/21/2050
716973-AA-0	Pfizer Investment Enterprises Senior Unsecured		D		1.F FE	4,997,150	99.7990	4,989,942	5,000,000	4,998,002		852			4.650	4.680	MN	27,125	116,250	05/16/2023	05/19/2025
74348D-AA-5	Promigas SA ESP / Gases del Pa Senior Unsecured	RA	D	2	2.C FE	6,723,173	89.9380	6,052,794	6,730,000	6,725,237		664			3.750	3.763	AO	52,578	252,375	10/15/2020	10/16/2029
74365P-AA-6	Prosus NV Senior Unsecured	C	D	2	2.C FE	1,000,000	87.7420	877,415	1,000,000	1,000,000					3.680	3.679	JJ	16,356	36,800	01/14/2020	01/21/2030
74730D-AE-3	QatarEnergy Senior Unsecured	RA	D	2	1.D FE	44,852,400	76.8790	34,595,649	45,000,000	44,866,038		5,650			3.125	3.147	JJ	660,156	1,406,250	09/29/2021	07/12/2041
74977R-DJ-0	Cooperatieve Rabobank UA Senior Unsecured		D	2	1.G FE	14,500,000	93.0920	13,498,318	14,500,000	14,500,000					1.004	1.004	MS	39,226	145,580	09/17/2020	09/24/2026
74977R-DK-7	Cooperatieve Rabobank UA Senior Non Preferred		D	2	1.G FE	3,000,000	91.6320	2,748,975	3,000,000	3,000,000					1.106	1.106	FA	11,705	33,180	02/17/2021	02/24/2027
75735G-AA-6	Rede D'or Finance Sarl Senior Unsecured		D	2	3.B FE	1,600,000	89.9920	1,439,875	1,600,000	1,600,000					4.500	4.500	JJ	31,800	72,000	01/14/2020	01/22/2030
759470-AX-5	Reliance Industries Ltd Senior Unsecured		D		2.B FE	2,298,369	95.6260	2,366,736	2,475,000	2,392,896		18,739			3.667	4.603	MN	7,815	90,758	06/01/2018	11/30/2027
75968N-AD-3	RenaissanceRe Holdings Ltd Senior Unsecured		D	2	1.G FE	5,142,000	93.4740	4,673,704	5,000,000	5,080,787		(14,488)			3.600	3.250	AO	38,000	180,000	07/08/2019	04/15/2029
767201-AL-0	Rio Tinto Finance USA Ltd Senior Unsecured	C	D		1.F FE	6,240,360	103.3390	5,683,644	5,500,000	6,125,442		(25,015)			5.200	4.248	MN	46,872	286,000	01/10/2019	11/02/2040
76720A-AG-1	Rio Tinto Finance USA PLC Senior Unsecured	C	D	2	1.F FE	951,960	90.6850	906,845	1,000,000	958,631		1,401			4.125	4.454	FA	14,896	41,250	10/30/2018	08/21/2042
780097-BG-5	NatWest Group PLC Senior Unsecured		D	2	1.G FE	3,000,000	98.3560	2,950,673	3,000,000	3,000,000					4.892	4.892	MN	16,714	146,760	05/15/2018	05/18/2029
78009P-EH-0	NatWest Group PLC Senior Unsecured		D	2	1.G FE	1,000,000	98.6440	986,438	1,000,000	1,000,000					5.076	5.076	JJ	21,714	50,760	09/24/2018	01/27/2030
78448T-AG-7	SMBC Aviation Capital Finance Senior Unsecured		D	2	2.A FE	7,481,475	91.3300	6,849,728	7,500,000	7,489,448		3,647			1.900	1.952	AO	30,083	142,500	10/07/2021	10/15/2026
80414L-2D-6	Saudi Arabian Oil Co Senior Unsecured	C	D		1.E FE	5,639,768	94.8280	5,215,561	5,500,000	5,581,067		(13,872)			3.500	3.195	AO	40,104	192,500	07/08/2019	04/16/2029
80414L-2E-4	Saudi Arabian Oil Co Senior Unsecured	C	D		1.E FE	6,941,270	90.3950	6,327,621	7,000,000	6,950,970		2,226			4.250	4.313	AO	61,979	297,500	04/09/2019	04/16/2039
80414L-2F-1	Saudi Arabian Oil Co Senior Unsecured	RA	D		1.E FE	16,957,500	87.1990	13,079,813	15,000,000	16,813,582		(43,126)			4.375	3.640	AO	136,719	656,250	06/25/2020	04/16/2049
822582-AD-4	Shell International Finance BV Senior Unsecured	C	D		1.D FE	4,136,425	115.3020	3,574,349	3,100,000	3,953,060		(41,967)			6.375	3.908	JD	8,783	197,625	08/22/2019	12/15/2038
822582-AT-9	Shell International Finance BV Senior Unsecured		D		1.E FE	2,501,104	84.5990	2,329,021	2,753,000	2,537,184		7,436			3.625	4.236	FA	36,038	99,796	11/02/2018	08/21/2042
822582-BE-1	Shell International Finance BV Senior Unsecured		D		1.D FE	1,986,980	95.4320	1,908,637	2,000,000	1,990,138		666			4.125	4.180	MN	11,458	82,500	12/27/2018	05/11/2035
822582-BF-8	Shell International Finance BV Senior Unsecured		D		1.D FE	243,802	91.7810	183,563	200,000	238,615		(1,255)			4.375	3.129	MN	1,215	8,750	08/22/2019	05/11/2045
822582-BY-7	Shell International Finance BV Senior Unsecured		D		1.D FE	1,128,865	83.2820	832,817	1,000,000	1,114,539		(3,459)			3.750	3.047	MS	11,354	37,500	08/22/2019	09/12/2046
822582-CG-5	Shell International Finance BV Senior Unsecured	C	D	2	1.D FE	67,693,606	91.2900	56,417,461	61,800,000	65,715,823		(615,035)			2.750	1.639	AO	401,271	1,699,500	10/07/2020	04/06/2030
822582-CH-3	Shell International Finance BV Senior Unsecured		D	2	1.D FE	4,297,360	75.2080	3,008,303	4,000,000	4,274,692		(7,120)			3.250	2.871	AO	30,694	130,000	09/10/2020	04/06/2050
82968F-AA-2	SiriusPoint Ltd Senior Unsecured		D	2	2.C FE	18,013,848	91.5770	16,639,615	18,170,000	18,097,160		23,490			4.600	4.753	MN	139,303	835,820	04/30/2020	11/01/2026
83192P-AA-6	Smith & Nephew PLC Senior Unsecured		D	2	2.B FE	17,843,894	82.8230	14,789,667	17,857,000	17,847,785		1,252			2.032	2.040	AO	77,610	362,854	10/30/2020	10/14/2030
85771P-AE-2	Equinor ASA Senior Unsecured		D		1.D FE	1,169,700	92.6490	1,158,111	1,250,000	1,185,052		2,279			4.250	4.682	MN	5,608	53,125	03/08/2016	11/23/2041
85771P-AL-6	Equinor ASA Senior Unsecured		D		1.D FE	648,969	88.2070	639,498	725,000	662,221		1,968			3.950	4.632	MN	3,659	28,638	03/08/2016	05/15/2043
86964W-AF-9	Suzano Austria GmbH Senior Unsecured		D	2	2.C FE	3,244,502	102.1680	3,065,026	3,000,000	3,141,132		(25,579)			6.000	4.885	JJ	83,000	180,000	08/12/2019	01/15/2029
86964W-AH-5	Suzano Austria GmbH Senior Unsecured	RA	D	2	2.C FE	17,402,700	96.7040	15,472,704	16,000,000	16,954,052		(144,562)			5.000	3.841	JJ	368,889	800,000	10/15/2020	01/15/2030
86964W-AJ-1	Suzano Austria GmbH Senior Unsecured	RA	D	2	2.C FE	7,517,800	88.1030	6,607,725	7,500,000	7,512,076		(2,190)			3.750	3.715	JJ	129,688	281,250	11/16/2020	01/15/2031
87124V-AF-6	Sydney Airport Finance Co Pty GTD SR SECD NTS		D	2	2.A FE	2,059,352	96.7600	1,935,200	2,000,000	2,022,962		(10,528)			3.625	3.051	AO	12,688	72,500	05/27/2020	04/28/2026
87938X-AB-7	Telefonica Moviles Chile SA Senior Unsecured	RA	D	2	2.C FE	15,706,050	74.4400	12,059,230	16,200,000	15,766,343		43,167			3.537	3.919	MN	68,441	572,994	08/03/2022	11/18/2031
88032W-AN-6	Tencent Holdings Ltd Senior Unsecured		D	2	1.E FE	8,663,145	95.1630	8,088,859	8,500,000	8,592,862		(16,566)			3.975	3.734	AO	75,083	337,875	06/19/2019	04/11/2029
88034Q-AC-1	Tengizchevroil Finance Co Inte Secured		D	2	3.A FE	5,000,000	82.6980	4,134,883	5,000,000	4,998,601		(98)			3.250	3.249	FA	61,389	162,500	03/19/2021	08/15/2030
89366L-AE-4	Transelec SA Senior Unsecured	M	D	2	2.B FE	1,949,708	93.8210	1,876,413	2,000,000	1,958,318		6,822			3.875	4.321	JJ	36,382	77,500	08/03/2022	01/12/2029
89387Y-AC-5	Transportadora de Gas Internac Senior Unsecured	RA	D	2	2.C FE	5,944,339	98.4410	5,684,946	5,775,000	5,901,230		(23,924)			5.550	5.011	MN	53,419	320,513	03/31/2022	11/01/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89388A-AA-0	Transportadora de Gas del Peru Senior Unsecured	C	D		2.A FE	5,719,500	98.4900	5,909,415	6,000,000	5,929,344		28,803			4.250	4.800	AO	43,208	255,000	10/16/2015	04/30/2028
89400P-AK-9	Transurban Finance Co Pty Ltd GTD SR SECD NTS		D	2	2.A FE	3,222,936	83.4540	2,691,398	3,225,000	3,223,527		185			2.450	2.457	MS	23,045	79,013	09/09/2020	03/16/2031
902613-AD-0	UBS Group AG Junior Subordinated		D	2	2.C FE	1,300,000	79.3430	1,031,458	1,300,000	1,300,000					4.375	4.375	FA	22,276	56,875	02/01/2021	01/01/9999
902613-AE-8	UBS Group AG Senior Unsecured		D	2	1.G FE	1,000,000	79.9200	799,197	1,000,000	1,000,000					2.095	2.095	FA	8,147	20,950	02/02/2021	02/11/2032
902613-AY-4	UBS Group AG Senior Unsecured	C	D		1.G FE	4,830,154	95.4130	4,770,664	5,000,000	4,832,720		2,566			4.875	5.135	MN	31,146	121,875	06/12/2023	05/15/2045
902613-BB-3	UBS Group AG Senior Unsecured		D		1.G FE	2,999,800	98.7320	2,961,961	3,000,000	2,999,965		166			4.550	4.550	AO	27,679	68,250	06/12/2023	04/17/2026
902674-A2-6	UBS AG/London Senior Unsecured		D		1.E FE	6,403,811	98.3900	4,919,514	5,000,000	6,395,472		(8,339)			4.500	2.872	JD	3,125	112,500	10/16/2023	06/26/2048
902674-ZZ-6	UBS AG/London Senior Unsecured		D		1.E FE	14,969,128	91.8660	13,779,872	15,000,000	14,971,595		2,468			1.250	1.330	JD	15,625	93,750	10/16/2023	06/01/2026
90351D-AB-3	UBS Group AG Senior Unsecured		D		1.G FE	17,502,979	97.9350	16,649,013	17,000,000	17,191,915		(111,029)			4.125	3.433	MS	188,948	701,250	12/21/2020	09/24/2025
90351D-AF-4	UBS Group AG Senior Unsecured		D		1.G FE	6,879,925	97.5300	6,095,623	6,250,000	6,502,157		(106,115)			4.125	2.305	AO	54,427	257,813	04/30/2020	04/15/2026
91911T-AH-6	Vale Overseas Ltd Senior Unsecured	C	D		2.C FE	2,622,500	109.0170	2,180,344	2,000,000	2,522,341		(29,953)			6.875	4.226	MN	15,278	275,000	06/18/2020	11/21/2036
91911T-AK-9	Vale Overseas Ltd Senior Unsecured		D		2.C FE	2,415,990	109.2980	2,535,714	2,320,000	2,413,492		(2,498)			6.875	6.465	MN	22,596	159,500	02/28/2023	11/10/2039
91912E-AA-3	Vale SA Senior Unsecured		D		2.C FE	3,269,500	97.6320	2,538,436	2,600,000	3,203,469		(21,670)			5.625	3.869	MS	44,688	146,250	10/22/2020	09/11/2042
94244E-AA-6	Somers Group Holdings Ltd SENIOR		D	2	2.A FE	10,000,000	92.4130	9,241,296	10,000,000	10,000,000					6.500	6.500	JJ	323,194	650,000	06/27/2019	07/02/2029
961214-EF-6	Westpac Banking Corp Subordinated		D	2	2.A FE	15,910,275	91.7450	13,303,064	14,500,000	15,419,232		(151,984)			4.110	2.861	JJ	259,900	595,950	09/16/2020	07/24/2034
961214-EG-4	Westpac Banking Corp Subordinated		D		2.A FE	2,000,000	87.4890	1,749,777	2,000,000	2,000,000					4.421	4.421	JJ	38,561	88,420	07/16/2019	07/24/2039
961214-EM-1	Westpac Banking Corp Subordinated		D	2	2.A FE	10,211,935	96.3610	9,539,785	9,900,000	9,986,151		(77,254)			2.894	2.083	FA	116,990	286,506	10/25/2021	02/04/2030
961214-EP-4	Westpac Banking Corp Subordinated		D	2	2.A FE	6,400,000	81.4640	5,213,677	6,400,000	6,400,000					2.668	2.668	MN	21,818	170,752	11/09/2020	11/15/2035
961214-ER-0	Westpac Banking Corp Senior Unsecured	C	D		1.D FE	19,984,600	92.1420	18,428,362	20,000,000	19,992,428		3,065			1.150	1.166	JD	17,889	230,000	05/25/2021	06/03/2026
961214-ET-6	Westpac Banking Corp Senior Unsecured		D		1.D FE	33,926,518	84.6940	33,877,588	40,000,000	34,630,391		603,036			2.150	4.280	JD	66,889	860,000	12/19/2022	06/03/2031
961214-EX-7	Westpac Banking Corp Subordinated		D	2	2.A FE	40,000,000	81.4470	32,578,820	40,000,000	40,000,000					3.020	3.020	MN	144,289	1,208,000	11/08/2021	11/18/2036
A2002*-AL-7	BOREALIS AG SR NTS SER B		D		2.A YE	2,000,000	90.0670	1,801,338	2,000,000	2,000,000					3.900	3.900	JD	4,333	78,000	11/07/2019	12/11/2031
A9098Y-AB-4	UNIQA Insurance Group AG Subordinated		B	2	2.B FE	273,745	102.9600	227,295	220,760	242,363		(8,003)		7,543	6.000	2.045	JUL	5,718	13,313	09/25/2019	07/27/2046
AV0967-02-7	Transportadora de Gas Internac Senior Unsecured		D	2	2.C FE	960,875	98.4410	984,406	1,000,000	965,932		5,057			5.550	6.380	MN	9,250	55,500	02/28/2023	11/01/2028
B1401#-AG-2	BRUSSELS AIRPORT COMPANY NV/SA GTD SER SECD NTS B1		B		2.A FE	11,823,317	87.1880	9,623,779	11,038,015	11,038,015				335,044	2.550	2.550	JD	17,983	273,986	11/13/2020	12/08/2035
B7000#-AA-7	Puratos Group SA SR NTS SER A		B		2.B	9,748,370	72.1600	6,372,021	8,830,412	8,830,412				268,035	1.840	1.840	JJ	81,240	159,079	06/10/2021	07/01/2041
B7000#-AB-5	Puratos Group SA SR NTS SER B		B		2.B	9,748,370	79.4600	7,016,613	8,830,412	8,830,412				268,035	1.560	1.560	JJ	68,877	134,871	06/10/2021	07/01/2042
BM6017-10-7	Saudi Arabian Oil Co Senior Unsecured		D	2	1.E FE	7,338,440	71.2080	7,120,750	10,000,000	7,385,340		45,400			3.250	5.035	MN	33,403	325,000	12/19/2022	11/24/2050
BS8781-51-7	Banco de Chile Senior Unsecured		D	2	1.F FE	8,161,188	86.3610	8,161,158	9,450,000	8,321,557		114,237			2.990	4.818	JD	17,267	282,555	07/29/2022	12/09/2031
BT4309-49-3	Prosus NV Senior Unsecured		D	2	2.C FE	3,747,500	86.5590	4,327,974	5,000,000	3,866,998		96,882			4.193	8.076	JJ	94,343	209,650	10/03/2022	01/19/2032
BW4679-87-2	Antofagasta PLC Senior Unsecured		D	2	2.B FE	5,367,120	100.1440	5,287,590	5,280,000	5,357,391		(7,357)			5.625	5.400	MN	39,600	297,000	08/03/2022	05/13/2032
BX0460-26-7	Aviva PLC Junior Subordinated		B	2	2.B FE	5,832,011	91.3640	6,403,887	7,009,227	6,428,715		(23)		331,482	6.875	7.490	JD	22,383	480,690	09/12/2022	06/15/2124
D2736#-AS-8	Fritz Draexlmaier GmbH & Co KG SR NTS SER T		D		2.C PL	3,000,000	97.4810	2,924,431	3,000,000	3,000,000					4.530	4.530	JJ	58,890	135,900	06/28/2019	07/25/2025
F1000#-AA-6	Akiem Holding Sas SR SECD NTS		B		2.C PL	9,465,563	86.7730	8,128,186	9,367,135	9,367,135				284,327	1.750	1.751	JD	455	162,981	07/23/2019	09/05/2034
F1000#-AC-2	Akiem Holding Sas SR SECD NTS		B		2.C PL	11,904,478	77.5680	8,561,949	11,038,015	11,038,015				335,044	1.500	1.500	JD	460	164,295	03/18/2021	04/13/2036
F1369#-AL-7	BUREAU VERITAS SA SR NTS		D		2.C	6,000,000	91.3950	5,483,722	6,000,000	6,000,000					3.210	3.210	JJ	85,065	192,600	01/01/2020	01/22/2030
F2977#-AA-3	ELIS SA SR NTS SER A		B		2.C PL	25,805,873	94.1490	23,901,990	25,387,434	25,387,434				770,601	2.700	2.700	AO	127,572	672,328	04/24/2019	04/24/2029
F6866T-NN-6	Orange SA Junior Subordinated		B	2	2.C FE	2,392,906	93.1170	2,055,648	2,207,603	2,248,733		(14,322)		69,359	1.750	1.104	MAR	30,294	37,313	10/28/2021	03/19/2124
G0398N-Z6-2	Antofagasta PLC Senior Unsecured	RA	D	2	2.B FE	3,886,000	82.8130	3,312,500	4,000,000	3,910,708		11,822			2.375	2.738	AO	20,319	95,000	11/17/2021	10/14/2030
G0488*-AA-2	ATLANTICA YIELD PLC SR SECD NTS		B		2.C PL	26,332,800	94.6920	25,085,097	26,491,236	26,491,236				804,105	1.960	1.960	MJSD	15,865	508,442	02/06/2020	06/20/2026
G1591#-AU-6	BRITVIC PLC SR NTS SER A		B		2.C	6,792,781	96.2590	6,440,340	6,690,625	6,656,951		30,072		340,495	2.310	2.763	FA	56,240	54,423	06/01/2018	02/20/2025
G1591#-AV-4	BRITVIC PLC SR NTS SER B		B		2.C	5,557,881	92.9390	5,033,779	5,416,221	5,380,151		11,351		276,376	2.520	2.743	FA	49,667	132,692	06/01/2018	02/20/2027
G1591#-BH-4	BRITVIC PLC SR NTS SER N		B		2.C	2,609,195	81.1580	2,068,560	2,548,810	2,548,810				131,424	2.190	2.190	MN	7,287	54,148	05/14/2020	05/14/2032
G1591#-BJ-0	BRITVIC PLC SR NTS SER O		B		2.C	1,083,600	81.7140	901,964	1,103,801	1,103,801				33,504	1.150	1.150	MN	1,657	12,390	05/14/2020	05/14/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G1746#-AC-0	CADENT FINANCE PLC GTD SECD NTS SER 3		B		1.G FE	10,267,200	81.5710	8,316,335	10,195,239	10,195,239				525,695	2.890	2.890	MS	83,482	283,787	02/15/2019	03/19/2034
G1746#-AD-8	CADENT FINANCE PLC GTD SECD NTS SER 4		B		1.G FE	10,278,000	72.9720	7,439,652	10,195,239	10,195,239				525,695	2.990	2.990	MS	86,371	293,607	02/15/2019	03/19/2039
G2037*-AJ-5	CHANEL LTD SR NTS SER A		D		1.D	1,000,000	86.0730	860,731	1,000,000	1,000,000					2.450	2.450	AO	5,308	24,500	10/02/2020	10/13/2030
G2037*-AK-2	CHANEL LTD SR NTS SER B		D		1.D	13,000,000	82.5890	10,736,582	13,000,000	13,000,000					2.550	2.550	AO	71,825	331,500	10/02/2020	10/13/2032
G2037*-AL-0	CHANEL LTD SR NTS SER C		D		1.D	18,000,000	78.9630	14,213,381	18,000,000	18,000,000					2.700	2.700	AO	105,300	486,000	10/02/2020	10/13/2035
G2037*-AM-8	CHANEL LTD SR NTS SER D		D		1.D	11,500,000	76.2120	8,764,344	11,500,000	11,500,000					3.200	3.200	AO	79,733	368,000	10/02/2020	10/13/2040
G2181L-AA-1	CK Hutchison International 20 Senior Unsecured	RA	D	2	1.F FE	8,112,000	87.5760	7,006,094	8,000,000	8,085,197		(12,841)			2.500	2.312	MN	29,444	200,000	11/17/2021	05/08/2030
G24524-BC-6	Country Garden Holdings Co Ltd Senior Secured		D	2	6. *	600,377	8.3040	796,352	9,590,000	625,328		(22,021)	9,255,858		5.625	4.826	JJ	250,239	539,438	09/24/2020	01/14/2030
G24524-BD-4	Country Garden Holdings Co Ltd Secured		D	2	6. *	572,873	8.2430	756,662	9,180,000	667,403		11,960	8,860,573		5.125	3.796	JJ	218,248	470,475	10/02/2020	01/14/2027
G24524-BF-9	Country Garden Holdings Co Ltd Senior Secured		D	2	6. *	304,667	8.4040	411,804	4,900,000	314,861		(21,671)	4,783,448		4.800	3.768	FA	94,733	235,200	10/15/2020	08/06/2030
G3663#-AA-9	FORTH PORTS FINANCE PLC GTD SR SECD NTS SER A		B		2.C	6,829,522	93.8530	6,339,160	6,754,346	6,674,168		26,678		341,694	2.620	3.043	JD	7,865	183,038	06/01/2018	12/15/2026
G4378*-AG-4	HEATHROW AIRPORT LTD SR SECD NTS SER A		B		2.A	7,069,500	74.6580	4,757,237	6,372,024	6,372,024				328,560	2.610	2.610	JD	1,848	165,813	03/27/2018	06/27/2036
G4378*-AH-2	HEATHROW AIRPORT LTD SR SECD NTS SER A		B		2.A	19,556,969	75.6210	14,455,782	19,116,073	19,116,073				985,679	2.920	2.920	JJ	254,286	553,699	04/17/2019	07/17/2037
G4936@-AA-0	Iput Property Fund SR SECD NTS SER A		B		1.G PL	6,472,771	85.0480	5,632,596	6,622,809	6,622,809				201,026	1.100	1.100	MN	8,499	71,541	05/19/2020	05/19/2030
G4936@-AB-8	Iput Property Fund SR SECD NTS SER B		B		1.G PL	3,236,386	81.8250	2,709,567	3,311,404	3,311,404				100,513	1.250	1.250	MN	4,829	40,648	05/19/2020	05/19/2032
G5146M-AA-6	JMH Co Ltd Senior Unsecured	RA	D	2	1.E FE	5,075,000	79.2910	3,964,539	5,000,000	5,065,895		(4,557)			2.875	2.746	AO	32,743	143,750	01/21/2022	04/09/2036
G5146M-AB-4	JMH Co Ltd Senior Unsecured	RA	D	2	1.E FE	15,177,000	85.1120	12,766,776	15,000,000	15,139,551		(18,026)			2.500	2.356	AO	85,417	375,000	11/17/2021	04/09/2031
G5560@-AB-8	LONDON LUTON AIRPORT HLDG I LT SR SECD SER 1 NTS		B		2.C	12,511,412	90.6980	10,980,685	12,106,846	12,053,488		14,213		620,209	3.230	3.360	FA	145,558	379,097	06/01/2018	08/17/2027
G5600#-AL-6	LondonMetric Property PLC SR NTS SER D		B		2.C	17,366,176	78.0290	12,430,043	15,930,061	15,930,061				821,399	2.340	2.340	MS	103,545	359,951	03/17/2021	06/16/2033
G5631S-AB-3	Logan Group Co Ltd Senior Unsecured		D	2	6. *	2,504,045	6.8880	626,827	9,100,000	626,827	303,711	140,021	1,877,218		5.250	52.353	AO			04/20/2021	10/19/2025
G5825A-AC-6	MARB BondCo PLC Senior Unsecured		D	2	3.A FE	9,725,000	81.1710	8,117,083	10,000,000	9,779,523		26,123			3.950	4.315	JJ	166,778	395,000	11/17/2021	01/29/2031
G6076#-AD-7	MIDLAND MOTORWAYS GROUP LTD GTD SR SECD NTS		B		2.B PL	4,801,104	83.4250	3,985,634	4,777,504	4,777,504				246,342	2.550	2.550	JD	338	121,195	03/02/2022	12/31/2039
G6076#-AF-2	MIDLAND MOTORWAYS GROUP LTD GTD SR SECD NTS 2B PP		B		2.B PL	7,721,411	62.9010	4,809,672	7,646,429	7,646,429				394,272	3.020	3.020	JD	641	229,725	01/02/2020	12/31/2050
G6302*-AB-1	Moto Investments Ltd Senior Secured		B	2	2.B PL	6,609,036	78.6660	5,012,609	6,372,024	6,372,024				328,560	3.270	3.270	JD	9,839	206,271	02/25/2022	06/15/2037
G6994Y-AA-1	Pension Insurance Corp PLC Subordinated		B		2.A FE	1,397,911	100.1270	1,276,018	1,274,405	1,293,011		(35,422)		67,507	6.500	3.471	JUL	41,192	82,537	09/25/2019	07/03/2024
G7016V-AE-1	Pershing Square Holdings Ltd/F Senior Unsecured		D	2	2.A FE	9,967,000	78.8060	7,880,572	10,000,000	9,973,519		2,955			3.250	3.289	AO	81,250	325,000	09/28/2021	10/01/2031
G7059#-AA-2	PHOENIX NATURAL GAS LTD GTD SR SECD NTS		B		2.B	10,045,219	97.3780	9,679,767	9,940,358	9,907,354		56,926		505,634	2.120	2.688	JJ	103,026	204,798	06/01/2018	08/05/2024
G7304*-AA-9	Golub Capital Partners Clo 42M GTD SECD NTS SER 1		B		2.B FE	11,891,776	90.4570	10,375,105	11,469,644	11,447,473		7,086		589,453	2.960	3.017	JD	10,374	339,661	02/10/2020	10/31/2027
G7304*-AB-7	Golub Capital Partners Clo 42M GTD SECD NTS SER 2		B		2.B FE	12,044,645	86.1360	9,879,473	11,469,644	11,520,397		(8,097)		594,649	3.070	2.986	JD	10,759	352,284	02/10/2020	10/31/2029
G7304*-AE-1	Golub Capital Partners Clo 42M GTD SECD NTS SER 5		B		2.B FE	12,682,000	85.4590	10,890,880	12,744,049	12,744,049				657,119	3.290	3.290	JD	12,811	419,476	08/15/2018	08/30/2030
G7304*-AJ-0	Golub Capital Partners Clo 42M GTD SECD NTS SER 9		B		2.B FE	39,186,180	72.7520	27,814,522	38,232,146	38,232,146				1,971,358	2.930	2.929	JD	34,228	1,120,729	10/23/2020	01/21/2036
G73065-AE-7	Quadgas Finance PLC Senior Secured		B	2	2.B FE	6,108,893	88.7010	4,747,706	5,352,500	5,607,683		(46,837)		294,542	3.375	2.416	SEP	51,967	175,529	11/03/2021	09/17/2029
G7334@-AX-1	Rrpf Engine Leasing Ltd SR SECD NTS SER V		D		2.C FE	2,000,000	87.3960	1,747,912	2,000,000	2,000,000					4.700	4.701	FA	36,556	94,000	01/18/2019	06/13/2033
G7737#-AC-8	SGN MIDCO LTD GTD SR SECD NTS SER 3		B		2.C PL	2,797,300	88.9180	2,266,346	2,548,810	2,548,810				131,424	2.900	2.900	MS	21,969	71,543	03/14/2018	03/14/2030
G7737#-AD-6	SGN MIDCO LTD GTD SR SECD NTS SER 3		B		2.C PL	4,195,950	83.6670	3,198,784	3,823,215	3,823,215				197,136	3.020	3.020	MS	34,318	111,755	03/14/2018	03/14/2033
G7737#-AE-4	SGN MIDCO LTD GTD SR SECD NTS SER 5		B		2.B PL	2,797,300	76.1820	1,941,726	2,548,810	2,548,810				131,424	3.110	3.110	MS	23,560	76,724	03/14/2018	03/14/2038
G7898#-AA-7	SCOTLAND GAS NETWORKS PLC SR NTS SER A		B		2.A	6,577,500	88.4680	5,637,226	6,372,024	6,372,024				328,560	2.740	2.740	MS	45,588	167,002	06/27/2018	09/27/2030
G7S40B-AA-3	Rothesay Life PLC Subordinated		B		2.A FE	2,042,844	103.2740	1,842,576	1,784,167	1,889,154		(52,643)		98,652	8.000	4.514	OCT	24,569	135,721	09/25/2019	10/30/2025
G8038#-AM-0	SERCO GROUP PLC SR NTS SER C		D		2.C PL	3,990,708	99.2770	3,733,605	3,760,810	3,786,312		(67,682)			5.080	3.215	MN	24,943	95,525	10/15/2020	05/14/2024
G8038#-AN-8	SERCO GROUP PLC SR NTS SER A		D		2.C PL	15,000,000	95.3670	14,304,994	15,000,000	15,000,000					3.270	3.270	AO	113,088	490,500	09/16/2020	10/08/2025
G8038#-AP-3	SERCO GROUP PLC SR NTS SER B		D		2.C PL	30,000,000	92.4820	27,744,726	30,000,000	30,000,000					3.550	3.550	AO	245,542	1,065,000	09/16/2020	10/08/2027
G8090*-AC-1	First Omega Shipping Inc SR SECD GTD NTS SER C		D		2.C	6,000,000	87.5970	5,255,816	6,000,000	6,000,000					3.830	3.830	MS	76,600	229,800	02/27/2020	03/01/2035
G81043-AP-9	Shimao Group Holdings Ltd Senior Secured		D		6. *	1,571,762	4.3750	269,806	6,167,000	269,806	225,093	191,775	1,301,955		6.125	141.130	FA			09/24/2021	02/21/2024
G81269-AA-3	Shimao Group Holdings Ltd Senior Unsecured		D	2	6. *	2,635,870	4.0850	823,536	20,160,000	823,536		89,212	1,812,334		4.600	48.858	JJ			05/14/2021	07/13/2030
G8287#-AA-4	SOUTHERN GAS NETWORKS PLC SR NTS SER A		B		2.A	9,208,500	88.4680	7,892,117	8,920,834	8,920,834				459,984	2.740	2.740	MS	63,824	233,803	06/27/2018	09/27/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G87602-AC-5	Tengizchevroil Finance Co Inte Senior Secured		D	2	3.A FE	10,150,000	82.6980	8,269,766	10,000,000	10,115,173		(16,873)			3.250	3.042	FA	122,778	325,000	11/17/2021	08/15/2030
G8850L-AD-2	Three Gorges Finance I Cayman Senior Unsecured		D	2	1.E FE	2,491,460	73.3750	1,761,003	2,400,000	2,484,565		(2,208)			3.200	3.000	AO	16,000	76,800	10/06/2020	10/16/2049
G9000#-AB-6	KKR CLO 48 Ltd GTD SR SECD NTS SER B		B		2.A PL	1,212,503	71.8730	915,953	1,274,405	1,274,405				65,712	2.760	2.760	JJ	16,219	34,946	08/21/2019	01/15/2040
G9000#-AC-4	KKR CLO 48 Ltd GTD SR SECD NTS SER C		B		2.A PL	12,125,033	67.1050	8,551,915	12,744,049	12,744,049				657,119	2.890	2.890	JJ	169,829	365,918	08/21/2019	01/15/2045
G9000#-AD-2	KKR CLO 48 Ltd GTD SR SECD NTS SER D		B		2.A PL	18,187,550	71.7200	13,710,053	19,116,073	19,116,073				985,679	2.790	2.790	JJ	245,928	529,884	08/21/2019	01/15/2050
J8129E-AG-3	Takeda Pharmaceutical Co Ltd Senior Unsecured		B	2	2.A FE	5,629,882	98.8030	5,452,946	5,519,007	5,501,119		2,274		166,857	3.000	3.027	NOV	18,547	164,116	04/20/2021	11/21/2030
K2162@-AD-8	DANISH CROWN A/S GTD SR NTS SER B		D		2.C	10,000,000	94.3560	9,435,593	10,000,000	10,000,000					3.770	3.770	JD	31,417	377,000	06/01/2016	06/01/2028
K26095-AB-3	Danica Pension Livsforsikrings Subordinated		B	2	2.B FE	2,481,713	98.9850	2,185,188	2,207,603	2,295,999		(48,921)		70,830	4.375	2.003	SEP	24,805	92,426	09/25/2019	09/29/2045
L0175#-AE-2	ALPHA TRAINS FINANCE SA SR SECD NTS SER 19		B		2.B FE	9,298,150	79.9160	7,497,922	9,382,313	9,382,313				284,787	1.380	1.380	JD	360	128,479	10/02/2019	09/30/2031
L8367#-AG-8	Shurgard Luxembourg Sarl GTD SR NTS		B		2.C	18,175,429	80.0010	13,245,758	16,557,022	16,557,022				502,566	1.240	1.240	JJ	89,537	204,516	02/12/2021	07/23/2031
L8749#-AA-0	STADIUM FINANCE COMPANY SARL SR SECD NTS SER A		B		1.G PL	3,294,071	83.2470	2,681,009	3,220,549	3,220,549				97,755	2.220	2.208	JUL	29,989	71,386	03/26/2019	07/30/2049
L8749#-AB-8	STADIUM FINANCE COMPANY SARL SR SECD NTS SER B		B		1.G PL	24,170,727	84.6970	20,014,903	23,631,252	23,631,252				717,294	2.370	2.356	JUL	234,914	559,197	03/26/2019	07/30/2049
L8749#-AC-6	STADIUM FINANCE COMPANY SARL SR SECD NTS SER C		B		1.G PL	13,190,646	85.9660	11,086,376	12,896,240	12,896,240				391,448	2.500	2.485	JUL	135,231	321,909	03/26/2019	07/30/2049
L9031*-AH-4	TERMINAL INVESTMENT LTD SA GTD SECD SR NTS		D		2.B PL	6,000,000	95.9670	5,758,034	6,000,000	6,000,000					4.470	4.470	MN	43,955	268,200	05/02/2019	05/02/2029
L9619@-AA-7	VTG FINANCE SA SR SECD NTS SER 1		B		2.B FE	7,630,350	82.8790	5,946,357	7,174,710	7,174,710				217,778	1.450	1.450	AO	17,917	101,724	10/01/2020	10/29/2032
L9619@-AB-5	VTG FINANCE SA SR SECD NTS SER 2		B		2.B FE	5,863,900	79.0710	4,363,961	5,519,007	5,519,007				167,522	1.700	1.700	AO	16,158	91,740	10/01/2020	10/29/2035
L9619@-AC-3	VTG FINANCE SA SR SECD NTS SER 3		B		2.B FE	5,868,222	72.9900	4,028,309	5,519,007	5,519,007				167,522	1.980	1.980	AO	18,820	106,851	10/01/2020	10/29/2040
M0R52W-AB-9	Abu Dhabi Crude Oil Pipeline L Senior Secured	RA	D	1	1.C FE	5,884,695	92.3130	5,538,750	6,000,000	5,906,686		4,020			4.600	4.743	JD	767	276,000	02/27/2018	11/02/2047
M1586M-AC-1	Bank Hapoalim BM Subordinated	RA	D	2	2.B FE	10,100,000	86.9220	8,692,188	10,000,000	10,059,668		(20,643)			3.255	3.033	JJ	144,667	325,500	11/17/2021	01/21/2032
M28505-AF-8	DP World Ltd/United Arab Emira Senior Unsecured	RA	D	2	2.B FE	4,120,000	84.4750	3,379,000	4,000,000	4,112,769		(2,361)			4.700	4.512	MS	47,522	188,000	10/05/2020	09/30/2049
M7031A-BE-0	Mizrahi Tefahot Bank Ltd Subordinated	RA	D	2	2.C FE	5,075,000	88.8750	4,443,750	5,000,000	5,039,996		(16,891)			3.077	2.711	AO	35,898	153,850	11/17/2021	04/07/2031
M8180A-AE-8	QatarEnergy Senior Unsecured	M	D	2	1.C FE	20,400,000	76.8790	15,375,844	20,000,000	20,366,536		(16,301)			3.125	2.987	JJ	293,403	625,000	11/17/2021	07/12/2041
M8180A-AF-5	QatarEnergy Senior Unsecured	RA	D	2	1.C FE	8,290,000	73.4520	5,876,191	8,000,000	8,276,777		(6,456)			3.300	3.110	JJ	123,933	264,000	11/17/2021	07/12/2051
M8237R-AA-2	Saudi Arabian Oil Co Senior Unsecured	RA	D		1.E FE	28,233,850	90.3950	22,598,645	25,000,000	27,840,950		(140,970)			4.250	3.297	AO	221,354	1,062,500	11/17/2021	04/16/2039
N22616-HJ-3	Cooperatieve Rabobank UA Junior Subordinated		B	2	2.C FE	4,655,148	82.5920	3,646,585	4,415,206	4,430,322		(3,529)		134,744	3.100	3.012	JD	1,122	136,258	11/03/2021	06/29/2124
N4281@-BZ-7	KONINKLIJKE VOPAK NV SR NTS SER AA		D		2.B	3,000,000	88.4800	2,654,394	3,000,000	3,000,000					3.270	3.270	JD	3,270	98,100	07/01/2020	12/19/2030
N4281@-CC-7	KONINKLIJKE VOPAK NV SR NTS SER DD		D		2.B YE	1,000,000	85.7450	857,447	1,000,000	1,000,000					3.370	3.370	JD	1,123	33,700	07/01/2020	12/19/2032
N4281@-CJ-2	KONINKLIJKE VOPAK NV SUB NTS SER C		D		2.C	7,000,000	91.1470	6,380,288	7,000,000	7,000,000					4.070	4.070	JD	9,497	284,900	07/01/2020	12/19/2028
N484BN-CL-0	JT International Financial Ser Senior Unsecured		B	2	1.E FE	2,089,182	82.3420	1,574,051	1,911,607	1,962,018		(4,863)		101,680	2.750	2.420	SEP	13,571	50,065	01/27/2022	09/28/2033
N5946*-AC-5	Nsi Nv TERM LOAN		B		2.C	22,570,000	83.0860	18,342,085	22,076,030	22,076,030				670,088	1.700	1.700	FA	144,905	367,624	07/03/2019	08/12/2031
N5S29S-AB-5	MDGH GMTN RSC Ltd Senior Unsecured	RA	D	2	1.C FE	5,256,500	80.4260	4,021,303	5,000,000	5,236,988		(5,801)			3.700	3.419	MN	27,750	185,000	06/17/2020	11/07/2049
N5S29S-AX-7	MDGH GMTN RSC Ltd Senior Unsecured	RA	D	2	1.C FE	5,525,000	83.5780	4,178,875	5,000,000	5,485,845		(11,586)			3.950	3.384	MN	21,944	197,500	06/17/2020	05/21/2050
N64038-AA-5	NN Group NV Subordinated		B	2	2.B FE	2,464,180	99.9610	2,206,732	2,207,603	2,224,450		(61,783)		68,958	4.625	1.736	APR	74,763	100,983	09/25/2019	04/08/2044
N7891*-AF-9	AVR-AFVALVERWERKING BV GTD SR SECD NTS SER F		B		2.A PL	3,523,500	92.6260	3,067,220	3,311,404	3,311,404				100,513	2.060	2.060	JD	189	67,690	09/21/2018	12/30/2028
N8505#-AB-0	TENNET HOLDING BV SR NTS SER B		B		1.G	6,841,800	91.7000	6,073,143	6,622,809	6,622,809				201,026	1.830	1.830	JJ	52,856	120,730	10/24/2018	01/24/2031
P0606*-AA-9	AES Mexico Generation Holdings SECURED		D		2.C PL	3,370,294	93.5000	3,151,225	3,370,294	3,370,294					5.620	5.661	MJSD	526	47,353	11/26/2019	11/26/2027
P16236-AG-9	Banco BBVA Peru SA Subordinated		D	2	2.C FE	2,914,275	98.8750	2,966,250	3,000,000	2,925,951		10,861			5.250	5.762	MS	43,313	157,500	12/05/2022	09/22/2029
P3083S-AD-7	Consorcio Transmantaro SA Senior Unsecured	C	D		2.C FE	10,578,500	94.2610	9,143,278	9,700,000	10,417,589		(92,236)			4.700	3.638	AO	94,979		08/12/2022	04/16/2034
P3143N-AS-3	Corp Nacional del Cobre de Chi Senior Unsecured		D		2.A FE	10,390,000	97.1580	9,715,813	10,000,000	10,376,150		(10,534)			5.625	5.315	AO	114,063	562,500	07/29/2022	10/18/2043
P3143N-BF-0	Corp Nacional del Cobre de Chi Senior Unsecured	RA	D	2	2.A FE	2,542,250	72.2320	1,805,804	2,500,000	2,539,205		(922)			3.700	3.606	JJ	38,799	92,500	06/17/2020	01/30/2050
P3596@-AA-3	EVM Energia Del Valle de Mexic SECURED		D		2.B PL	18,000,000	85.0000	15,300,000	18,000,000	18,000,000					6.020	6.022	JD	3,010	1,083,600	10/01/2019	12/31/2040
P3R94G-AA-7	Corp Financiera de Desarrollo Subordinated		D	2	3.A FE	536,500	99.2780	496,388	500,000	505,478		(9,926)			5.250	3.182	JJ	12,104	26,250	10/01/2020	07/15/2029
P4717#-AA-3	GLOBAL BANK CORP Global Bank Corp		D		2.A PL	4,534,075	97.0000	4,413,500	4,550,000	4,594,837		(2,570)			8.682	3.385	MJSD	34,083	101,272	09/20/2021	12/20/2027
P4831#-AA-4	GENRENT DEL PERU SAC SENIOR		D		2.C FE	4,336,840	96.0000	4,163,367	4,336,840	4,336,840					5.850	5.848	JJ	106,415		02/02/2018	01/31/2037
P7003*-AA-3	La Bufa Wind Sapi De Cv SECURED		D		3.B PL	21,205,302	90.2500	19,137,785	21,205,302	21,205,302					6.770	6.828	MJSD	3,988	358,900	07/01/2019	09/30/2037
Q0458*-AF-6	AQUASURE FINANCE PTY LTD GTD SR SECD NTS SER 18A		D		1.G FE	8,329,110	93.1540	7,758,901	8,329,110	8,329,110					4.320	4.319	JJ	168,914	359,818	01/15/2019	01/12/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Q0697#-AB-2	Ausgrid Finance Pty Ltd GTD SR SECD NTS SER B		D		2.A FE	3,000,000	92.0050	2,760,142	3,000,000	3,000,000					3.600	3.600	AO	27,000	108,000	09/06/2017	10/01/2029
Q1298@-AB-5	CPOF FINANCE PTY LTD SR GTD NTS SER B		D		2.B FE	7,000,000	94.7660	6,633,624	7,000,000	7,000,000					4.490	4.490	MS	82,940	314,300	06/26/2018	09/26/2028
Q2312*-AA-9	CHARTER HALL FUNDS MANAGEMENT SR GTD NTS SER A		D		2.A FE	10,000,000	95.8850	9,588,520	10,000,000	10,000,000					4.610	4.610	FA	162,631	461,000	05/24/2018	08/24/2028
Q2762#-AA-0	CONNECTEAST FINANCE PTY LTD SR SECD NTS SER A		B		2.B FE	8,238,907	97.2100	7,483,879	7,698,701	7,574,969		34,513		3,239	4.305	4.800	JJ	142,699	335,829	06/01/2018	07/26/2027
Q3971@-AG-4	General Property Trust GTD SR NTS SER G		D		1.F	1,500,000	90.7030	1,360,548	1,500,000	1,500,000					3.630	3.630	JD	1,664	54,450	12/20/2017	12/20/2029
Q3973#-AC-9	GPT WHOLESALE OFFICE FUND NO1 GTD SR NTS		D		1.G	8,000,000	91.9150	7,353,174	8,000,000	8,000,000					4.400	4.400	FA	140,800	352,000	10/17/2018	02/07/2032
Q5664#-AB-0	LONSDALE FINANCE PTY LTD GTD SR SECD NTS SER B		D		2.B FE	8,000,000	92.9360	7,434,886	8,000,000	8,000,000					4.270	4.270	AO	85,400	341,600	06/27/2018	10/01/2030
Q5664#-AC-8	LONSDALE FINANCE PTY LTD GTD SR SECD NTS SER C		D		2.B FE	3,000,000	89.6740	2,690,206	3,000,000	3,000,000					4.340	4.340	AO	32,550	130,200	06/27/2018	10/01/2033
Q5995#-AF-1	MERIDIAN ENERGY LTD SR GTD NTS 19-1B		D		2.A	4,000,000	89.9280	3,597,128	4,000,000	4,000,000					3.960	3.960	AO	27,280	158,400	04/29/2019	04/29/2031
Q5995#-AG-9	MERIDIAN ENERGY LTD SR GTD NTS 19-1C		D		2.A	9,000,000	86.4290	7,778,652	9,000,000	9,000,000					4.060	4.060	AO	62,930	365,400	04/29/2019	04/29/2034
Q6235#-AT-9	MIRVAC GROUP FINANCE LTD GTD SR NTS SER R		D		1.G PL	5,000,000	93.0840	4,654,207	5,000,000	5,000,000					4.080	4.080	MS	58,367	204,000	03/12/2019	09/18/2030
Q6518#-AE-0	NSW PORTS FINANCE CO PTY LTD GTD SR SECD NTS		D		2.B FE	4,020,460	93.8890	3,849,442	4,100,000	4,058,443		7,615			3.860	4.093	MN	25,058	79,130	07/19/2018	11/04/2028
Q7160#-AP-4	ORICA FINANCE LTD GTD SR NTS SER 20-B		D		2.B	4,000,000	89.2640	3,570,541	4,000,000	4,000,000					3.400	3.400	AO	25,311	136,000	06/12/2020	10/24/2030
Q7724#-AM-0	Powerco Ltd GTD SR SECD FRN 18B		B		2.B FE	10,303,500	101.7760	9,646,859	9,478,493	9,478,493				(41,992)	7.440	3.835	MJSD	36,609	643,833	08/16/2018	12/13/2030
Q7794#-AH-6	QPH FINANCE CO PTY LTD GTD SR SECD NTS SER B		D		2.B FE	2,000,000	93.1890	1,863,777	2,000,000	2,000,000					4.110	4.110	FA	32,652	82,200	07/18/2018	08/08/2030
Q8501*-AE-9	SHOPPING CENTRES AUSTRALASIA P GTD SR NTS SER E		D		2.A FE	5,000,000	92.4100	4,620,516	5,000,000	5,000,000					4.610	4.610	MS	69,790	230,500	06/12/2018	09/12/2031
Q8773@-AU-2	STOCKLAND TRUST MANAGEMENT LTD GTD SR NTS SER 19B		D		1.G	17,000,000	89.9070	15,284,244	17,000,000	17,000,000					3.910	3.910	AO	112,630	664,825	04/03/2019	04/30/2031
Q9194*-AM-1	TRANSURBAN QUEENSLAND FINANCE GTD SR SECD NTS SER L		D		2.B FE	4,000,000	93.3350	3,733,415	4,000,000	4,000,000					4.060	4.060	MN	20,751	162,400	03/27/2019	05/15/2031
Q9194*-AN-9	TRANSURBAN QUEENSLAND FINANCE GTD SR SECD NTS SER M		D		2.B FE	12,000,000	90.7150	10,885,781	12,000,000	12,000,000					4.160	4.160	MN	63,787	499,200	03/27/2019	05/15/2034
Q9389#-AG-5	Vector Ltd SR NTS 17-1-B		D		2.A FE	1,000,000	92.8730	928,732	1,000,000	1,000,000					3.590	3.590	AO	6,582	35,900	10/25/2017	10/25/2029
Q9609*-AB-4	WestConnex Finance Co Pty Ltd GTD SR SECD NTS SER B		D		2.A FE	4,000,000	83.8130	3,352,538	4,000,000	4,000,000					3.080	3.080	JD	5,476	123,200	05/11/2021	06/15/2033
Q9609*-AC-2	WestConnex Finance Co Pty Ltd GTD SR SECD NTS SER C		D		2.A FE	2,000,000	80.9050	1,618,101	2,000,000	2,000,000					3.280	3.280	JD	2,916	65,600	05/11/2021	06/15/2036
R9836#-AA-6	WELCO ECO SHIP AS SR SECD NTS SER A		D		1.G PL	1,942,249	98.2310	1,927,164	1,961,868	1,950,466		1,180			5.300	5.503	MON	289	103,979	05/11/2016	04/30/2031
R9836#-AB-4	WELCO ECO SHIP AS SR SECD NTS SER B		D		1.G PL	1,942,249	98.4720	1,931,896	1,961,868	1,950,257		1,166			6.110	6.339	MON	333	105,147	06/24/2016	04/30/2031
T3666J-JY-3	Eni SpA Junior Subordinated		B	2	2.B FE	8,607,022	91.6040	7,077,899	7,726,610	8,209,524				249,189	3.375	3.176	OCT	57,000	248,747	10/28/2021	01/01/9999
X4771#-AK-5	LANDSNET HF SR NTS SER B		D		2.B	5,000,000	90.0340	4,501,705	5,000,000	5,000,000					3.800	3.800	FA	69,139	228,000	02/03/2020	02/20/2031
X4771#-AL-3	LANDSNET HF SR NTS SER C		D		2.B	10,000,000	88.8220	8,882,158	10,000,000	10,000,000					3.850	3.850	FA	140,097	384,970	02/03/2020	02/20/2032
X5151*-AF-7	LANDSVIRKJUN SR NTS SER C		D		1.G FE	3,000,000	98.3340	2,950,014	3,000,000	3,000,000					4.300	4.300	MS	40,492	129,000	03/08/2018	03/08/2025
X5151*-AJ-9	LANDSVIRKJUN SR NTS SER A		D		2.A	2,000,000	87.1980	1,743,965	2,000,000	2,000,000					2.790	2.790	MN	6,665	55,800	08/26/2020	11/18/2029
Y048D8-AA-8	Axiata Spv5 Labuan Ltd Senior Unsecured	RA	D	2	2.B FE	11,859,028	68.7210	8,396,288	12,218,000	11,883,318		7,686			3.064	3.217	FA	137,265	374,360	10/16/2020	08/19/2050
Y0606W-CC-2	Bangkok Bank PCL/Hong Kong Subordinated		D	2	2.C FE	5,329,750	84.3980	5,063,850	6,000,000	5,379,108		34,995			3.466	4.540	MS	56,611	207,960	08/05/2022	09/23/2036
Y20246-J5-7	DBS Group Holdings Ltd Subordinated		D	2	1.F FE	7,935,200	92.7560	7,420,465	8,000,000	7,949,009		6,553			1.822	1.917	MS	44,943	145,760	11/17/2021	03/10/2031
Y458J4-AD-6	Kasikornbank PCL/Hong Kong Subordinated		D	2	3.A FE	16,125,566	92.1140	14,848,759	16,120,000	16,123,304		(1,128)			3.343	3.335	AO	133,226	538,892	10/25/2021	10/02/2031
Y6421X-BY-3	NTPC Ltd Senior Unsecured		D		2.C FE	2,595,150	98.5620	2,687,785	2,727,000	2,683,383		18,736			4.250	5.044	FA	40,242	115,898	10/15/2018	02/26/2026
Y6886M-AE-0	Petronas Capital Ltd Senior Unsecured	RA	D	2	1.G FE	5,009,500	85.5610	4,278,050	5,000,000	5,007,761		(876)			2.480	2.458	JJ	52,700	124,000	11/17/2021	01/28/2032
Y71260-AD-8	Indofood CBP Sukses Makmur Tbk Senior Unsecured		D	2	2.C FE	5,354,484	86.7720	4,833,182	5,570,000	5,358,363		3,879			3.541	4.084	AO	35,064	98,617	10/26/2023	04/27/2032
Y7138A-AF-7	Pertamina Persero PT Senior Unsecured	M	D		2.B FE	23,772,500	101.7700	20,354,042	20,000,000	23,500,142		(114,576)			5.625	4.284	MN	128,125	1,125,000	11/17/2021	05/20/2043
Y7563*-AC-1	Seaspan Holdco III Ltd SR SECD NTS SER C		D		2.B PL	5,000,000	86.3290	4,316,458	5,000,000	5,000,000					4.060	4.060	MJSD	14,661	203,156	05/12/2021	06/05/2033
Z08193-28-6	KazMunayGas National Co JSC Senior Unsecured	C	D	2	2.B FE	6,695,000	83.0850	5,400,505	6,500,000	6,660,584		(15,619)			3.500	3.176	AO	48,660	227,500	09/29/2021	04/14/2033
ZQ5578-60-9	Adani Energy Solutions Ltd Senior Secured	C	D		2.C FE	6,362,380	78.9640	4,845,475	6,136,345	6,344,554		4,123			4.250	3.743	MN	28,977	130,397	08/30/2021	05/21/2036
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						10,935,865,302	XXX	9,652,136,511	10,663,187,129	10,845,380,913	557,168	(9,794,781)	38,676,822	28,327,160	XXX	XXX	XXX	93,949,421	369,060,149	XXX	XXX

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00192J-AD-8	APS Resecuritization Trust 201 APS 2016-1 3A			4	1.A FM	665,344	16.7670	665,344	3,968,121	665,344		(70,406)	77,711		2.466	6.227	MON	1,631	219,919	03/18/2016	09/30/2055
00212J-BN-1	ASG Resecuritization Trust 200 ASG 2009-3 M35			4	1.A FM	10,374,605	79.4030	10,579,219	13,323,499	10,386,739		12,134			3.473	7.011	MON	38,425		12/14/2023	03/26/2037
00214W-AA-9	APS Resecuritization Trust 201 APS 2016-3 1A			4	1.F FE	2,164,965	150.8720	2,217,161	1,469,561	2,193,535		28,570			7.720	1.708	MON	1,576		12/14/2023	11/27/2066
004421-CH-4	ACE Securities Corp Home Equit ACE 2003-HS1 M3			4	1.A FM	1,468,891	97.5520	1,644,375	1,685,643	1,641,766		8,967			9.220	5.571	MON	2,590	61,163	08/29/2016	06/25/2033
004421-KM-4	ACE Securities Corp Home Equit ACE 2005-SD1 M3			4	1.A FM	2,121,941	121.8370	2,445,337	2,007,048	2,441,571		129,023			10.720	9.161	MON	3,586	85,520	04/05/2022	11/25/2050
00442B-AD-3	ACE Securities Corp Home Equit ACE 2006-HE4 A2C			4	1.A FM	613,409	37.4770	572,139	1,526,654	606,765		(17,333)	34,947		5.790	7.834	MON	1,473	19,040	01/08/2018	10/25/2036
00442B-AE-1	ACE Securities Corp Home Equit ACE 2006-HE4 A2D			4	1.A FM	615,396	37.4730	572,077	1,526,654	608,688		(17,457)	35,090		5.970	7.775	MON	1,519	19,040	01/08/2018	10/25/2036
00442J-AD-6	ACE SECURITIES CORP ACE_07-ASP ACE 2007-ASP1 A2C			4	1.A FM	432,756	40.3340	341,943	847,790	427,504		(11,440)	27,099		5.990	4.519	MON	846	9,322	09/30/2020	03/25/2037
007036-FR-2	Adjustable Rate Mortgage Trust ARMT 2005-1 2A22			4	1.A FM	2,516	99.9280	2,689	2,691	2,691		19			5.443	3.799	MON	11	120	09/25/2013	05/25/2035
007036-HV-1	Adjustable Rate Mortgage Trust ARMT 2005-3 2A1			4	1.A FM	780,267	85.9530	791,270	920,588	783,397		3,130			4.157	13.673	MON	3,039		12/14/2023	07/25/2035
007036-PG-5	Adjustable Rate Mortgage Trust ARMT 2005-6A 2A1			4	1.A FM	268,679	31.7240	171,665	541,125	219,697		(42,985)			6.090	12.072	MON	549	29,809	11/04/2022	11/25/2035
007036-PG-5	Adjustable Rate Mortgage Trust ARMT 2005-6A 2A1			4	1.G FM	500,992	31.7240	287,931	907,622	376,537		(72,721)			6.090	11.333	MON	921	49,999	03/31/2022	11/25/2035
007036-QW-9	Adjustable Rate Mortgage Trust ARMT 2005-8 7A4			4	1.G FM	363,053	96.1170	358,748	373,241	366,628		(83)			6.130	5.817	MON	381	17,698	11/10/2020	11/25/2035
007037-AD-6	Adjustable Rate Mortgage Trust ARMT 2007-1 4A1			4	5.B FM	3,245,108	71.3860	2,779,068	3,893,043	3,133,494		(111,615)			5.665	5.482	MON	18,427	209,241	03/31/2022	03/25/2037
00764M-CU-9	Aegis Asset Backed Securities AABST 2004-4 M2			4	1.A FM	1,627,903	102.7030	1,755,363	1,709,167	1,690,519		41,191			7.195	7.100	MON	2,050	70,406	04/05/2022	10/25/2034
02146Q-AC-7	Alternative Loan Trust 2006-OA CWALT 2006-OA10 3A1			4	5.A FM	2,118,159	90.4880	1,974,679	2,182,263	2,394,412		81,026			5.850	3.683	MON	2,128	87,264	05/25/2023	08/25/2046
02146S-AD-1	Alternative Loan Trust 2006-OA CWALT 2006-OA14 2A1			4	2.C FM	194,105	94.8440	207,324	218,594	219,423		4,183			5.850	5.113	MON	213	8,200	12/05/2017	11/25/2046
02146S-AD-1	Alternative Loan Trust 2006-OA CWALT 2006-OA14 2A1			4	3.A FM	2,172,932	94.8440	2,280,560	2,404,538	2,437,094		45,218			5.850	4.816	MON	2,344	90,202	11/12/2019	11/25/2046
02146T-AY-3	Alternative Loan Trust 2006-24 CWALT 2006-24CB A23			4	1.A FM	409,328	56.4170	318,971	565,377	307,249		(16,773)			6.000	8.362	MON	2,827	33,852	12/26/2012	08/25/2036
02147L-AB-9	Alternative Loan Trust Resecur CWALT 2006-22R 1A2			4	1.A FM	2,253,621	58.1010	1,935,092	3,330,583	1,781,796		(82,548)			6.000	9.576	MON	16,653	199,355	11/13/2012	05/25/2036
02147R-AF-7	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A6			4	1.A FM	228,692	92.8590	250,026	269,253	244,161		1,563			6.000	7.627	MON	1,346	16,150	12/26/2012	08/25/2036
02147R-AG-5	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A7			4	1.A FM	730,525	92.8590	902,305	971,694	792,102		7,444			6.000	9.961	MON	4,858	58,274	07/31/2012	08/25/2036
02147R-AG-5	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A7			4	4.B FM	106,352	92.8590	99,254	106,886	110,338		235			6.000	5.017	MON	534	6,411	08/17/2018	08/25/2036
02147V-AA-9	Alternative Loan Trust 2006-25 CWALT 2006-25CB A1			4	1.A FM	905,858	56.3940	776,182	1,376,367	663,031		(41,440)			6.000	10.393	MON	6,882	82,348	06/01/2011	10/25/2036
02147X-AU-1	Alternative Loan Trust 2006-32 CWALT 2006-32CB A19			4	1.A FM	800,586	59.5280	663,390	1,114,422	607,470		(30,215)			6.000	9.557	MON	5,572	66,733	04/04/2013	11/25/2036
02147X-AW-7	Alternative Loan Trust 2006-32 CWALT 2006-32CB A21			4	1.A FM	1,261,961	56.0650	993,436	1,771,932	938,562		(49,749)			5.500	8.848	MON	8,121	97,284	10/10/2012	11/25/2036
02148B-AC-8	Alternative Loan Trust 2006-33 CWALT 2006-33CB 2A1				5.A FM	3,286,431	54.6640	2,176,326	3,981,296	2,831,622		(174,953)			6.000	2.899	MON	19,906	237,644	02/04/2021	11/25/2036
02148H-AA-9	Alternative Loan Trust 2006-31 CWALT 2006-31CB A1			4	1.A FM	442,856	45.4440	422,728	930,210	292,064		(12,178)			5.970	24.366	MON	925	51,771	02/16/2012	11/25/2036
02148H-AL-5	Alternative Loan Trust 2006-31 CWALT 2006-31CB A11			4	1.A FM	505,967	46.1840	474,306	1,027,001	334,394		(13,913)			6.000	23.275	MON	1,027	58,036	11/08/2016	11/25/2036
02149C-AD-3	Alternative Loan Trust 2006-41 CWALT 2006-41CB 1A4			4	1.A FM	1,934,711	53.9080	1,436,717	2,665,121	1,416,261		(83,244)			5.750	7.007	MON	12,770	152,881	12/26/2012	01/25/2037
02149J-AU-0	Alternative Loan Trust 2006-45 CWALT 2006-45T1 2A5			4	3.C FM	864,987	57.0320	666,643	1,168,901	727,977		(41,479)			6.000	5.348	MON	5,845	64,817	09/14/2020	02/25/2037
02149L-AE-1	Alternative Loan Trust 2007-OA CWALT 2007-OA2 2A1			4	1.A FM	974,005	82.1780	1,389,042	1,690,281	938,038		(5,160)			5.730	13.318	MON	1,614	61,715	05/13/2015	03/25/2047
02150M-AA-3	Alternative Loan Trust 2007-13 CWALT 2007-13 A1			2	1.A FM	1,315,785	56.0230	1,222,860	2,182,795	1,001,562		(41,151)			6.000	9.689	MON	10,914	130,902	02/22/2012	06/25/2047
02150V-AD-7	Alternative Loan Trust 2007-HY CWALT 2007-HY7C A4			4	1.A FM	1,977,231	85.7860	1,877,803	2,188,943	2,132,375		16,703			5.930	5.386	MON	2,163	75,817	11/07/2017	08/25/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02151C-AC-0	Alternative Loan Trust 2007-15 CWALT 2007-15CB A3			4	1.A FM	990,002	59.7970	921,984	1,541,859	768,194		(31,498)			5.750	11.919	MON	7,388	88,600	06/23/2011	07/25/2037
02151R-AA-1	Alternative Loan Trust 2007-OH CWALT 2007-OH2 A1A			4	1.A FM	13,346,945	90.6700	13,569,480	14,965,862	13,343,449		(3,496)			5.850	6.569	MON	14,593	63,825	12/14/2023	08/25/2047
02660T-BM-4	American Home Mortgage Investm AHM 2004-3 3A			4	1.A FM	1,545,675	98.5160	1,766,745	1,793,367	1,774,024		8,774			7.626	4.413	MON	11,397	61,564	04/30/2013	10/25/2034
02660T-FK-4	American Home Mortgage Investm AHM 2005-2 5A4A			4	1.A FM	2,480,463	55.2660	1,720,259	3,112,670	2,050,043		(72,362)			5.883	4.137	MON	15,260	86,367	12/21/2017	09/25/2035
02660U-AL-4	American Home Mortgage Assets AHMA 2006-3 3A12			2	1.A FM	589,911	92.6310	595,572	642,955	602,317		(3)			5.660	5.518	MON	607	22,749	07/21/2017	10/25/2046
03072S-LV-5	Ameriquest Mortgage Securities AMSI 2003-11 M1			4	1.A FM	29,294	99.7130	31,493	31,584	30,740		36			6.505	7.622	MON	34	1,447	06/28/2013	12/25/2033
04541G-DS-8	Asset Backed Securities Corp H ABSHE 2003-HE2 M1			4	1.A FM	909,653	99.8880	913,384	914,405	911,394		487			6.826	7.057	MON	2,947	60,569	11/12/2019	04/15/2033
04541G-MC-3	Asset Backed Securities Corp H ABSHE 2004-HE7 M1			4	1.A FM	3,087,630	97.9510	3,255,746	3,323,864	3,182,065		18,413			6.445	5.648	MON	3,570	156,313	11/30/2022	10/25/2034
05529D-AA-0	BCAPB LLC Trust 2007-AB1 BCAPB 2007-AB1 A1			2	1.A FM	5,098,374	38.7470	4,090,563	10,557,099	4,017,803		(138,626)			5.620	9.107	MON	9,888	138,492	01/25/2017	03/25/2037
05531Q-AB-5	BCAP LLC 2009-RR2 Trust BCAP 2009-RR2 A2			4	1.A FM	3,058,111	78.0250	2,771,090	3,551,548	3,059,635		1,524			3.731	6.206	MON	11,043	122,934	03/31/2022	01/21/2038
05531U-AD-2	BCAP LLC TRUST BCAP_09-RR5 BCAP 2009-RR5 2A2			4	3.A FM	2,837,190	53.9740	1,923,213	3,563,189	2,127,834		(132,431)			0.000	5.582	MON		212,674	02/10/2017	02/26/2037
05532E-AK-1	BCAP LLC 2009-RR10 Trust BCAP 2009-RR10 5A2			4	1.A FM	439,154	91.3890	424,619	464,626	467,315		4,661			5.066	5.586	MON	1,893	19,153	10/28/2015	01/26/2036
05532G-AF-7	BCAP LLC 2009-RR12 Trust BCAP 2009-RR12 3A2			4	1.A FM	2,567,804	84.8060	2,434,413	2,870,568	2,584,213		16,409			5.211	7.478	MON	12,470	118,508	03/31/2022	12/26/2035
05532X-BE-2	BCAP LLC TRUST BCAP_10-RR4 BCAP 2010-RR4 8A6			4	1.F FM	355,124	94.6700	350,662	370,403	373,696		2,009			7.220	5.063	MON	2,229	17,053	10/28/2015	10/26/2035
05532X-BE-2	BCAP LLC TRUST BCAP_10-RR4 BCAP 2010-RR4 8A6			4	2.B FM	8,340	94.6700	7,895	8,340	8,482		41			7.220	4.766	MON	50	384	11/01/2020	10/26/2035
05533D-CM-6	BCAP LLC 2010-RR7 Trust BCAP 2010-RR7 5A11			4	2.C FM	2,838,757	56.6430	1,934,400	3,415,046	2,075,616		(142,427)			6.000	5.354	MON	17,075	204,323	02/23/2017	10/26/2036
05533R-AD-7	BCAP LLC 2011-RR1 Trust BCAP 2011-RR1 1A4			4	1.A FM	1,530,280	96.9060	1,538,646	1,587,772	1,532,140		1,860			3.995	6.715	MON	5,287		12/14/2023	09/28/2036
05537N-AR-1	BCAP LLC 2011-RR12 Trust BCAP 2011-RR12 2A7			4	1.A FM	3,707,106	91.3060	3,582,480	3,923,618	3,794,673		54,090			3.906	6.259	MON	12,806	145,865	03/31/2022	12/26/2036
05539B-EH-3	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 10A9			4	1.A FM	4,065,838	85.7740	4,117,639	4,800,557	4,071,427		5,589			4.117	7.767	MON	16,073		12/14/2023	11/26/2036
05539D-BE-9	BCAP LLC 2012-RR5 Trust BCAP 2012-RR5 6A2			4	1.A FM	1,552,605	89.3480	1,491,913	1,669,781	1,556,437		3,832			4.817	6.221	MON	6,743	69,937	03/31/2022	10/26/2035
05540F-BX-9	BCAP LLC 2012-RR2 Trust BCAP 2012-RR2 5A16			4	1.E FM	7,685,754	91.6370	7,526,621	8,213,551	8,064,947		73,755			4.574	5.038	MON	27,591	310,681	08/25/2021	02/26/2036
05540X-AK-9	BCAP LLC 2012-RR4 Trust BCAP 2012-RR4 2A8			4	1.A FM	4,464,389	85.0180	4,528,844	5,326,896	4,474,074		9,685			3.324	8.707	MON	14,754		12/14/2023	04/26/2037
05540X-AU-7	BCAP LLC 2012-RR4 Trust BCAP 2012-RR4 3A8			4	1.A FM	6,647,812	83.8540	6,751,096	8,051,025	6,660,504		12,692			3.768	8.733	MON	25,282		12/14/2023	07/26/2037
05542W-AB-9	BCAP LLC 2013-RR9 Trust BCAP 2013-RR9 1A2			4	1.A FM	2,310,157	91.0680	2,230,538	2,449,319	2,337,407		11,662			4.717	5.720	MON	9,450	97,724	03/31/2022	01/26/2036
058930-AD-0	Banc of America Funding 2006-C BAFC 2006-C 2A1			4	1.A FM	2,201,856	84.0860	2,028,612	2,412,548	2,207,853		11,497	18,817		3.602	5.506	MON	7,243	80,775	10/14/2020	04/20/2036
058933-AG-7	Banc of America Funding 2006-D BAFC 2006-D 3A1			4	1.A FM	822,314	91.7140	834,817	910,243	823,248		934			4.389	7.368	MON	3,330		12/14/2023	05/20/2036
058933-AT-9	Banc of America Funding 2006-D BAFC 2006-D 6A1			4	1.A FM	434,067	82.4670	526,184	638,053	501,565		10,827			3.454	9.593	MON	1,836	21,401	07/19/2012	05/20/2036
058933-AT-9	Banc of America Funding 2006-D BAFC 2006-D 6A1			4	4.C FM	1,512,268	82.4670	1,316,656	1,596,581	1,560,959		27,921			3.454	5.200	MON	4,593	53,551	03/31/2022	05/20/2036
05946X-D3-4	Banc of America Funding 2005-5 BAFC 2005-5 1A1			4	1.A FM	342,030	94.8770	335,084	353,177	346,889		(510)			5.500	5.931	MON	1,619	19,425	11/04/2005	09/25/2035
05946X-ZD-8	Banc of America Funding 2005-F BAFC 2005-F 6A1			4	1.A FM	135,378	91.8710	133,735	145,568	137,041		450			4.425	5.946	MON	545	6,167	11/05/2012	09/20/2035
05948K-W3-9	Banc of America Alternative Lo BOAA 2005-11 4A3			4	1.A FM	848,497	85.4250	883,387	1,034,103	837,385		13,042			5.750	6.950	MON	4,955	59,461	08/15/2012	12/25/2035
05949A-4K-3	Banc of America Mortgage 2005- BOAMS 2005-D 2A1			4	1.B FM	381,294	88.6960	350,334	394,984	381,823		(18)			4.396	5.395	MON	1,447	15,842	11/12/2019	05/25/2035
05949A-6J-4	Banc of America Mortgage 2005- BOAMS 2005-E 2A7			4	1.A FM	1,160,143	90.2140	1,168,114	1,294,832	1,158,770		(2,596)			4.576	7.595	MON	4,940	31,566	06/22/2023	06/25/2035
05949C-CA-2	Banc of America Mortgage 2005- BOAMS 2005-F 2A2			4	1.A FM	688,712	93.9790	669,036	711,897	697,003		3,234			5.215	6.034	MON	3,095	32,874	03/31/2022	07/25/2035
05949C-GA-8	Banc of America Mortgage 2005- BOAMS 2005-H 2A5			4	1.A FM	246,942	91.3970	229,425	251,021	247,935		(10)			5.137	4.959	MON	1,075	11,071	07/18/2017	09/25/2035
05950D-AD-2	Banc of America Funding 2006-E BAFC 2006-E 2A1			4	1.A FM	1,033,580	92.1660	1,060,472	1,150,608	1,058,748		11,207			4.980	8.252	MON	4,776	50,955	11/15/2022	06/20/2036
05951U-AW-1	BANC OF AMERICA FUNDING CORP B BAFC 2006-8T2 A6			4	2.B FM	473,547	85.6290	433,683	506,468	482,205		7,211			6.549	4.533	MON	2,764	22,078	07/18/2017	10/25/2036
059522-BE-1	Banc of America Funding 2007-C BAFC 2007-C 4A3			4	3.A FM	776,243	87.9130	692,880	788,146	818,814		2,533			4.654	3.812	MON	2,907	31,018	11/12/2019	05/20/2036
059522-BE-1	Banc of America Funding 2007-C BAFC 2007-C 4A3			4	3.B FM	1,228,593	87.9130	1,089,622	1,239,438	1,305,032		4,005			4.654	3.530	MON	4,572	48,779	01/04/2018	05/20/2036
05952H-AD-1	Banc of America Mortgage 2007- BOAMS 2007-1 1A4			4	4.A FM	1,450,755	84.2140	1,349,021	1,601,893	1,450,662		(35)	11,221		6.000	5.892	MON	8,009	96,114	03/31/2022	03/25/2037
05990R-AU-5	Banc of America Funding 2015-R BAFC 2015-R4 6A3			4	1.A FM	4,968,597	90.2200	5,534,178	6,134,071	5,601,370		43,857			3.405	5.812	MON	2,402	206,121	07/20/2017	08/27/2036
07325V-AF-1	Bayview Financial Acquisition BAYV 2007-A 1A5			4	1.A FM	35,601	99.0590	34,574	34,903	35,459		(45)			6.601	4.970	MON	192	2,304	10/21/2013	05/28/2037
07378R-AB-5	Bear Stearns Asset Backed Secu BSABS 2007-AC4 A2			4	5.A FM	340,203	80.7580	256,179	317,219	362,005		(2,161)			8.668	2.139	MON	459	15,684	06/01/2018	02/25/2037
07384M-4A-7	Bear Stearns ARM Trust 2004-10 BSARM 2004-10 12A2			4	1.A FM	502,646	92.3690	511,636	553,905	511,424		752			4.892	6.335	MON	2,258	23,144	11/14/2012	01/25/2035
07384M-TT-9	Bear Stearns ARM Trust 2003-1 BSARM 2003-1 M			4	1.A FM	433,352	89.9510	399,842	444,513	438,290		989			5.190	5.198	MON	1,793	19,662	11/12/2019	04/25/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
07386H-A9-2	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 11A1			4	1.A FM	3,520,687	90.7050	3,831,149	4,223,764	3,591,183		(227,346)			5.950	8.628	MON	4,189	177,002	12/06/2022	02/25/2036
07386H-A9-2	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 11A1			4	2.B FM	11,139	90.7050	12,429	13,703	13,905		46			5.950	4.457	MON	14	574	01/20/2015	02/25/2036
07386H-A9-2	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 11A1			4	4.A FM	1,126,472	90.7050	1,211,457	1,335,607	1,434,852		31,545			5.950	3.232	MON	1,324	55,970	09/15/2015	02/25/2036
07386H-A9-2	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 11A1			4	5.A FM	1,219,924	90.7050	1,169,381	1,289,219	1,513,307		73,578			5.950	1.430	MON	1,278	54,026	11/16/2017	02/25/2036
07386H-LB-5	Bear Stearns ALT-A Trust 2004- BALTA 2004-9 3A1			4	1.A FM	467,103	95.7820	509,632	532,072	481,312		(2,065)			5.520	8.400	MON	2,406	24,570	10/31/2012	09/25/2034
07386H-RU-7	Bear Stearns ALT-A Trust 2005- BALTA 2005-3 1A1			4	1.A FM	332,791	88.3410	339,751	384,590	344,221		(1,296)			3.997	6.675	MON	1,252	14,307	08/03/2017	04/25/2035
073879-4H-8	Bear Stearns Asset Backed Secu BSABS 2005-AC9 A4			4	1.A FM	216,209	51.3640	192,502	374,784	197,748		(18,461)			6.395	3.630	MON	399	10,462	06/01/2018	12/25/2035
073879-HF-8	Bear Stearns Asset Backed Secu BSABS 2004-HE8 M2			4	1.A FM	242,149	98.5080	238,536	242,149	242,980		(160)			7.270	5.848	MON	293	13,680	09/20/2017	09/25/2034
073879-PS-1	Bear Stearns Asset Backed Secu BSABS 2005-HE1 M2			4	1.A FM	1,962,728	101.3480	2,258,740	2,228,705	2,143,256		23,654			6.715	8.118	MON	2,494	119,102	09/12/2013	01/25/2035
07387A-AW-5	Bear Stearns ARM Trust 2005-3 BSARM 2005-3 2A1			4	1.A FM	737,266	90.4360	801,564	886,333	833,168		(6,899)			4.869	6.730	MON	3,600	40,552	10/06/2011	06/25/2035
07387A-AW-5	Bear Stearns ARM Trust 2005-3 BSARM 2005-3 2A1			4	4.A FM	368,807	90.4360	332,081	367,200	399,591		3,669			4.869	1.532	MON	1,492	16,800	07/10/2017	06/25/2035
07387A-EG-6	Bear Stearns ARM Trust 2005-9 BSARM 2005-9 A1			4	1.A FM	3,813	94.4630	3,647	3,861	3,818		4			7.670	5.766	MON	25	185	06/17/2019	10/25/2035
07387A-EG-6	Bear Stearns ARM Trust 2005-9 BSARM 2005-9 A1			4	1.G FM	1,296,690	94.4630	1,216,588	1,287,897	1,299,746		(349)			7.670	5.060	MON	8,243	61,759	09/19/2019	10/25/2035
07387A-EG-6	Bear Stearns ARM Trust 2005-9 BSARM 2005-9 A1			4	2.C FM	1,586,753	94.4630	1,480,392	1,567,163	1,600,139		(1,240)			7.670	4.662	MON	10,030	75,151	10/19/2017	10/25/2035
07387A-GB-5	Bear Stearns ARM Trust 2005-12 BSARM 2005-12 21A1			4	1.A FM	724,790	46.2210	587,733	1,271,562	778,816		10,008			5.497	16.685	MON	5,682	63,278	10/08/2020	02/25/2036
073881-AA-2	Bear Stearns ARM Trust 2007-3 BSARM 2007-3 1A1			4	1.A FM	667,661	90.2460	633,792	702,293	679,840		2,063			3.876	4.470	MON	2,269	26,350	03/31/2022	05/25/2047
073888-AQ-2	Bear Stearns Asset Backed Secu BSABS 2006-SD3 23A1			4	1.A FM	1,922,685	90.3280	1,964,227	2,174,560	1,905,749		(20,095)			5.979	6.696	MON	10,834	76,703	12/06/2022	07/25/2036
073888-BE-8	Bear Stearns Asset Backed Secu BSABS 2006-SD3 1A2B			4	1.A FM	295,966	101.8960	302,168	296,547	290,603		(5,476)			6.000	6.467	MON	1,483	17,184	12/06/2022	08/25/2036
07388D-AC-2	Bear Stearns ARM Trust 2006-2 BSARM 2006-2 2A1			4	1.A FM	3,237,843	84.5830	3,303,931	3,906,147	3,241,210		3,367			3.946	7.015	MON	12,773		12/14/2023	07/25/2036
07389N-AA-3	Bear Stearns Asset Backed Secu BSABS 2006-SD4 1A1			4	1.G FM	1,450,206	99.3720	1,450,030	1,459,194	1,473,524		8,733			5.717	5.362	MON	6,812	69,987	11/12/2019	10/25/2036
07401A-AA-5	Bear Stearns Mortgage Funding BSMF 2006-AR2 1A1			2	1.A FM	2,355,441	84.8860	3,190,393	3,758,451	2,803,440		7,119			5.870	8.428	MON	3,677	106,550	12/31/2011	09/25/2046
07401E-AA-7	Bear Stearns ARM Trust 2007-2 BSARM 2007-2 1A1			4	1.A FM	1,742,250	92.8920	1,939,750	2,088,184	1,718,259		6,555			7.774	11.281	MON	13,528	101,606	12/06/2012	12/25/2046
07401V-AP-6	Bear Stearns Mortgage Funding BSMF 2007-AR3 21A1			4	1.A FM	3,966,860	93.4710	3,998,165	4,277,431	3,965,561		(1,299)			5.770	5.745	MON	4,113	18,899	12/14/2023	04/25/2037
07402F-AC-9	Bear Stearns Structured Produc BSSP 2007-R6 2A1			4	3.B FM	457,715	75.5640	391,656	518,313	453,876		(3,839)			3.136	4.360	MON	1,725	19,076	01/25/2017	12/26/2046
07820Q-AY-1	Bella Vista Mortgage Trust 200 BVMBS 2004-2 A1			4	1.A FM	826,711	67.7960	931,103	1,373,397	791,834		(27,291)			6.210	10.755	MON	1,421	71,104	03/21/2012	02/25/2035
07820Q-CD-5	BELLA VISTA MORTGAGE TRUST BVM BVMBS 2005-2 2A1			4	1.A FM	1,409,182	63.2430	1,186,830	1,876,615	1,230,034		(70,645)			5.970	16.654	MON	3,423	104,673	02/22/2017	05/20/2045
1248MB-AF-2	C-BASS Mortgage Loan Trust 200 CBASS 2007-CB2 A1			2	1.A FM	1,277,422	29.3160	1,015,482	3,463,941	1,237,137		(56,393)	8,082		5.740	4.502	MON	3,314	41,901	06/17/2020	02/25/2037
125435-AA-5	Reperforming Loan REMIC Trust CWHL 2006-R2 AF1			4	1.A FM	1,035,376	93.3310	1,063,070	1,139,034	1,048,195		2,210			5.890	9.207	MON	1,118	55,300	12/13/2016	07/25/2036
125435-AB-3	Reperforming Loan REMIC Trust CWHL 2006-R2 AS			2	6. FE	132,978	4.5220	43,143		43,143	(24,945)	408			0.557	14.470	MON	455	11,966	11/30/2011	07/25/2036
12543W-AA-6	CHL Mortgage Pass-Through Trus CWHL 2006-18 1A1			4	3.C FM	1,411,164	51.1070	1,105,073	2,162,285	1,229,992		(109,031)			6.000	5.411	MON	10,811	86,921	09/26/2018	12/25/2036
12639G-DD-7	CSMC Series 2009-14R CSMC 2009-14R 4A10			4	1.A FM	2,274,571	94.5270	2,247,202	2,377,304	2,312,769		17,156			5.585	6.876	MON	11,027	111,924	03/31/2022	10/26/2035
12639M-FA-8	CSMC Series 2010-15R CSMC 2010-15R 7A4			4	1.A FM	684,583	64.5970	589,893	913,186	691,830		20,805	24,162		2.791	4.882	MON	2,172	22,691	03/31/2022	10/26/2037
12641R-AS-9	CSMC Series 2009-8R CSMC 2009-8R 3A2			4	1.A FM	2,661,771	67.4670	2,699,831	4,001,702	2,660,888		(883)			5.500	7.674	MON	18,341		12/14/2023	10/26/2035
12641T-AS-5	CSMC Series 2009-5R CSMC 2009-5R 2A3			4	1.A FM	4,567,614	78.1190	4,101,829	5,250,769	4,584,272		(8,081)	207,358		4.308	5.804	MON	19,023	203,535	08/25/2021	06/25/2036
12645E-EN-1	CSMC Series 2010-20R CSMC 2010-20R 7A4			4	1.A FM	1,154,108	96.8860	1,132,728	1,169,139	1,161,005		2,752			3.500	3.992	MON	3,410	40,920	04/05/2022	03/27/2037
12645L-BP-3	CSMC Series 2011-5R CSMC 2011-5R 5A2			4	4.B FM	2,346,469	77.8090	2,094,070	2,691,279	2,433,947		(42,481)			4.306	4.229	MON	9,658	104,583	08/16/2017	02/27/2047
12645Q-CN-6	CSMC Series 2011-6R CSMC 2011-6R 3A11			4	1.A FM	1,985,923	55.3330	1,745,183	3,153,938	1,857,179		(128,744)			4.237	4.523	MON	11,137	124,827	03/31/2022	07/28/2036
12646A-AY-8	CSMC Series 2011-13R CSMC 2011-13R 2A2			4	1.A FM	5,530,759	83.9510	5,608,171	6,680,312	5,536,566		5,807			3.924	7.042	MON	21,845		12/14/2023	07/27/2036
126670-AF-5	Countrywide Asset-Backed Certi CWL 2005-10 AF6			4	1.A FM	2,498	98.0770	2,497	2,546	2,557		(5)			4.162	3.200	MON	9	105	01/14/2015	02/25/2036
126670-CK-2	CWABS Asset-Backed Certificate CWL 2005-11 AF5A			4	1.A FM	1,045,010	95.0350	1,314,614	1,383,291	1,246,268		11,959			5.993	7.065	MON	6,908	54,868	05/26/2017	02/25/2036
126673-CS-9	Countrywide Asset-Backed Certi CWL 2004-ECC2 M3			4	1.A FM	21,900	100.2160	23,394	23,344	23,326		292			6.520	4.232	MON	25	1,177	04/11/2013	11/25/2034
126673-FJ-6	Countrywide Asset-Backed Certi CWL 2004-SD3 A1			4	1.A FM	791,419	97.9660	831,082	848,339	784,985		11,618			6.370	8.642	MON	901	50,456	03/08/2021	09/25/2034
12667F-5J-0	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A7			4	1.A FM	1,356,421	86.7560	1,325,027	1,527,300	1,280,658		(6,656)			5.500	7.716	MON	7,000	84,002	05/01/2011	04/25/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12667F-7M-1	Alternative Loan Trust 2005-4 CWALT 2005-4 2A7			4	1.A FM	1,441,187	53.1580	1,367,569	2,572,653	1,135,295		(33,707)			5.500	15.748	MON	2,358	137,677	11/12/2019	04/25/2035
12667F-R6-4	Alternative Loan Trust 2004-36 CWALT 2004-36CB 2A4			4	2.A FM	1,256,399	93.7340	1,189,879	1,269,417	1,279,434		10,172			5.500	5.924	MON	5,818	69,818	03/31/2022	02/25/2035
12667G-2G-7	Alternative Loan Trust 2005-35 CWALT 2005-35CB 1A1				2.C FM	768,779	77.2220	740,922	959,475	744,391		(20,023)			5.500	6.092	MON	4,398	52,739	09/16/2022	09/25/2035
12667G-3L-5	Alternative Loan Trust 2005-44 CWALT 2005-44 1A1			4	1.A FM	5,157,921	73.0500	5,079,101	6,952,909	4,816,319		(104,773)			6.130	10.422	MON	7,104	311,389	10/02/2019	10/25/2035
12667G-6U-2	Alternative Loan Trust 2005-46 CWALT 2005-46CB A1			4	1.A FM	398,997	73.9750	352,834	476,966	356,405		(8,809)			5.750	7.463	MON	2,285	27,402	08/22/2012	10/25/2035
12667G-6U-2	Alternative Loan Trust 2005-46 CWALT 2005-46CB A1			4	3.B FM	265,445	73.9750	207,550	280,568	233,338		(6,892)			5.750	5.044	MON	1,344	16,119	09/22/2016	10/25/2035
12667G-6V-0	Alternative Loan Trust 2005-46 CWALT 2005-46CB A2			4	4.A FM	53,999	72.6700	42,423	58,377	50,432		507			5.500	8.391	MON	268	3,207	12/07/2018	10/25/2035
12667G-F3-2	Alternative Loan Trust 2005-J7 CWALT 2005-J7 1A1			4	1.A FM	383,030	45.7080	315,463	690,174	255,914		(9,759)			5.500	16.457	MON	633	37,279	11/12/2019	07/25/2035
12667G-J2-0	Alternative Loan Trust 2005-J8 CWALT 2005-J8 1A3			4	1.A FM	114,375	75.9160	111,113	146,363	102,570		(1,928)			5.500	9.164	MON	671	9,172	08/22/2012	07/25/2035
12667G-MF-7	Alternative Loan Trust 2005-16 CWALT 2005-16 A4			4	1.A FM	2,448,150	89.8890	2,388,967	2,657,693	2,443,651		(6,790)			5.950	7.077	MON	2,636	118,618	03/31/2022	06/25/2035
12667G-RV-7	Alternative Loan Trust 2005-17 CWALT 2005-17 1A1			4	1.A FM	4,369,974	90.9230	4,436,505	4,879,407	4,367,842		(2,132)			5.990	6.984	MON	4,871	18,570	12/14/2023	07/25/2035
12667G-UY-7	Alternative Loan Trust 2005-24 CWALT 2005-24 2A1B			4	1.A FM	1,063,600	92.0840	1,455,006	1,580,079	1,154,276		(22,735)			6.322	18.644	MON	8,324	74,448	09/08/2011	07/20/2035
12667G-WF-6	Alternative Loan Trust 2005-36 CWALT 2005-36 2A1A			4	1.A FM	4,060,534	93.3160	4,415,526	4,731,815	4,206,560		56,471			6.090	9.414	MON	4,803	194,258	11/30/2022	08/25/2035
12667G-WV-1	Alternative Loan Trust 2005-28 CWALT 2005-28CB 1A6			4	3.B FM	2,301,674	86.5470	2,085,884	2,410,118	2,254,407		(27,827)			5.500	5.028	MON	11,046	132,536	03/31/2022	08/25/2035
12667G-X5-7	Alternative Loan Trust 2005-34 CWALT 2005-34CB 1A10			4	1.A FM	1,052,545	59.3570	944,025	1,590,408	850,420		(24,213)			5.500	14.212	MON	1,458	85,264	09/05/2019	09/25/2035
12667G-X6-5	Alternative Loan Trust 2005-34 CWALT 2005-34CB 1A11			4	1.A FM	926,326	58.9320	798,850	1,355,552	736,284		(22,248)			5.500	13.690	MON	1,243	72,157	09/05/2019	09/25/2035
12668A-4B-8	Alternative Loan Trust 2005-IM CWALT 2005-IM1 A1			4	1.A FM	3,064,639	89.8550	3,112,350	3,463,761	3,063,944		(696)			6.070	6.512	MON	3,504	11,719	12/14/2023	01/25/2036
12668A-A2-1	Alternative Loan Trust 2005-64 CWALT 2005-64CB 1A15			4	1.A FM	1,248,924	87.8670	1,390,128	1,582,086	1,289,360		3,584			5.500	9.250	MON	7,251	86,778	05/08/2012	12/25/2035
12668A-BD-6	Alternative Loan Trust 2005-46 CWALT 2005-46CB A20			4	1.A FM	1,413,774	72.6700	1,307,149	1,798,738	1,266,603		(29,228)			5.500	8.444	MON	8,244	98,804	06/01/2012	10/25/2035
12668A-BD-6	Alternative Loan Trust 2005-46 CWALT 2005-46CB A20			4	3.B FM	384,701	72.6700	302,231	415,893	342,754		(10,295)			5.500	4.847	MON	1,906	22,845	12/07/2018	10/25/2035
12668A-CG-8	Alternative Loan Trust 2005-51 CWALT 2005-51 1A1			4	1.A FM	2,513,448	95.2340	2,773,450	2,912,249	2,614,245		12,418			6.112	8.997	MON	5,933	137,768	11/30/2022	11/20/2035
12668A-CP-8	Alternative Loan Trust 2005-51 CWALT 2005-51 2A1			4	1.A FM	963,221	84.1210	853,524	1,014,640	963,638		225			6.072	5.037	MON	2,054	40,933	04/05/2022	11/20/2035
12668A-JF-3	Alternative Loan Trust 2005-J1 CWALT 2005-J11 1A7			4	1.A FM	248,134	57.4800	178,704	310,896	182,189		(8,615)			5.500	7.164	MON	1,425	19,231	10/02/2012	11/25/2035
12668A-LS-2	Alternative Loan Trust 2005-52 CWALT 2005-52CB 1A10			4	1.A FM	1,837,546	70.2000	1,682,980	2,397,424	1,597,942		(39,598)			6.000	10.129	MON	2,397	143,367	09/05/2019	11/25/2035
12668A-Q2-4	Alternative Loan Trust 2005-J1 CWALT 2005-J14 A3			4	1.A FM	474,337	62.2130	348,972	560,931	383,895		(16,090)			5.500	5.695	MON	2,571	30,557	02/10/2017	12/25/2035
12668A-ZP-3	Alternative Loan Trust 2005-64 CWALT 2005-64CB 1A4			4	1.A FM	3,622,360	87.8670	3,676,407	4,184,070	3,624,598		2,238			5.500	7.778	MON	19,177		12/14/2023	12/25/2035
12668B-CL-5	Alternative Loan Trust 2005-77 CWALT 2005-77T1 2A2			4	1.G FM	2,289,943	53.6100	2,108,387	3,932,800	2,286,033		(3,909)			6.000	6.766	MON	19,664		12/14/2023	02/25/2036
12668B-EG-4	Alternative Loan Trust 2005-85 CWALT 2005-85CB 2A2			4	1.F FM	115,915	82.9540	103,116	124,306	106,625		(1,829)			5.500	5.768	MON	570	6,834	04/18/2017	02/25/2036
12668B-MY-6	Alternative Loan Trust 2006-5T CWALT 2006-5T2 A5			4	1.A FM	1,723,026	49.1880	1,477,608	3,004,017	1,646,827		(98,412)	5,157		6.000	5.143	MON	15,020	175,647	03/31/2022	04/25/2036
12668B-PY-3	Alternative Loan Trust 2006-4C CWALT 2006-4CB 2A4			4	3.B FM	1,868,444	76.1280	1,614,758	2,121,121	1,825,509		(42,935)			5.500	4.938	MON	9,722	116,662	03/31/2022	04/25/2036
12668B-WW-9	Alternative Loan Trust 2006-12 CWALT 2006-12CB A1			4	1.A FM	1,193,821	54.8220	1,243,773	2,268,738	931,090		(40,440)			6.000	13.344	MON	11,344	136,185	08/11/2011	05/25/2036
12668B-XD-0	Alternative Loan Trust 2006-12 CWALT 2006-12CB A8			4	3.B FM	612,231	54.8220	420,882	767,721	459,492		(25,806)			6.000	5.424	MON	3,839	46,084	05/24/2017	05/25/2036
126694-3Y-2	CHL Mortgage Pass-Through Trus CWHL 2006-HYB3 2A1A			4	1.A FM	973,218	88.4610	883,791	999,071	1,014,226		10,139			4.038	5.347	MON	3,362	38,283	02/02/2021	05/20/2036
126694-JG-4	Reperforming Loan REMIC Trust CWHL 2005-R3 AF			2	1.A FM	2,475,352	82.3650	2,292,637	2,783,519	2,431,106		(32,254)			5.870	7.205	MON	2,722	149,603	05/19/2021	09/25/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126694-JH-2	Reperforming Loan REMIC Trust CWHL 2005-R3 AS			2	6. FE	189,466	4.0450	159,351		159,351	129,790	6,817	153,390		0.557	(0.024)	MON	1,890	17,230	05/19/2021	09/25/2035
126694-K3-1	CHL Mortgage Pass-Through Trus CWHL 2006-6 A1			4	3.C FM	361,741	52.0610	305,686	587,165	347,298		(18,304)	6,416		6.000	4.918	MON	2,936	33,515	12/26/2012	04/25/2036
126694-LU-0	CHL Mortgage Pass-Through Trus CWHL 2005-22 2A1			4	1.A FM	965,201	83.9220	987,933	1,177,204	992,777		(4,039)			4.702	7.627	MON	4,549	45,264	11/24/2014	11/25/2035
126694-MS-4	CHL Mortgage Pass-Through Trus CWHL 2005-26 1A8			4	4.B FM	179,544	62.4540	123,413	197,607	151,063		(7,118)			5.500	3.272	MON	906	10,868	04/27/2017	11/25/2035
126694-MU-9	CHL Mortgage Pass-Through Trus CWHL 2005-26 1A10			4	4.B FM	1,793,092	62.4540	1,336,569	2,140,097	1,639,530		(77,476)			5.500	3.230	MON	9,809	117,705	11/10/2020	11/25/2035
126694-NV-6	CHL Mortgage Pass-Through Trus CWHL 2005-27 2A1			4	1.A FM	561,528	44.1650	501,344	1,135,154	505,557		(44,778)			5.500	6.119	MON	5,203	45,088	04/23/2019	12/25/2035
126694-VM-7	CHL Mortgage Pass-Through Trus CWHL 2005-HY10 3A1A			4	1.A FM	146,582	89.5480	189,184	211,264	175,208		4,563			4.574	11.436	MON	799	8,280	08/30/2012	02/20/2036
126694-WH-7	CHL Mortgage Pass-Through Trus CWHL 2006-HYB1 2A1			4	4.C FM		0.0000								3.785	0.000	MON		4,025	12/31/2021	03/20/2036
126694-WP-9	CHL Mortgage Pass-Through Trus CWHL 2006-HYB1 3A1			4	1.A FM	628,831	87.2340	592,317	679,002	621,609		3,714			4.353	7.645	MON	2,350	25,546	09/17/2019	03/20/2036
12669F-3D-3	COUNTRYWIDE HOME LOANS CWHL_04 CWHL 2004-HYB5 4A1			4	1.A FM	367,590	94.0150	385,825	410,387	392,323		4,552			5.029	6.663	MON	1,720	17,717	12/04/2012	04/20/2035
12669F-L9-2	CHL Mortgage Pass-Through Trus CWHL 2004-12 2A1			4	1.F FM	4,395,309	88.0390	3,901,760	4,431,848	4,442,286		12,826			4.689	4.697	MON	17,323	186,897	11/12/2019	08/25/2034
12669F-M3-4	CHL Mortgage Pass-Through Trus CWHL 2004-12 4A1			4	1.A FM	2,847,780	94.6960	2,764,279	2,919,102	2,882,502		13,854			4.995	5.559	MON	12,155	129,961	03/31/2022	08/25/2034
12669F-RB-1	CHL Mortgage Pass-Through Trus CWHL 2004-J2 A8			4	1.A FM	68,900	94.6910	67,004	70,761	69,176		113			5.500	5.977	MON	324	3,892	11/30/2011	03/25/2034
12669F-UA-9	CHL Mortgage Pass-Through Trus CWHL 2004-9 A5			4	1.A FM	76,643	95.5680	72,632	76,000	76,595		(47)			5.250	5.045	MON	333	3,300	11/12/2019	06/25/2034
12669F-W8-2	CHL Mortgage Pass-Through Trus CWHL 2004-16 1A1			4	1.A FM	547,209	89.9960	540,433	600,510	548,928		(12)			6.270	10.215	MON	627	35,249	03/31/2022	09/25/2034
12669F-W9-0	CHL Mortgage Pass-Through Trus CWHL 2004-16 2A1			4	1.A FM	1,264,921	93.4260	1,269,741	1,359,092	1,265,231		(7,899)			6.270	10.212	MON	1,420	79,777	11/12/2019	09/25/2034
12669F-X8-1	CHL Mortgage Pass-Through Trus CWHL 2004-16 1A3A			4	1.A FM	342,171	90.7900	319,853	352,299	343,695		11			6.230	7.325	MON	366	20,538	10/19/2017	09/25/2034
12669G-JB-8	CHL Mortgage Pass-Through Trus CWHL 2004-29 2A1			4	1.A FM	638,216	94.6600	647,426	683,947	640,176		1,960			6.130	8.488	MON	699	39,929	03/16/2023	02/25/2035
12669G-K6-7	CHL Mortgage Pass-Through Trus CWHL 2005-14 A2			4	4.C FM	556,492	43.6210	432,217	990,849	544,995		(56,688)	58,032		5.500	2.522	MON	4,541	46,406	05/18/2021	07/25/2035
12669G-MU-2	CHL Mortgage Pass-Through Trus CWHL 2005-4 5A1			4	1.A FM	1,696,523	77.0350	1,722,388	2,235,855	1,661,163		(35,360)			6.170	10.995	MON	2,299	104,712	11/12/2019	02/25/2035
12669G-N6-4	Reperforming Loan REMIC Trust CWHL 2005-R2 1AF1			2	1.A FM	1,856,153	93.3320	1,856,841	1,989,494	1,867,973		6,720			5.810	8.629	MON	1,926	70,874	03/31/2022	06/25/2035
12669G-NP-2	CHL Mortgage Pass-Through Trus CWHL 2005-7 2A1			4	1.A FM	1,744,629	90.1470	1,688,310	1,872,831	1,750,718		(2,769)			6.090	8.853	MON	1,901	35,336	12/14/2023	03/25/2035
12669G-TQ-4	CHL Mortgage Pass-Through Trus CWHL 2005-3 1A2			4	1.A FM	2,370,000	94.1080	2,416,681	2,567,989	2,378,862		1,729			6.050	7.066	MON	2,589	115,838	06/26/2018	04/25/2035
12669G-WU-1	COUNTRYWIDE HOME LOANS CWHL_05 CWHL 2005-HYB2 2A			4	1.A FM	634,114	93.6450	606,481	647,636	644,034		3,159			4.398	4.785	MON	2,257	25,648	11/12/2019	05/20/2035
144531-AE-0	Carrington Mortgage Loan Trust CARR 2004-NC1 M1			4	1.A FM	482,995	100.2830	499,698	498,288	487,503		4,236			6.370	6.383	MON	529	22,406	11/30/2022	05/25/2034
144531-AQ-3	Carrington Mortgage Loan Trust CARR 2004-NC2 M1			4	1.A FM	3,575,783	98.9050	3,561,445	3,600,876	3,614,994		41,721			6.505	5.796	MON	3,904	138,624	03/31/2022	08/25/2034
14727Q-AB-1	Cascade Funding Mortgage Trust CFMT 2018-RM2 B			4	1.B FE	27,395,922	98.6340	27,721,130	28,104,926	28,539,574		331,463			4.000	5.661	MON	18,737	1,097,213	12/26/2023	10/25/2068
14727Q-AC-9	Cascade Funding Mortgage Trust CFMT 2018-RM2 C			4	1.F FE	11,315,045	96.8440	11,833,848	12,219,533	12,216,749		181,500			4.000	6.090	MON	8,146	477,075	12/26/2023	10/25/2068
16162W-PZ-6	Chase Mortgage Finance Trust S CHASE 2005-A2 1A5				2.C FM	1,658,298	91.2960	1,603,132	1,755,981	1,667,601		16,637	14,855		4.844	3.663	MON	6,522	71,095	03/31/2022	01/25/2036
16165T-AB-9	ChaseFlex Trust Series 2005-1 CFLX 2005-1 1A2				4.C FM	395,946	87.8310	391,954	446,258	395,946		226,199	200,338		5.500	6.256	MON	2,045	24,544	11/15/2022	02/25/2035
17025R-AA-3	CHL Mortgage Pass-Through Trus CWHL 2007-HY4 1A1			4	1.A FM	1,175,625	85.1610	1,081,288	1,269,699	1,189,736		5,793			4.430	5.258	MON	4,688	49,505	03/31/2022	09/25/2047
17307G-2Z-0	Citigroup Mortgage Loan Trust CMLTI 2006-AR1 1A1			4	1.A FM	681,648	95.1610	696,878	732,314	698,461		4,524			7.220	7.018	MON	4,406	33,715	10/06/2020	10/25/2035
17307G-2Z-0	Citigroup Mortgage Loan Trust CMLTI 2006-AR1 1A1			4	1.E FM	165,828	95.1610	157,328	165,328	166,448		534			7.220	4.988	MON	995	7,612	11/12/2019	10/25/2035
17307G-6L-7	Citigroup Mortgage Loan Trust CMLTI 2006-AR2 1A2			4	3.A FM	102,522	95.0110	101,405	106,731	110,001		3,166			4.529	6.950	MON	392	4,312	11/12/2019	03/25/2036
17307G-CX-4	Citigroup Mortgage Loan Trust CMLTI 2003-HE3 M3			4	1.A FM	1,273,429	104.7690	1,317,629	1,257,653	1,301,813		26,770			8.995	8.156	MON	1,885	90,766	08/10/2022	12/25/2033
17307G-K9-8	Citigroup Mortgage Loan Trust CMLTI 2005-9 21A1			4	1.A FM	443,111	92.4900	471,145	509,400	466,007		4,760			5.500	8.233	MON	2,335	27,966	12/26/2012	11/25/2035
17307G-T4-0	Citigroup Mortgage Loan Trust CMLTI 2005-10 1A1A			4	1.A FM	616,317	64.3510	668,396	1,038,680	468,252		(15,505)			4.906	19.117	MON	4,247	42,252	07/24/2012	12/25/2035
17307G-W5-3	Citigroup Mortgage Loan Trust CMLTI 2005-11 A1A			4	1.A FM	28,236	100.1720	28,590	28,541	28,528		61			7.110	3.261	MON	169	1,779	06/18/2020	05/25/2035
17307G-Y5-1	Citigroup Mortgage Loan Trust CMLTI 2005-12 1A3			4	1.A FM	4,528,269	83.6520	4,613,073	5,514,624	4,527,153		(1,116)			5.500	6.248	MON	25,275		12/14/2023	08/25/2035
17307G-YH-5	Citigroup Mortgage Loan Trust CMLTI 2005-5 21A5			4	1.A FM	663,183	91.9080	743,835	809,325	722,720		19,183			5.500	7.202	MON	3,709	44,812	12/31/2011	08/25/2035
17309A-AC-3	CitiMortgage Alternative Loan CMALT 2006-A1 1A3			4	1.A FM	226,959	89.6850	250,037	278,795	236,945		3,580			5.750	9.763	MON	1,336	15,778	03/01/2012	04/25/2036
17309R-AG-7	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2006-AR6 2A1			4	1.A FM	62,465	92.5270	61,981	66,986	64,271		448			5.610	5.233	MON	63	1,380	06/27/2017	09/25/2036
17309V-AA-1	CitiMortgage Alternative Loan CMALT 2006-A4 1A1			4	3.B FM	1,079,732	87.4840	1,008,153	1,152,384	1,083,769		4,597			6.000	6.045	MON	5,762	69,143	01/24/2017	09/25/2036
173105-AH-0	CITIGROUP MORTGAGE SECURITIES CMSI 2007-1 1A8			4	2.C FM	779,141	90.7590	788,778	869,092	826,742		10,411			6.000	5.859	MON	4,345	51,844	10/23/2012	01/25/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
17310N-AE-8	Citicorp Residential Mortgage CRMSI 2006-3 A5			4	1.A FM	407,324	98.9100	400,822	405,241	403,974		(254)			4.615	4.597	MON	1,561	19,004	01/17/2020	11/25/2036
17311C-AE-1	Citigroup Mortgage Loan Trust CMLTI 2007-WFH1 M2			4	1.A FM	3,860,252	97.2020	3,903,890	4,016,284	3,883,384		21,225			5.890	6.412	MON	3,943	187,446	11/30/2022	01/25/2037
17312K-AJ-1	Citicorp Mortgage Securities T CMSI 2007-5 1A9			4	1.A FM	1,558,932	92.6820	1,555,868	1,678,711	1,474,193		9,837			6.000	8.394	MON	8,394	100,723	11/03/2011	06/25/2037
17312V-AE-8	Citigroup Mortgage Loan Trust CMLTI 2007-6 1A3A			4	1.G FM	131,068	86.2540	120,428	139,620	138,842		2,723			3.769	4.571	MON	439	4,917	10/20/2020	10/25/2046
17312V-AE-8	Citigroup Mortgage Loan Trust CMLTI 2007-6 1A3A			4	2.A FM	2,556,164	86.2540	2,339,313	2,712,111	2,706,461		52,508			3.769	4.463	MON	8,525	95,509	10/20/2020	10/25/2046
17313R-AA-4	Citigroup Mortgage Loan Trust CMLTI 2007-11 1A1			4	1.A FM	248,745	93.4820	284,077	303,884	251,209		2,634			6.000	11.409	MON	1,519	18,233	07/24/2012	05/25/2036
17316Y-BK-3	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2010-6 3A3			4	1.A F		0.0000								5.000	0.000	MON		4,577	09/30/2023	07/25/2036
17318D-AB-8	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2011-2 1A2			4	1.E FM	525,339	92.8060	508,525	547,942	551,695		3,241			5.165	5.138	MON	2,513	25,227	10/28/2015	10/25/2035
17319G-AG-9	Citigroup Mortgage Loan Trust CMLTI 2012-4 2A2			4	1.A FM	302,318	90.3470	291,734	322,904	315,354		(135)			4.489	5.959	MON	1,208	13,622	10/28/2015	11/25/2035
17319N-AR-0	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2012-7 8A2			4	1.A FM	485,904	85.4450	445,232	521,076	493,892		(5)			4.232	4.553	MON	1,838	19,715	07/18/2019	10/25/2036
17319T-AB-2	Citigroup Mortgage Loan Trust CMLTI 2012-8 1A2			4	2.C FM	1,023,434	92.1730	932,444	1,011,625	1,038,754		6,900			5.585	4.792	MON	4,692	47,628	11/12/2019	10/25/2035
17322C-AB-4	Citigroup Mortgage Loan Trust CMLTI 2013-12 1A2			4	1.A FM	5,653,772	91.8260	5,420,426	5,902,949	5,652,082		(37,480)			5.721	5.658	MON	27,907	305,008	03/31/2022	03/25/2035
17322J-AB-9	Citigroup Mortgage Loan Trust CMLTI 2014-2 1A2			4	1.A FM	1,244,452	89.1880	1,285,703	1,441,563	1,265,153		29,205	11,154		7.791	9.242	MON	5,396	54,595	11/30/2022	02/20/2036
20753X-AB-0	Connecticut Avenue Securities CAS 2022-R03 1M2				1.A	4,400,049	104.7860	4,715,391	4,500,000	4,412,844		11,618			8.837	9.438	MON	6,628	381,131	11/30/2022	03/25/2042
22541S-5T-1	Credit Suisse First Boston Mor CSFB 2005-FIX1 A4			4	1.A FM	2,029,306	104.9390	2,253,281	2,147,238	2,095,351		40,504			6.010	8.793	MON	10,754	130,316	07/14/2016	05/25/2035
22541S-FX-1	CSFB Mortgage-Backed Pass-Thro CSFB 2004-AR4 2A2			4	1.A FM	142,735	96.1980	137,308	142,735	142,735					4.786	4.475	MON	569	6,005	08/17/2017	05/25/2034
22541S-G2-8	Credit Suisse First Boston Mor CSFB 2004-AA1 M2			4	1.A FM	162,961	93.5680	157,908	168,762	165,986		(27)			6.520	6.412	MON	183	8,560	06/27/2017	02/25/2035
22541S-JS-8	CSFB Mortgage-Backed Pass-Thro CSFB 2004-AR5 11M1			4	1.A FM	80,659	99.3810	81,104	81,609	81,445		354			6.570	2.715	MON	89	3,904	01/22/2020	06/25/2034
22541S-X7-8	CSFB Mortgage-Backed Pass-Thro CSFB 2004-8 8A4			4	1.A FM	369,004	94.5190	343,117	363,015	365,549		(313)			5.750	5.569	MON	1,739	20,873	12/20/2004	12/25/2034
22541S-XV-5	Credit Suisse First Boston Mor CSFB 2004-AR8 CB1			4	1.A FM	5,290,025	91.1150	4,966,668	5,451,000	5,329,617		5,465			6.620	5.612	MON	6,014	238,042	09/05/2019	09/25/2034
225458-PN-2	CSFB Mortgage-Backed Pass-Thro CSFB 2005-4 2A1			4	1.A FM	1,349,077	67.7900	1,263,511	1,863,870	1,155,958		(19,823)			5.500	12.388	MON	1,709	99,127	09/05/2019	06/25/2035
22942K-BT-6	CSMC Mortgage-Backed Trust 200 CSMC 2006-7 8A9			4	1.A FM	466,223	45.6170	337,582	740,037	335,835		(31,565)			6.500	7.463	MON	4,009	45,839	12/01/2023	08/25/2036
23245Q-AA-7	Alternative Loan Trust 2006-OA CWALT 2006-OA21 A1			4	1.A FM	507,934	84.6730	501,088	591,794	519,753		6,664			5.662	6.850	MON	1,117	24,500	08/21/2023	03/20/2047
23332U-AR-5	DSLA Mortgage Loan Trust 2004- DSLA 2004-AR2 A2A			4	1.A FM	278,090	95.9220	282,432	294,438	281,590		312			6.250	6.423	MON	665	13,023	11/12/2019	11/19/2044
23332U-DU-5	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR3 2A1A			4	1.A FM	3,452,862	95.8870	3,438,752	3,586,252	3,482,871		8,053			5.950	5.619	MON	7,705	154,435	11/12/2019	07/19/2045
23332U-EM-2	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR4 2A1A			4	4.A FM	2,517,462	89.3570	2,357,796	2,638,611	2,533,981		3,893			5.990	5.075	MON	5,707	105,252	11/12/2019	08/19/2045
251510-GR-8	Deutsche Alt-A Securities Inc DBALT 2005-AR2 3A1			4	1.A FM	988,351	81.4240	1,023,067	1,256,468	1,003,927		15,576			3.416	8.201	MON	3,580	39,709	08/17/2012	10/25/2035
251510-HW-6	DEUTSCHE ALT-A SECURITIES INC DBALT 2005-5 2A3			4	2.C FM	492,842	49.6650	322,059	648,469	360,318		(8,760)			5.500	4.541	MON	2,972	31,895	11/30/2011	11/25/2035
251510-LF-8	Deutsche Alt-A Securities Inc DBALT 2006-AR1 2A1			4	1.A FM	369,296	68.1660	341,269	500,646	356,419		(12,876)			3.871	4.965	MON	1,615	17,399	08/29/2016	02/25/2036
25151A-AG-6	Deutsche Alt-A Securities Mort DBALT 2006-AR3 A6			4	1.A FM	8,949,552	90.9930	9,073,879	9,972,099	8,949,618		66			6.030	7.378	MON	10,022	35,205	12/14/2023	08/25/2036
251563-FB-3	Deutsche Mortgage Securities I DMSI 2004-4 5AR1				1.A FM	766,031	92.9660	839,798	903,339	778,798		10,011			5.013	10.392	MON	3,775	37,417	11/15/2022	06/25/2034
317384-AA-3	Finance of America Structured FASST 2022-S5				1.A FE	64,716,962	94.9270	67,408,920	71,011,295	66,392,541		1,669,631			3.000	6.765	MON	29,588	1,231,242	12/14/2023	05/25/2062
32027N-NS-6	First Franklin Mortgage Loan T FFML 2004-FF8 M3			4	1.A FM	932,964	98.6070	933,834	947,021	937,446		859			6.895	7.362	MON	1,088	59,597	01/09/2018	10/25/2034
32052E-AA-7	First Horizon Mortgage Pass-Th FHASI 2006-AR3 1A1			4	1.A FM	506,912	57.3180	382,126	666,678	422,339		(22,272)			4.019	6.846	MON	2,234	23,897	04/18/2012	11/25/2036
32053E-AA-6	First Horizon Mortgage Pass-Th FHASI 2007-AR1 1A1			4	1.A FM	517,217	43.1790	471,030	1,090,868	423,473		(77,116)			4.010	11.722	MON	3,645	41,981	05/29/2014	05/25/2037
35564K-B3-2	Freddie Mac Structured Agency STACR 2022-HQA2 M1B				1.D	1,907,688	105.7180	2,008,633	1,900,000	1,906,591		(740)			9.337	9.433	MON	2,957	170,528	09/07/2022	07/25/2042
35564K-H4-4	Freddie Mac STACR REMIC Trust STACR 2022-DNA6 M1B			2	1.B	90,011,620	105.5980	95,037,849	90,000,000	90,011,013		(554)			9.037	9.197	MON	135,561	7,804,623	11/30/2022	09/25/2042
35564K-KY-4	Freddie Mac STACR REMIC Trust STACR 2021-DNA6 M2				1.A	5,449,750	99.5400	5,773,344	5,800,000	5,566,161		84,987			6.837	8.767	MON	6,610	373,947	10/07/2022	10/25/2041
35564K-L4-9	Freddie Mac STACR REMIC Trust STACR 2022-DNA7 M1B				1.A	24,500,000	110.4020	27,048,399	24,500,000	24,500,000					10.337	10.553	MON	42,211	2,446,631	09/26/2022	03/25/2052
35564K-RF-8	Freddie Mac STACR REMIC Trust STACR 2022-DNA2 M1B				1.A	2,253,825	101.3080	2,461,774	2,430,000	2,283,823		24,085			7.737	9.458	MON	3,134	178,784	10/14/2022	02/25/2042
35564K-UX-5	Freddie Mac STACR REMIC Trust STACR 2022-DNA3 M1B				1.A	11,968,750	102.9220	12,865,271	12,500,000	12,043,723		60,661			8.237	9.213	MON	17,161	982,864	10/12/2022	04/25/2042
35564K-YP-8	Freddie Mac Structured Agency STACR 2022-DNA5 M1B				1.B	8,760,625	108.0140	9,451,215	8,750,000	8,768,508		(2,071)			9.837	9.983	MON	14,346	829,561	09/30/2022	06/25/2042
36168W-AA-9	GCAT 2022-NQM GCAT 2022-NQM5 A1				1.A	43,061,801	101.8640	45,296,876	44,467,954	43,428,960		310,350			5.710	6.742	MON	211,593	2,539,120	10/14/2022	08/25/2067
36185M-DQ-2	GMACM Mortgage Loan Trust 2006 GMACM 2006-AR1 2A1			4	1.A FM	2,474,859	88.4590	2,340,238	2,645,568	2,539,074		(11,626)			5.202	4.427	MON	9,715	111,229	05/04/2020	04/19/2036
36185M-EV-0	GMACM Mortgage Loan Trust 2006 GMACM 2006-AR2 2A1			4	1.A FM	4,534,139	67.7750	3,596,131	5,306,023	4,529,100		(5,039)			0.000	4.211	MON		176,913	10/14/2020	05/19/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36190N-AF-0	GSMSC Resecuritization Trust 2 GSMSC 2009-6R 3A2			4	1.A FM	797,691	92.7940	770,747	830,601	805,789		10,405			7.510	6.487	MON	5,198	35,202	11/10/2020	02/26/2036
36228F-4K-9	GSAA Home Equity Trust 2004-4 GSAA 2004-4 M2			4	1.A FM	372,686	111.4690	461,993	414,458	448,774		24,872			7.420	8.879	MON	513	16,599	08/29/2016	05/25/2034
36228F-6P-6	GSAMP Trust 2004-AR1 GSAMP 2004-AR1 M1			4	1.A FM	2,552,826	98.3890	2,537,317	2,578,861	2,568,465		3,053			6.445	4.351	MON	2,770	104,438	11/10/2020	06/25/2034
36228F-YH-3	GSR Mortgage Loan Trust 2003-1 GSR 2003-10 1A11			4	1.A FM	398,777	94.7200	377,942	399,011	399,232		(339)			5.700	5.471	MON	1,896	19,194	11/12/2019	10/25/2033
362290-AC-2	GSR Mortgage Loan Trust 2007-A GSR 2007-AR1 2A1			4	3.C FM	1,376,685	61.0530	971,188	1,590,741	1,197,965		(67,778)			4.355	2.515	MON	5,680	65,703	09/05/2019	03/25/2047
3622EA-AC-4	GSAA Trust GSAA 2007-3 2A1A			4	1.A FM	5,052,929	40.0020	5,141,470	12,852,888	5,035,332		(17,597)			5.570	13.015	MON	11,932	27,864	12/14/2023	03/25/2047
3622EL-AA-4	GSAA Home Equity Trust 2006-18 GSAA 2006-18 AV1			4	1.A FM	517,986	24.9920	388,853	1,555,928	398,559		(8,756)			5.540	10.797	MON	1,437	15,003	02/23/2018	11/25/2036
3622N6-AA-7	GSR MORTGAGE LOAN TRUST GSR_07 GSR 2007-AR2 1A1			4	4.A FM	1,920,144	56.0240	1,299,412	2,319,374	1,635,427		(77,837)			3.678	3.594	MON	7,111	81,061	09/05/2019	05/25/2037
362334-CN-2	GSR Mortgage Loan Trust 2006-2 GSR 2006-2F 2A2			4	4.B FM	554,736	88.9590	506,014	568,820	557,247		488			5.750	4.966	MON	2,726	32,707	11/12/2019	02/25/2036
362334-HH-0	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-3F 4A1			4	5.A FM	454,649	77.9490	389,346	499,489	441,031		(2,100)			6.000	3.595	MON	2,497	20,784	11/12/2019	03/25/2036
362334-JL-9	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-3F 1A5			4	5.A FM	388,957	110.3260	539,776	489,254	539,776	(135,044)	101,118			5.500	3.017	MON	2,242	24,667	05/22/2012	03/25/2036
362334-NB-6	GSAA Trust GSAA 2006-7 AF2			4	1.A FM	645,746	39.0510	353,923	906,310	403,611		(25,982)			5.995	4.441	MON	4,528	20,365	06/28/2017	03/25/2046
362334-NC-4	GSAA Trust GSAA 2006-7 AF3			4	1.A FM	704,075	39.0470	429,352	1,099,580	491,179		(31,674)			6.720	4.383	MON	6,158	24,708	04/11/2019	03/25/2046
362334-ND-2	GSAA Trust GSAA 2006-7 AF4A			4	1.A FM	1,567,057	55.4310	1,292,591	2,331,887	1,159,378		(29,009)			6.720	9.383	MON	13,059	52,399	11/30/2011	03/25/2046
362341-EM-7	GSR Mortgage Loan Trust 2005-6 GSR 2005-6F 3A18			2	1.A FM	729,381	84.6300	719,598	850,289	729,952		1,825			5.500	8.776	MON	3,897	43,963	09/19/2011	07/25/2035
362341-FJ-3	GSR Mortgage Loan Trust 2005-A GSR 2005-AR4 3A1			4	3.C FM	637,818	69.7420	479,063	686,908	566,522		(28,657)			4.822	3.801	MON	2,573	28,655	11/12/2019	07/25/2035
362341-FN-4	GSR Mortgage Loan Trust 2005-A GSR 2005-AR4 3A5			4	3.B FM	1,570,590	69.7420	1,272,176	1,824,119	1,482,397		(75,125)			4.822	4.181	MON	6,834	76,096	11/12/2019	07/25/2035
362341-LL-1	GSMPS Mortgage Loan Trust 2005 GSMPS 2005-RP3 1AF			2	1.A FM	1,188,121	82.0280	1,114,191	1,358,305	1,199,637		(7,312)			5.820	5.742	MON	1,317	60,675	10/21/2014	09/25/2035
362341-MC-0	GSR Mortgage Loan Trust 2005-A GSR 2005-AR5 2A3			4	3.C FM	882,871	54.6730	555,682	1,016,380	628,645		(52,478)			4.627	4.460	MON	3,921	42,232	07/18/2017	10/25/2035
362341-RZ-4	GSR MORTGAGE LOAN TRUST GSR_05 GSR 2005-AR6 3A1			4	1.A FM	620,580	89.5830	600,025	669,798	639,798		1,110			4.014	5.600	MON	2,241	25,473	02/09/2012	09/25/2035
362341-WZ-8	GSR Mortgage Loan Trust 2005-A GSR 2005-AR7 2A1			4	1.A FM	11,488	90.3340	10,589	11,722	11,453		(5)			4.489	5.935	MON	44	495	06/03/2019	11/25/2035
362341-WZ-8	GSR Mortgage Loan Trust 2005-A GSR 2005-AR7 2A1			4	1.G FM	57,728	90.3340	52,050	57,619	57,463		(95)			4.489	4.793	MON	216	2,431	05/10/2017	11/25/2035
362405-AP-7	GSAMP TRUST GSAMP_06-SD2 GSAMP 2006-SD2 A3			4	1.A FM	1,530,851	91.1990	2,864,938	3,141,430	2,287,257		108,276			6.170	14.333	MON	3,230	80,446	11/08/2011	05/25/2046
36242D-CJ-0	GSR Mortgage Loan Trust 2004-8 GSR 2004-8F 3A1			4	1.A FM	580,293	92.7720	585,085	630,673	573,791		(6,501)			5.870	9.314	MON	617	29,396	03/16/2023	09/25/2034
36242D-T5-2	GSMPS Mortgage Loan Trust 2005 GSMPS 2005-RP2 1AF			2	1.A FM	3,421,665	92.1930	3,493,430	3,789,263	3,485,920		11,330			5.820	6.699	MON	3,674	177,085	03/31/2022	03/25/2035
36242D-UM-3	GSR Mortgage Loan Trust 2005-A GSR 2005-AR1 2A1			4	1.A FM	1,005,538	95.0470	1,109,322	1,167,126	1,126,944		14,571			6.050	7.623	MON	5,903	54,187	07/20/2012	01/25/2035
36242D-VF-7	GSR Mortgage Loan Trust 2005-1 GSR 2005-1F 2A3			2	3.B FM	158,156	72.9740	125,288	171,689	131,296		(4,065)			6.000	6.267	MON	858	10,149	12/10/2012	02/25/2035
36242D-VF-7	GSR Mortgage Loan Trust 2005-1 GSR 2005-1F 2A3			2	4.C FM	115,015	72.9740	84,352	115,593	95,842		(3,183)			6.000	4.647	MON	578	6,833	03/16/2017	02/25/2035
36242D-XG-3	GSMPS Mortgage Loan Trust 2005 GSMPS 2005-RP1 1AF			2	1.A FM	8,692,325	86.0170	8,616,681	10,017,381	8,621,543		(13,606)			5.820	7.264	MON	9,713	454,870	11/30/2022	01/25/2035
36242D-ZQ-9	GSAA Home Equity Trust 2005-4 GSAA 2005-4 M1			4	1.A FM	1,189,366	99.6750	1,192,058	1,195,940	1,194,272		2,423			6.130	4.584	MON	1,222	44,542	04/05/2022	03/25/2035
36245R-AB-5	GSAA Home Equity Trust 2007-6 GSAA 2007-6 1A2			4	1.A FM	444,044	59.6700	371,135	621,980	440,032		(4,013)			5.910	5.317	MON	613	8,806	02/22/2018	05/25/2047
36297T-AE-2	GSR Mortgage Loan Trust 2006-A GSR 2006-AR2 3A1			4	1.E FM	2,791,017	62.0980	2,316,633	3,730,626	2,522,365		(166,534)			5.138	5.691	MON	15,398	161,778	03/31/2022	04/25/2036
39538C-AH-5	GreenPoint Mortgage Funding Tr GPMF 2006-AR7 2A1			4	5.B FM	394,379	115.9990	473,226	407,956	465,050		11,770			5.870	23.191	MON	399	16,065	10/07/2020	12/25/2046
39538R-AA-7	GreenPoint MTA Trust 2005-AR1 GPMF 2005-AR1 A1			4	1.A FM	4,434,168	96.7800	4,482,074	4,631,180	4,315,495		(158,034)			5.950	7.936	MON	4,593	226,784	03/31/2022	06/25/2045
39538R-AB-5	GreenPoint MTA Trust 2005-AR1 GPMF 2005-AR1 A2			4	1.A FM	1,951,076	96.6490	2,135,094	2,209,113	1,820,037		(196,255)			5.910	12.670	MON	2,176	107,625	04/05/2021	06/25/2045
39538W-BW-7	GreenPoint Mortgage Funding Tr GPMF 2005-AR4 3A1			4	1.A FM	897,702	82.2860	1,215,938	1,477,699	568,285		(630,908)			6.412	14.659	MON	7,896	69,041	12/04/2014	10/25/2045
39538W-BY-3	GreenPoint Mortgage Funding Tr GPMF 2005-AR4 4A1A			4	1.A FM	1,959,131	93.2360	2,443,324	2,620,570	1,889,404		(390,482)			6.090	8.998	MON	2,660	150,908	06/02/2015	10/25/2045
39538W-EE-4	GreenPoint Mortgage Funding Tr GPMF 2005-AR5 2A1			4	1.A FM	969,304	61.9060	1,050,595	1,697,077	954,447		(196,798)			6.030	13.280	MON	1,706	76,837	01/27/2016	11/25/2045
39538W-FH-6	GreenPoint Mortgage Funding Tr GPMF 2006-AR1 A1A			4	1.A FM	1,113,316	90.2880	1,395,716	1,545,856	1,391,946		(321)			6.050	6.769	MON	1,559	59,988	12/20/2017	02/25/2036
39538W-GC-6	GreenPoint Mortgage Funding Tr GPMF 2006-AR2 2A1			4	1.A FM	572,502	94.1760	558,915	593,482	572,463		(39)			5.890	5.124	MON	583	19,389	03/16/2023	03/25/2036
39539M-AA-7	GreenPoint Mortgage Funding Tr GPMF 2007-AR3 A1			4	1.A FM	741,828	90.5180	834,446	921,861	791,790		3,320			5.910	8.062	MON	908	37,449	02/01/2016	06/25/2037
40431K-AF-7	HSI ASSET LOAN OBLIGATION HALO HALO 2007-WF1 A6			4	1.A FM	465,033	71.7490	566,771	789,934	384,157		(11,573)			4.492	17.828	MON	2,957	33,259	09/21/2011	12/25/2036
41161G-AC-7	HarborView Mortgage Loan Trust HVMLT 2006-8 2A1A			4	1.A FM		0.0000								5.852	0.000	MON		1,456	12/31/2021	07/21/2036
41161M-AC-4	HarborView Mortgage Loan Trust HVMLT 2006-5 2A1A			4	1.A FM	2,888,030	55.4140	2,696,209	4,865,612	2,611,904		(120,760)			5.830	9.074	MON	10,243	195,004	09/19/2023	07/19/2046
41161P-HB-2	HarborView Mortgage Loan Trust HVMLT 2004-8 2A3			4	1.A FM	776,426	91.8620	932,581	1,015,198	864,747		3,138			6.290	8.560	MON	2,306	55,588	10/26/2015	11/19/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
41161P-K4-4	HarborView Mortgage Loan Trust HVMLT 2006-2 2A1A			4	3.B FM	3,208,953	85.5930	2,822,952	3,298,105	3,186,238		(23,121)			5.264	5.300	MON	13,605	145,911	10/14/2020	02/25/2036
41161P-K6-9	HarborView Mortgage Loan Trust HVMLT 2006-2 3A1A			4	1.A FM	95,067	99.2300	93,084	93,806	161,276		41,448			6.208	(9.968)	MON	435	4,053	10/14/2020	02/25/2036
41161P-L4-3	HarborView Mortgage Loan Trust HVMLT 2006-4 2A1A			4	1.A FM	1,036,988	60.1800	1,005,823	1,671,369	833,051		(36,260)			5.870	13.222	MON	3,543	71,271	01/16/2019	05/19/2046
41161P-LD-3	HarborView Mortgage Loan Trust HVMLT 2005-1 2A1A			4	1.A FM	399,161	96.1730	403,286	419,334	405,672		1,557			6.010	6.310	MON	910	18,125	11/12/2019	03/19/2035
41161P-LQ-4	HarborView Mortgage Loan Trust HVMLT 2005-2 1A			4	1.A FM	1,993,074	34.5310	1,311,755	3,798,767	1,267,590		(132,480)			5.990	13.224	MON	8,217	153,076	01/01/2019	05/19/2035
41161P-TN-3	HarborView Mortgage Loan Trust HVMLT 2005-10 2A1A			4	3.B FM	321,059	68.8790	254,488	369,472	284,135		(12,154)			6.090	6.858	MON	813	16,569	09/17/2013	11/19/2035
41161P-TN-3	HarborView Mortgage Loan Trust HVMLT 2005-10 2A1A			4	4.A FM	764,891	68.8790	590,622	857,483	677,461		(28,031)			6.090	6.290	MON	1,886	38,453	01/17/2020	11/19/2035
41161P-VJ-9	HarborView Mortgage Loan Trust HVMLT 2005-12 2A11			4	3.A FM	1,745,890	69.9740	1,475,219	2,108,236	1,650,397		(49,329)			7.058	5.840	MON	12,400	86,316	08/19/2013	10/19/2035
41161P-VJ-9	HarborView Mortgage Loan Trust HVMLT 2005-12 2A11			4	3.B FM	2,815,365	69.9740	2,356,382	3,367,506	2,661,135		(79,285)			7.058	5.670	MON	19,806	137,874	09/04/2013	10/19/2035
41161P-VK-6	HarborView Mortgage Loan Trust HVMLT 2005-12 2A12			4	1.A FM	1,572,853	71.9210	1,610,346	2,239,062	1,546,764		(48,189)	7,324		6.970	8.094	MON	5,635	92,549	09/11/2015	10/19/2035
41161P-WC-3	HarborView Mortgage Loan Trust HVMLT 2005-13 2A12				1.A FM	994,214	52.0210	1,013,862	1,948,961	989,440		(4,774)			7.010	11.034	MON	4,933	4,584	12/14/2023	02/19/2036
41161U-AC-6	HarborView Mortgage Loan Trust HVMLT 2006-6 2A1A			4	3.C FM	2,460,132	47.3580	1,906,542	4,025,820	2,378,498		(166,514)	16,404		4.712	2.168	MON	15,749	167,556	12/11/2019	08/19/2036
41162B-AA-1	Harborview Mortgage Loan Trust HVMLT 2006-SB1 A1A			4	1.A FM	504,163	84.8200	528,624	623,231	487,073		5,975			5.862	9.412	MON	3,044	18,131	08/29/2016	12/19/2036
437084-CE-4	Home Equity Asset Trust HEAT 2004-3 M1			4	1.A FM	865,958	97.2820	1,203,231	1,236,844	1,170,829		11,523			6.325	7.706	MON	1,304	60,405	04/03/2012	08/25/2034
437084-FS-0	Home Equity Asset Trust 2004-7 HEAT 2004-7 M1			4	1.A FM	30,707	99.4750	42,059	42,281	41,499		1,095			6.400	10.105	MON	45	2,242	03/14/2012	01/25/2035
437096-AD-2	Home Equity Asset Trust 2006-5 HEAT 2006-5 2A3			4	1.A FM	487,783	98.4220	494,422	502,349	500,202		4,233			5.770	4.945	MON	483	21,000	05/11/2022	10/25/2036
43709N-AD-5	Home Equity Asset Trust 2006-7 HEAT 2006-7 2A3			4	1.A FM	289,590	87.0710	323,270	371,270	299,544		8,219			5.770	8.845	MON	357	9,076	06/26/2017	01/25/2037
43739E-AB-3	HomeBanc Mortgage Trust 2004-1 HMBT 2004-1 2A			4	1.A FM	417,893	96.4690	486,639	504,450	449,218		4,779			6.330	12.431	MON	532	29,280	03/19/2013	08/25/2029
45254N-KX-4	Impac CMB Trust Series 2004-9 IMM 2004-9 1A1			4	1.A FM	2,130,541	96.1940	2,309,154	2,400,511	2,170,748		11,387			6.230	10.199	MON	2,493	135,176	09/28/2017	01/25/2035
45254N-NP-8	Impac CMB Trust Series 2005-3 IMM 2005-3 A1			4	1.A FM	1,946,207	89.2560	2,311,678	2,589,928	2,024,205		13,544			5.950	11.071	MON	2,569	127,867	10/10/2014	08/25/2035
45254T-SS-4	Impac Secured Assets Corp Seri IMSA 2005-2 A2D			4	1.A FM	746,819	80.7980	832,062	1,029,807	696,628		(6,899)			6.330	10.648	MON	1,086	40,456	08/29/2016	03/25/2036
45255R-AC-1	Impac Secured Assets Trust 200 IMSA 2006-3 A3			4	1.A FM	39,239	100.0660	42,647	42,618	42,647	(8,345)	9,285			5.770	12.726	MON	41	1,934	11/12/2019	11/25/2036
45660L-3J-6	Residential Asset Securitizati RAST 2005-A15 1A3			4	3.B FM	202,308	93.7690	213,689	227,889	234,658		6,613			5.750	6.116	MON	1,092	12,951	08/10/2012	02/25/2036
45660L-BW-8	Residential Asset Securitizati RAST 2004-A10 A2			4	1.A FM	1,377,483	93.2680	1,532,358	1,642,966	1,420,495		10,721			5.500	8.828	MON	7,530	90,363	10/05/2011	02/25/2035
45660L-JJ-9	INDYMAC INDX MORTGAGE LOAN TRU INDX 2005-AR8 2A1A			4	4.A FM	678,703	89.6830	638,994	712,506	691,510		2,959			5.930	6.033	MON	704	28,999	11/12/2019	04/25/2035
45660L-SR-1	Residential Asset Securitizati RAST 2005-A8CB A3			4	2.A FM	490,927	59.4870	379,553	638,045	405,663		(15,720)			5.500	6.380	MON	2,924	35,062	08/08/2012	07/25/2035
45660L-WD-7	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A1A			4	1.A FM	12,508,897	51.2870	11,017,836	21,482,862	11,250,343		(505,497)			6.090	8.667	MON	21,805	829,898	08/25/2021	10/25/2036
45660L-WE-5	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A1B			4	1.A FM	7,799,997	51.2750	7,952,413	15,509,205	7,771,669		(28,328)			7.030	9.599	MON	18,171	55,677	12/14/2023	10/25/2036
45660L-ZH-5	INDYMAC INDX MORTGAGE LOAN TRU INDA 2005-AR1 1A1			4	1.A FM	445,841	67.1810	351,700	523,507	358,907		(13,272)			3.876	6.532	MON	1,691	18,375	03/26/2013	11/25/2035
45660N-Q3-2	IndyMac INDX Mortgage Loan Tru INDX 2004-AR4 2A			4	1.C FM	2,204,309	92.7370	2,052,708	2,213,477	2,213,696		(686)			5.042	4.686	MON	9,306	100,059	11/12/2019	08/25/2034
45660N-T9-6	IndyMac INDX Mortgage Loan Tru INDX 2004-AR7 A2			4	1.A FM	951,266	90.2700	957,614	1,060,827	947,602		(3,828)			6.330	6.853	MON	1,119	47,651	10/06/2020	09/25/2034
45661E-AA-2	IndyMac INDX Mortgage Loan Tru INDX 2006-AR2 1A1A			4	1.A FM	6,282,147	83.8550	6,399,384	7,631,513	6,279,991		(2,156)			5.910	7.872	MON	7,517	24,175	12/14/2023	04/25/2046
45670N-AA-1	IndyMac INDA Mortgage Loan Tru INDA 2007-AR7 1A1			4	1.A FM	844,192	81.3300	859,204	1,056,435	845,012		820			3.505	6.522	MON	3,087		12/14/2023	11/25/2037
466247-J5-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A2 2A2			4	2.A FM	2,423,753	87.0440	2,261,151	2,597,703	2,412,276		(14,417)			4.415	5.582	MON	9,132	103,461	03/31/2022	04/25/2036
466247-JW-4	JP Morgan Mortgage Trust 2004- JPMMT 2004-S2 4A6				1.A FM	2,794,101	87.0080	2,732,462	3,140,471	2,756,679		(35,292)			6.500	7.457	MON	17,011	204,131	11/29/2022	11/25/2034
466247-QP-1	JP Morgan Mortgage Trust 2005- JPMMT 2005-A3 7CA1			4	1.A FM	314,554	83.5490	281,409	336,821	301,097		(614)			4.721	6.619	MON	1,244	13,558	10/23/2012	06/25/2035
466247-QP-1	JP Morgan Mortgage Trust 2005- JPMMT 2005-A3 7CA1			4	1.B FM	1,491,713	83.5490	1,285,616	1,538,763	1,419,537		(5,136)			4.721	5.673	MON	5,685	61,938	10/31/2014	06/25/2035
466247-TQ-6	JP Morgan Mortgage Trust 2005- JPMMT 2005-A6 2A1			4	1.A FM	604,130	97.6380	593,133	607,484	611,193		2,574			5.820	5.468	MON	2,947	29,837	04/05/2022	08/25/2035
466247-TT-0	JP Morgan Mortgage Trust 2005- JPMMT 2005-A6 2A4			4	1.A FM	1,579,042	97.6380	1,818,414	1,862,413	1,923,010		7,486			5.820	4.594	MON	9,036	91,476	01/11/2022	08/25/2035
466247-TZ-6	JP Morgan Mortgage Trust 2005- JPMMT 2005-A6 4A1			4	1.A FM	273,561	95.4110	294,179	308,329	277,276		(5,089)			5.390	8.724	MON	1,385	14,269	11/12/2021	09/25/2035
466247-WK-5	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 1A3			4	1.A FM	157,642	93.3120	174,350	186,847	163,900		750			5.341	8.593	MON	833	8,447	02/29/2012	10/25/2035
466247-WL-3	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 1A4			4	3.A FM	301,298	93.3120	280,622	300,736	305,237		617			5.341	4.643	MON	1,340	13,596	12/07/2020	10/25/2035
466247-WT-6	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 3A1			4	2.C FM	137,781	97.1300	134,162	138,126	139,608		542			5.335	4.833	MON	614	6,267	10/26/2017	10/25/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
466247-YH-0	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 1A1			4	3.B FM	497,027	77.0900	404,578	524,814	491,398		(5,629)			4.855	3.006	MON	2,134	21,926	06/27/2019	11/25/2035
466247-YP-2	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 2A3			4	2.C FM	164,540	87.3370	154,521	176,925	161,558		(1,980)			5.044	4.945	MON	746	7,507	10/06/2020	11/25/2035
466247-YP-2	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 2A3			4	3.B FM	2,389,910	87.3370	2,170,519	2,485,223	2,319,687		(29,499)			5.044	4.392	MON	10,473	105,455	11/12/2019	11/25/2035
46627M-AU-1	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A9			4	1.A FM	879,875	78.5590	855,398	1,088,858	782,752		(24,326)			6.000	6.374	MON	5,444	61,860	09/26/2012	12/25/2035
46627M-AU-1	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A9			4	3.C FM	117,984	78.5590	105,280	134,013	103,688		(3,528)			6.000	5.032	MON	670	7,613	02/26/2014	12/25/2035
46627M-AU-1	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A9			4	4.B FM	1,002,096	78.5590	863,083	1,098,641	876,014		(30,933)			6.000	4.498	MON	5,493	62,412	06/24/2014	12/25/2035
46627M-CS-4	JP Morgan Alternative Loan Tru JPALT 2006-A1 1A1			4	1.A FM	1,186,519	93.4320	1,201,056	1,285,492	1,129,001		(44,085)			5.930	7.872	MON	1,270	54,981	11/10/2020	03/25/2036
46627M-CU-9	JP Morgan Alternative Loan Tru JPALT 2006-A1 2A1			2	1.A FM	1,972,029	78.9000	1,922,215	2,436,258	1,845,235		(94,273)			4.795	8.180	MON	8,963	21,302	12/14/2023	03/25/2036
46627M-ED-5	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A7			4	4.C FM	809,360	56.6320	645,633	1,140,043	738,557		(45,917)			5.750	2.870	MON	5,463	63,330	03/13/2020	03/25/2036
46627M-EJ-2	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A12			2	1.A FM	1,192,465	54.2240	843,104	1,554,860	820,381		(52,226)			6.000	7.867	MON	7,774	90,172	12/26/2012	03/25/2036
46627M-EJ-2	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A12			2	3.A FM	1,047,177	54.2240	736,232	1,357,766	810,023		(55,877)			6.000	5.261	MON	6,789	78,742	03/13/2020	03/25/2036
466286-AE-1	JMA_06-A7 JMA_06-A7-1A5			4	6. *		0.0000								5.890	0.000	MON		55,397	12/31/2021	12/25/2036
46628B-AD-2	JP Morgan Mortgage Trust 2006- JPMMT 2006-A6 1A2			4	4.B FM	923,652	73.5820	734,997	998,884	878,129		(20,838)			4.133	3.045	MON	3,443	38,277	11/10/2020	10/25/2036
46628K-AA-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 1A1			4	1.A FM	983,803	83.5860	774,770	926,917	829,477		(4,179)			4.921	5.875	MON	3,576	37,148	11/12/2019	05/25/2036
46628K-AA-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 1A1			4	3.A FM	997,641	83.5860	847,659	1,014,120	951,184		(5,225)			4.921	4.825	MON	3,912	40,643	02/01/2017	05/25/2036
46628K-AJ-9	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 3A3			4	1.A FM	2,047,057	78.3790	2,047,070	2,611,742	2,049,496		2,439			4.100	7.870	MON	8,726		12/14/2023	05/25/2036
46628K-AJ-9	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 3A3			4	1.C FM	394,510	78.3790	334,853	427,221	390,161		51			4.100	4.412	MON	1,427	16,420	11/30/2011	05/25/2036
46629A-AJ-0	JP Morgan Mortgage Trust 2006- JPMMT 2006-S3 1A9			4	4.C FM	755,458	36.3900	300,447	825,637	367,331		(44,650)			6.000	2.875	MON	4,128	28,127	06/28/2017	08/25/2036
46629A-AL-5	JP Morgan Mortgage Trust 2006- JPMMT 2006-S3 1A11			4	1.A FM	1,280,540	39.3640	619,241	1,573,131	610,944		(64,870)			6.500	6.312	MON	8,521	58,174	09/01/2023	08/25/2036
46629C-AB-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 2A1			4	4.A FM	2,258,414	86.3660	2,098,948	2,430,303	2,245,434		(12,981)			5.019	5.618	MON	10,106	106,676	10/16/2020	08/25/2036
46629C-AC-1	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 2A2			4	1.A FM	190,132	86.3730	223,876	259,197	163,993		(2,438)			5.019	17.549	MON	1,078	11,377	04/13/2012	08/25/2036
46629C-AL-1	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 3A5			4	3.C FM	181,335	82.5360	161,803	196,038	181,365		(1,479)			4.504	4.537	MON	731	8,135	10/16/2020	08/25/2036
46629C-AM-9	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 3A6			4	3.C FM	871,846	82.6560	779,063	942,536	873,075		(6,840)			4.504	4.568	MON	3,514	39,110	01/01/2023	08/25/2036
46629C-AR-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 5A1			4	3.A FM	4,094,742	83.5200	3,733,184	4,469,785	4,043,297		(7,074)			4.626	5.823	MON	17,148	188,345	10/14/2020	08/25/2036
46629E-AE-3	J.P. MORGAN ALTERNATIVE LOAN T JPALT 2006-A4 A5			4	1.A FM		0.0000								5.777	0.000	MON		455	12/31/2021	09/25/2036
46629S-AE-2	JP Morgan Mortgage Trust 2006- JPMMT 2006-S4 A5			4	1.A FM	720,603	42.2810	405,499	959,065	407,066		(33,355)			6.000	6.687	MON	4,795	54,484	02/21/2013	01/25/2037
466306-AA-5	JP Morgan Alternative Loan Tru JPALT 2008-R2 A1			4	4.B FM	237,194	54.9140	167,258	304,583	197,886		(11,678)			6.000	4.479	MON	1,721	18,181	05/20/2020	11/25/2036
466306-AA-5	JP Morgan Alternative Loan Tru JPALT 2008-R2 A1			4	4.C FM	7,313,392	54.9140	4,725,039	8,604,473	5,757,157		(345,409)			6.000	3.959	MON	48,627	513,601	08/03/2017	11/25/2036
46630G-AH-8	JP Morgan Mortgage Trust 2007- JPMMT 2007-A1 3A2			4	1.A FM	285,593	95.0900	328,803	345,779	311,925		2,604			4.537	8.031	MON	1,308	14,417	12/18/2012	07/25/2035
46630R-AY-7	JP Morgan Mortgage Trust 2007- JPMMT 2007-S1 2A19			4	4.C FM	1,070,522	37.0080	750,325	2,027,446	929,707		(85,440)			5.000	2.068	MON	8,448	78,508	01/01/2023	03/25/2037
46630U-AM-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-A3 3A2			4	1.A FM	108,435	85.7830	97,786	113,992	103,069		289			4.176	6.717	MON	398	4,548	08/17/2017	05/25/2037
46631J-AA-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-A4 1A1			4	4.C FM	2,102,386	78.7890	1,653,531	2,098,679	2,098,033		19,364	27,145		4.424	3.894	MON	7,740	85,223	01/17/2020	06/25/2037
46631N-AA-7	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A1			4	4.B FM	706,745	47.3660	370,921	783,097	428,103		(32,124)			5.500	3.755	MON	3,589	45,778	07/19/2017	08/25/2037
46631N-DQ-9	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A87			4	1.A FM	1,266,211	37.9240	1,283,554	3,384,578	676,586		(49,750)			6.120	32.728	MON	3,451	201,948	09/05/2019	08/25/2037
46634F-AJ-2	JP Morgan Resecuritization Tru JPMRR 2010-2 1A9			4	1.A FM	688,587	30.3160	425,366	1,403,094	442,894		(32,710)			4.000	5.323	MON	4,677	52,911	06/22/2016	06/26/2037
46637D-AD-7	JP Morgan Resecuritization Tru JPMRR 2012-1 2A2			4	1.A FM	2,290,228	88.1370	2,328,660	2,642,081	2,292,584		2,357			3.876	6.747	MON	8,537		12/14/2023	05/26/2047
51223*-AA-2	LAKEVIEW/BAYVIEW EBO LAKEVIEW 4.25 0725				1.G PL	10,000,000	95.1740	9,517,351	10,000,000	10,000,000					4.250	4.250	JJ	198,333	425,000	07/13/2021	07/13/2025
51223*-AB-0	LAKEVIEW/BAYVIEW EBO LAKEVIEW 4.5 0726				1.G PL	10,000,000	93.3780	9,337,849	10,000,000	10,000,000					4.500	4.500	JJ	210,000	450,000	07/13/2021	07/13/2026
519440-CW-9	Lavender Trust Series 2010-RR1 LTS 2010-R15A A4			4	1.A FM	421,657	50.6730	273,417	539,568	264,551		(20,337)			6.000	8.948	MON	2,698	26,414	10/28/2015	08/26/2037
525221-GM-3	Lehman XS Trust Series 2005-9N LXS 2005-9N 1A1			2	1.A FM	12,330,387	92.8740	11,859,199	12,769,083	12,348,631		7,701			5.740	4.861	MON	12,216	475,768	03/31/2022	02/25/2036
52522H-AC-6	Lehman XS Trust 2006-8 LXS 2006-8 2A1			4	5.B FM	276,296	105.6820	289,593	274,025	297,331		19,825			5.830	9.181	MON	266	11,853	12/06/2022	06/25/2036
52525B-AD-4	Lehman XS Trust Series 2007-16 LXS 2007-16N 2A2			4	1.A FM	6,062,366	87.9000	6,182,739	7,033,803	6,058,216		(4,150)			7.170	6.982	MON	8,406	23,687	12/14/2023	09/25/2047
542514-AH-7	Long Beach Mortgage Loan Trust LBMLT 2000-1 AV1			4	1.A FM	71,095	99.1440	72,039	72,661	72,405		248			5.992	6.162	MON	133	4,108	11/12/2019	01/21/2031
542514-CK-8	Long Beach Mortgage Loan Trust LBMLT 2002-2 M2			4	1.A FM	819,839	101.3100	849,258	838,276	819,227		(4,650)			7.270	7.814	MON	1,016	64,958	03/31/2022	07/25/2032
542514-EA-8	Long Beach Mortgage Loan Trust LBMLT 2003-3 M1			4	1.A FM	493,767	98.4750	492,882	500,515	494,785		930			6.595	6.511	MON	550	28,556	11/30/2022	07/25/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
542514-EH-3	Long Beach Mortgage Loan Trust LBMLT 2003-4 M1			4	1.A FM	32,316	99.6130	34,614	34,748	34,701		331			6.490	5.575	MON	38	2,125	05/30/2013	08/25/2033
55027B-AA-6	Luminent Mortgage Trust 2006-4 LUM 2006-4 A1A			4	1.A FM	13,173,290	84.0000	13,257,290	15,853,433	13,160,580		635	19,353		5.850	7.495	MON	15,457	100,491	12/14/2023	05/25/2046
550279-AA-1	Luminent Mortgage Trust 2005-1 LUM 2005-1 A1			4	1.A FM	401,384	94.1330	387,903	412,078	404,351		(811)			5.990	5.634	MON	411	17,754	11/12/2019	11/25/2035
55265K-3T-4	MASTR Asset Securitization Tru MASTR 2003-12 3A7			4	1.A FM	165,988	94.2760	160,398	170,137	164,596		(826)			5.250	5.640	MON	744	8,896	06/01/2018	12/25/2033
576433-A7-1	MASTR ADJUSTABLE RATE MORTGAGE MARM 2005-6 5A1			4	1.A FM	583,975	80.7520	512,789	635,014	602,426		5,711			3.244	5.312	MON	1,717	19,787	11/12/2019	07/25/2035
576433-C5-3	MASTR ADJUSTABLE RATE MORTGAGE MARM 2005-6 5A2			4	1.A FM	512,584	78.5390	443,330	564,469	531,175		5,683			3.015	5.326	MON	1,419	16,296	11/12/2019	07/25/2035
576433-D4-5	MASTR Adjustable Rate Mortgage MARM 2005-7 2A1			4	3.A FM	2,334,556	87.3420	2,099,674	2,403,973	2,375,160		619			4.540	4.352	MON	8,882	97,745	11/10/2020	09/25/2035
576433-UQ-7	MASTR Adjustable Rate Mortgage MARM 2004-13 B1			4	1.A FM	416,086	93.1800	396,043	425,029	424,331		3,634			5.881	6.234	MON	2,059	20,345	11/12/2019	12/21/2034
576433-XY-7	MASTR ADJUSTABLE RATE MORTGAGE MARM 2005-2 5A1			4	1.A FM	21,897	99.3530	23,902	24,058	24,058					5.187	7.656	MON	89	900	05/11/2012	03/25/2035
576434-D8-4	MASTR ALTERNATIVE LOAN TRUSTS MALT 2005-1 2A1			4	1.A FM	123,082	97.2890	114,389	117,577	120,258		(414)			6.000	5.060	MON	588	7,055	06/01/2018	02/25/2035
576438-AD-7	MASTR Adjustable Rate Mortgage MARM 2006-2 3A1			4	1.A FM	748,133	91.8730	702,208	764,327	782,302		7,048			5.066	4.885	MON	3,114	31,507	09/09/2020	01/25/2036
57643L-LE-4	Mastr Asset Backed Securities MABS 2005-AB1 A5B			4	1.A FM	976,765	43.2990	902,019	2,083,237	937,055		(39,710)			6.250	5.950	MON	10,850	45,501	03/31/2022	11/25/2035
57643L-NG-7	Mastr Asset Backed Securities MABS 2006-NC1 M1			4	1.A FM	4,670,212	97.7290	4,689,960	4,798,953	4,670,611		399			6.040	6.412	MON	4,831	18,979	12/14/2023	01/25/2036
57643M-LE-2	MASTR Asset Securitization Tru MASTR 2005-2 1A5			4	1.A FM	125,186	93.3490	122,834	131,586	126,476		304			5.250	6.195	MON	576	6,908	10/31/2005	11/25/2035
589929-5H-7	MERRILL LYNCH MORTGAGE INVESTO MLMI 2003-OPT1 A3			4	1.A FM	87,631	96.6680	85,990	88,954	89,564		922			6.190	3.943	MON	92	3,087	11/12/2019	07/25/2034
589929-5V-6	Merrill Lynch Mortgage Investo MLCC 2003-G A1			4	3.B FM	562,199	91.7350	522,776	569,878	562,703		(789)			6.110	5.264	MON	580	28,470	11/12/2019	01/25/2029
589929-6N-3	Merrill Lynch Mortgage Investo MLCC 2003-H A2			4	2.A FM	166,105	95.2190	163,672	171,890	166,899		(136)			6.322	7.076	MON	182	9,626	11/12/2019	01/25/2029
589929-F9-4	Merrill Lynch Mortgage Investo MLCC 2003-A 1A			4	1.A FM	133,978	97.8170	131,738	134,678	134,148		86			6.210	6.539	MON	139	7,795	11/12/2019	03/25/2028
589929-G2-8	Merrill Lynch Mortgage Investo MLCC 2003-A 2A1			4	3.A FM	118,931	96.9590	115,747	119,378	119,002		59			6.250	5.891	MON	124	6,230	11/12/2019	03/25/2028
589929-S4-1	Merrill Lynch Mortgage Investo MLCC 2003-C A1			4	1.A FM	211,446	93.3330	207,965	222,821	211,437		(9)			6.130	8.481	MON	228	10,651	03/16/2023	06/25/2028
59020U-2H-7	Merrill Lynch Mortgage Investo MLMI 2005-A9 2A1E			4	1.G FM	228,071	91.9820	219,942	239,113	233,604		3,664			5.629	6.058	MON	1,122	11,353	11/12/2019	12/25/2035
59020U-4S-1	Merrill Lynch Mortgage Investo MLCC 2006-1 2A1			4	2.C FM	877,371	96.4720	845,642	876,572	892,868		2,451			5.411	4.400	MON	3,953	36,611	11/10/2020	02/25/2036
59020U-AS-4	Merrill Lynch Mortgage Investo MLCC 2004-A A2			4	4.A FM	640,365	97.0200	649,324	669,270	643,125		1,670			6.401	8.562	MON	714	39,625	09/25/2023	04/25/2029
59020U-AS-4	Merrill Lynch Mortgage Investo MLCC 2004-A A2			4	4.B FM	183,510	97.0200	183,425	189,059	184,960		(1)			6.401	7.624	MON	202	11,193	11/12/2019	04/25/2029
59020U-GF-6	Merrill Lynch Mortgage Investo MLCC 2004-D A1			4	1.A FM	296,811	94.2170	291,363	309,246	299,428		535			6.130	7.728	MON	316	17,520	11/12/2019	09/25/2029
59020U-NN-1	Merrill Lynch Mortgage Investo MLCC 2004-1 2A1			4	2.C FM	605,890	93.5490	563,284	602,127	615,557		1,984			4.846	4.207	MON	2,387	24,583	07/18/2017	12/25/2034
59020U-W2-7	Merrill Lynch Mortgage Investo MLMI 2005-A9 3A1			4	2.A FM	2,883,143	51.6830	2,266,514	4,385,394	2,455,175		(305,917)			5.765	4.924	MON	20,912	211,357	08/25/2021	12/25/2035
59020U-WU-5	Merrill Lynch Mortgage Investo MLCC 2005-B A1			4	1.A FM	107,287	94.0700	106,122	112,812	108,663		150			5.890	7.562	MON	111	5,764	11/12/2019	07/25/2030
59020U-YU-3	Merrill Lynch Mortgage Investo MLMI 2005-A5 A9			4	1.A FM	92,393	95.7500	87,874	91,775	92,837		173			4.403	3.865	MON	337	3,744	04/27/2017	06/25/2035
59020U-Z5-7	Merrill Lynch Mortgage Investo MLMI 2005-A9 2A1C			4	1.A FM	742,918	93.7980	731,462	779,830	750,015		4,097			5.629	7.046	MON	3,659	37,027	03/31/2022	12/25/2035
59023M-AD-2	MERRILL LYNCH ALTERNATIVE NOTE MANA 2007-A1 A2C			4	1.A FM	2,392,905	31.8320	2,140,389	6,724,013	2,333,513		(122,188)	121,086		5.930	7.296	MON	6,646	69,984	10/28/2020	01/25/2037
59024F-AD-6	Merrill Lynch Alternative Note MANA 2007-A2 A3A				1.A FM	704,879	27.2640	717,213	2,630,651	702,556		(2,323)			5.690	9.695	MON	2,495	1,619	12/14/2023	03/25/2037
59024K-AF-0	MERRILL LYNCH ALTERNATIVE NOTE MANA 2007-AF1 1AF6			4	5.A FM	3,240,328	77.7790	2,630,469	3,381,978	3,092,783		(76,852)			6.000	4.328	MON	16,910	197,681	08/22/2017	05/25/2037
59025G-AA-9	Merrill Lynch Mortgage Backed MLMBS 2007-2 1A1			4	1.A FM	683,377	85.5200	625,334	731,212	682,908		(469)			7.220	6.169	MON	4,399	30,361	02/02/2021	08/25/2036
61690X-AH-7	Morgan Stanley Resecuritizatio MSRR 2015-R6 3B1			4	1.A FM	1,476,769	96.1230	1,581,631	1,645,425	1,617,462		19,699			5.631	5.228	MON	1,030	55,157	07/13/2017	07/26/2045
61744C-CV-6	MORGAN STANLEY ABS CAPITAL I M MSAC 2004-HE2 M1			4	1.A FM	1,428,639	98.0650	1,819,480	1,855,376	1,701,727		19,419			6.325	9.517	MON	1,956	112,310	05/17/2012	03/25/2034
61744C-JU-1	Morgan Stanley ABS Capital I I MSAC 2004-HE9 M2			4	1.A FM	151,505	96.6410	182,507	188,851	156,098		(16,990)			6.400	8.860	MON	201	7,983	11/30/2011	11/25/2034
61748H-JV-4	Morgan Stanley Mortgage Loan T MSM 2005-4 1A			4	1.A FM	104,284	90.7540	95,204	104,904	105,517		(258)			5.000	5.000	MON	437	5,415	11/12/2019	08/25/2035
61748H-KA-8	Morgan Stanley Mortgage Loan T MSM 2005-4 3A1			2	1.A FM	229,878	89.2600	229,448	257,055	228,056		742			4.619	6.975	MON	990	11,915	01/31/2012	08/25/2035
61748H-LD-1	Morgan Stanley Mortgage Loan T MSM 2005-5AR 3A2			2	1.A FM	3,168,758	87.4020	3,294,099	3,768,915	3,284,436		9,945			5.221	7.987	MON	16,142	173,286	11/20/2012	09/25/2035
61748H-QW-4	Morgan Stanley Mortgage Loan T MSM 2005-9AR 1A			4	1.A FM	5,415,360	78.3390	5,415,411	6,912,825	5,415,360		100,465	189,452		5.760	6.965	MON	6,634	196,102	12/14/2023	12/25/2035
61748H-UF-6	Morgan Stanley Mortgage Loan T MSM 2006-1AR 1A1			4	1.A FM	7,949,006	60.7790	8,068,533	13,275,161	7,928,355		(20,651)			5.750	7.877	MON	12,717	44,061	12/14/2023	02/25/2036
61748H-VS-7	Morgan Stanley Mortgage Loan T MSM 2006-2 5A1			4	3.C FM	984,462	57.3130	691,240	1,206,080	804,478		(41,370)			5.500	4.422	MON	5,528	65,598	03/13/2020	02/25/2036
61748H-VU-2	Morgan Stanley Mortgage Loan T MSM 2006-2 5A3			2	1.A FM	3,022,593	57.3130	2,594,669	4,527,191	2,285,767		(90,993)			5.500	9.680	MON	20,750	246,356	02/16/2012	02/25/2036
61748H-WP-2	Morgan Stanley Mortgage Loan T MSM 2006-3AR 1A3			4	1.A FM	2,433,037	68.4900	2,299,254	3,357,042	2,280,450		(55,138)			5.730	10.130	MON	3,205	165,404	03/31/2022	03/25/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61748H-WV-9	Morgan Stanley Mortgage Loan T MSM 2006-3AR 3A1			4	1.A FM	1,535,856	84.3460	1,873,872	2,221,645	1,857,312		15,622			4.732	9.241	MON	8,648	97,768	06/16/2017	03/25/2036
61748H-YQ-8	Morgan Stanley Mortgage Loan T MSM 2006-5AR A			4	1.A FM	8,312,708	70.1550	7,954,356	11,338,310	8,269,918		(70,088)	28,787		5.720	7.138	MON	10,805	492,010	03/31/2022	04/25/2036
61755G-BF-9	Morgan Stanley Mortgage Loan T MSM 2007-12 3A22			4	5.A FM	204,307	39.2500	151,926	387,070	190,709		(18,442)	282		6.000	3.042	MON	1,935	24,216	05/04/2017	08/25/2037
61756V-AG-4	Morgan Stanley Mortgage Loan T MSM 2007-14AR 2A3			2	2.C FM	1,820,928	58.4580	1,455,459	2,489,732	1,820,928		(54,967)	19,141		3.664	4.538	MON	7,596	89,515	03/31/2022	10/25/2037
61756X-AG-0	Morgan Stanley Mortgage Loan T MSM 2007-15AR 2A1			2	1.A FM	5,692,609	70.8170	5,026,267	7,097,569	5,646,230		(46,378)			3.308	5.061	MON	19,385	223,526	04/05/2022	11/25/2037
61756X-BT-1	Morgan Stanley Mortgage Loan T MSM 2007-15AR 5A1				3.B FM	87,843	67.6250	75,924	112,271	89,143		1,395			4.236	8.076	MON	385	4,166	06/11/2021	12/25/2037
61758V-AR-8	Morgan Stanley Re-REMIC Trust MSRR 2010-R2 2C			4	4.C FM	4,399,649	69.8860	3,750,017	5,365,868	3,903,826		(329,221)			5.691	6.736	MON	5,310	299,965	11/12/2021	05/26/2036
61759F-AN-1	Morgan Stanley Re-REMIC Trust MSRR 2010-R4 3B			4	1.A FM	7,368,816	55.3690	6,109,155	11,033,621	6,575,657		(410,517)			6.250	6.001	MON	57,467	708,246	04/05/2022	08/26/2047
61761P-AU-9	Morgan Stanley Reremic Trust MSRR 2013-R1 5B2			4	3.C FM	3,130,407	88.8910	2,777,816	3,124,957	3,251,835		57,606			4.019	4.454	MON	10,469	107,689	03/31/2022	11/26/2036
61762U-AG-8	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 2B1			4	1.A FM	2,179,376	99.8640	2,229,404	2,232,432	2,223,205		21,671			5.891	6.269	MON	1,461	100,598	08/25/2021	09/26/2036
61763G-EQ-2	Morgan Stanley Resecuritizatio MSRR 2013-R10 2B2			4	1.A FM	15,301,599	77.5570	14,237,007	18,356,823	15,277,143		85,842	13,002		4.216	6.269	MON	64,498	754,230	05/01/2023	01/26/2051
62951M-AM-2	NACC Reperforming Loan REMIC T NAA 2004-R2 A1			4	1.A FM	1,221,830	88.7160	1,100,449	1,240,417	1,115,282		(8,842)			6.500	5.238	MON	6,719	66,107	01/02/2013	10/25/2034
62951M-AY-6	NAAC Reperforming Loan REMIC T NAA 2004-R3 A1			2	1.A FM	3,050,496	85.8550	2,617,446	3,048,684	2,932,008		7,092			6.500	3.741	MON	16,514	145,549	05/31/2018	02/25/2035
62951M-AZ-3	NAAC Reperforming Loan REMIC T NAA 2004-R3 AF			2	1.A FM	879,286	81.9730	876,674	1,069,464	904,747		10,599			5.920	7.179	MON	1,055	43,240	07/18/2017	02/25/2035
65535V-EW-4	Nomura Asset Acceptance Corp A NAA 2004-AR2 M1			4	1.A FM	846,388	97.6490	879,245	900,412	886,887		7,038			6.580	7.664	MON	988	46,731	06/29/2017	10/25/2034
65535V-FM-5	Nomura Asset Acceptance Corp A NAA 2004-AR3 M1			4	1.A FM	947,789	97.2260	1,122,067	1,154,082	1,082,925		14,583			6.610	8.947	MON	1,272	52,249	08/29/2016	11/25/2034
65537B-AF-7	Nomura Asset Acceptance Corp A NAA 2006-WF1 A6			4	1.A FM	573,701	27.7450	298,914	1,077,374	327,710		(25,347)			6.340	5.333	MON	5,692	15,210	01/25/2017	06/25/2036
65540A-AB-3	Nomura Resecuritization Trust NMRR 2012-3R 1A2			4	1.A FM	5,530,253	87.0700	5,290,791	6,076,508	5,546,189		20,282	1,385		4.718	4.938	MON	4,942	133,518	01/24/2017	01/26/2037
68402V-AA-0	Option One Mortgage Loan Trust OOMLT 2007-FXD1 1A1			2	1.A FM	2,892,220	86.4940	2,676,831	3,094,835	2,862,591		4,602			5.866	5.015	MON	15,129	118,706	01/15/2019	01/25/2037
69121P-CH-4	Ownit Mortgage Loan Trust Seri OWNIT 2006-1 AF2			4	1.A FM	3,218,476	55.9230	3,277,073	5,860,010	3,224,739		6,263			3.161	8.196	MON	15,590		12/14/2023	10/25/2035
71085P-AG-8	PEOPLES CHOICE HOME LOAN SECUR PCHLT 2004-1 M3			4	1.A FM	28,406	87.2210	27,280	31,276	31,276					7.345	5.280	MON	38	1,265	04/19/2013	06/25/2034
74161Q-AA-0	Prime Mortgage Trust 2006-CL1 PRIME 2006-CL1 A1			4	1.A FM	543,289	98.5890	554,960	562,903	556,297		3,627			5.970	6.438	MON	560	27,314	09/05/2019	02/25/2035
74922J-AA-6	RALI Series 2007-QH2 Trust RALI 2007-QH2 A1			4	1.A FM	1,148,286	87.8690	1,143,079	1,300,887	1,195,720		(2,639)			5.750	5.939	MON	1,247	40,958	06/10/2019	03/25/2037
74922P-AC-8	RALI Series 2007-QA2 Trust RALI 2007-QA2 A3				4.B FM	931,398	84.0140	811,413	965,805	956,415		6,003			5.770	5.113	MON	929	38,073	06/23/2021	02/25/2037
74927W-AE-4	RBSGC Mortgage Loan Trust 2007 RBSGC 2007-A 2A4			4	3.B FM	61,665	91.8730	58,255	63,408	59,859		(62)			6.250	5.779	MON	330	3,962	07/18/2017	01/25/2037
74927W-AE-4	RBSGC Mortgage Loan Trust 2007 RBSGC 2007-A 2A4			4	3.C FM	713,889	91.8730	670,966	730,321	691,526		(883)			6.250	5.684	MON	3,804	45,632	07/18/2017	01/25/2037
74958T-AB-9	RFMSI Series 2007-SA3 Trust RFMSI 2007-SA3 2A1			4	1.A FM	1,915,094	71.7590	1,742,718	2,428,563	1,841,027		(89,220)	6,021		4.877	6.231	MON	9,872	85,281	06/01/2021	07/27/2037
75114H-AD-9	RALI Series 2006-QO5 Trust RALI 2006-QO5 2A1			4	3.C FM	2,842,416	92.4340	2,813,420	3,043,718	2,859,301		1,591			5.850	7.229	MON	2,968	156,517	03/31/2022	05/25/2046
75114N-AB-0	RALI Series 2006-QO6 Trust RALI 2006-QO6 A2			4	1.A FM	3,483,626	23.8300	1,913,853	8,031,415	1,584,430		(43,610)			5.930	22.667	MON	7,938	224,755	04/17/2017	06/25/2046
751155-AH-5	RALI Series 2006-QS10 Trust RALI 2006-QS10 A8			4	1.A FM	348,002	83.7450	413,606	493,884	368,109		2,101			6.000	9.221	MON	2,469	29,617	02/07/2012	08/25/2036
75524M-CS-7	RBSSP Resecuritization Trust 2 RBSSP 2009-7 18A3			4	4.A FM	412,526	55.2420	270,489	489,646	302,368		(19,179)			6.000	4.990	MON	2,448	29,227	07/19/2017	02/26/2037
75970N-AM-9	Renaissance Home Equity Loan T RAMC 2005-2 AF5			4	1.A FM	341,937	101.6300	609,782	600,000	467,684		12,116			5.701	10.244	MON	2,851	33,456	11/30/2011	08/25/2035
760985-D7-3	RAMP Series 2003-RS10 Trust RAMP 2003-RS10 MII1			4	1.A FM	1,405,140	99.0170	1,411,832	1,425,855	1,405,290		151			6.120	5.952	MON	1,454	5,939	12/14/2023	11/25/2033
760985-FC-0	RAMP Series 2001-RS3 Trust RAMP 2001-RS3 AII			4	1.A FM	339,795	97.7050	353,478	361,781	354,233		3,855			6.070	8.442	MON	366	20,756	11/12/2019	10/25/2031
760985-N8-0	RAMP Series 2004-RS1 Trust RAMP 2004-RS1 MII1			4	1.A FM	511,418	100.3700	708,012	705,404	680,166		12,032			6.490	9.410	MON	763	39,850	05/25/2011	01/25/2034
76110H-T7-4	RALI Series 2005-QA2 Trust RALI 2005-QA2 CB2			4	1.A FM	1,075,378	87.3220	1,119,027	1,281,491	1,224,079		27,989			4.357	5.061	MON	4,569	48,026	07/25/2011	02/25/2035
76110H-TG-4	RESIDENTIAL ACCREDIT LOANS INC RALI 2004-QS6 A1			4	5.A FM	12,686	80.4080	10,344	12,864	12,864					5.000	6.069	MON			06/02/2017	05/25/2019
76110W-VW-3	RASC Series 2003-KS11 Trust RASC 2003-KS11 MII2			4	1.A FM	626,602	98.2370	661,707	673,585	634,266		7,152			7.270	7.936	MON	816	39,812	12/06/2022	01/25/2034
761118-DV-7	RALI Series 2005-QS12 Trust RALI 2005-QS12 A8			4	1.A FM	607,985	77.1650	678,704	879,554	641,994		11,593			5.500	11.459	MON	806	46,288	12/15/2015	08/25/2035
761118-EN-4	RESIDENTIAL ACCREDIT LOANS INC RALI 2005-QO1 A1			4	2.A FM	93,143	74.0980	82,655	111,549	87,192		(1,843)			5.770	9.005	MON	107	5,958	10/06/2020	08/25/2035
761118-EN-4	RESIDENTIAL ACCREDIT LOANS INC RALI 2005-QO1 A1			4	3.A FM	143,672	74.0980	122,015	164,667	131,182		(2,733)			5.770	8.569	MON	158	8,795	08/03/2017	08/25/2035
761118-QM-3	RALI Series 2005-QO5 Trust RALI 2005-QO5 A1			4	1.A FM	3,417,006	79.6860	3,957,066	4,965,850	3,802,091		5,287			6.012	9.855	MON	24,878	232,682	12/05/2013	01/25/2046
761118-TN-8	RALI Series 2006-QA2 Trust RALI 2006-QA2 1A1			4	1.A FM	810,474	65.1460	808,814	1,241,540	713,710		(14,165)			5.720	15.024	MON	1,184	65,840	10/18/2017	02/25/2036
76111X-VG-5	RFMSI Series 2005-SA2 Trust RFMSI 2005-SA2 2A2			4	1.A FM	610,236	94.1580	643,483	683,405	628,573		4,908			5.167	8.571	MON	2,943	31,578	11/04/2022	06/25/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
76111X-WA-7	RFMSI Series 2005-SA3 Trust RFMSI 2005-SA3 2A1			4	1.A FM	260,350	89.2480	262,061	293,632	272,999		1,373			4.987	7.841	MON	1,220	13,126	02/15/2012	08/25/2035
76111X-WA-7	RFMSI Series 2005-SA3 Trust RFMSI 2005-SA3 2A1			4	3.B FM	125,869	89.2480	116,472	130,503	130,462		762			4.987	5.174	MON	542	5,828	12/26/2012	08/25/2035
76111X-YH-0	RFMSI Series 2005-SA4 Trust RFMSI 2005-SA4 2A1			4	1.A FM	782,010	59.1580	532,975	900,931	555,585		(46,852)			5.152	6.356	MON	3,834	41,848	05/14/2012	09/25/2035
76112B-YB-0	GMAC MORTGAGE CORPORATION LOAN GMACM 2005-AR5 3A1			4	1.A FM	594,724	70.2950	495,251	704,535	576,905		1,609			4.265	7.855	MON	2,504	28,377	09/01/2011	09/19/2035
76112H-AA-5	Residential Asset Securitizati RAST 2006-A9CB A1			2	1.A FM	1,304,460	21.1530	1,727,866	8,168,570	690,984		(14,619)			5.840	57.397	MON	7,948	272,244	06/21/2011	09/25/2036
76114B-AB-4	Residential Asset Securitizati RAST 2006-A14C 1A2			2	4.C FM	1,934,107	69.9490	1,576,192	2,253,351	1,888,524		(56,935)	8,938		6.250	4.918	MON	11,736	140,709	04/05/2022	12/25/2036
762009-BB-3	RESIDENTIAL FUNDING MTG SEC I RFMSI 2007-S6 2A4			4	4.C FM	300,506	77.4200	271,045	350,099	293,762		3,520			6.000	6.870	MON	1,750	21,006	12/31/2011	06/25/2037
76200Q-AA-8	RESIDENTIAL FUNDING MTG SEC I RFMSI 2007-S8 1A1			4	3.A FM	390,711	69.8330	362,236	518,717	359,276		(4,442)			6.000	7.924	MON	2,594	31,110	01/10/2012	09/25/2037
78473W-AC-7	STARM Mortgage Loan Trust 2007 STARM 2007-4 2A1			2	1.F FM	1,314,892	81.0990	1,198,429	1,477,730	1,263,305		(33,258)			4.739	5.396	MON	5,839	60,927	03/31/2022	10/25/2037
805564-QA-2	Saxon Asset Securities Trust 2 SAST 2004-2 MF1			4	1.A FM	771,967	95.4510	957,575	1,003,206	926,282		37,269			6.000	8.135	MON	5,016	31,029	08/22/2017	08/25/2035
81375W-BV-7	Securitized Asset Backed Recei SABR 2004-DO2 M1			4	1.A FM	157,429	105.5580	166,294	157,538	168,287		3,657			6.460	6.236	MON	170	9,660	11/12/2019	09/25/2034
81743P-AA-4	Sequoia Mortgage Trust 2003-1 SEMT 2003-1 1A			4	1.A FM	316,870	94.3140	311,288	330,054	318,748		941			6.232	7.519	MON	628	17,116	03/16/2023	04/20/2033
81743P-AP-1	Sequoia Mortgage Trust 2003-2 SEMT 2003-2 A1			4	1.A FM	126,473	97.6720	131,229	134,357	130,712		1,227			6.132	8.874	MON	252	7,669	11/12/2019	06/20/2033
81743P-BJ-4	SEQUOIA MORTGAGE TRUST SEMT_03 SEMT 2003-4 1A2			4	4.B FM	106,804	91.6520	101,960	111,247	108,741		99			6.529	5.193	MON	222	4,869	11/12/2019	07/20/2033
81743Q-AG-9	Sequoia Mortgage Trust 2006-1 SEMT 2006-1 2A1			4	4.A FM	1,654,592	58.6210	1,317,851	2,248,097	1,447,432		(117,626)			4.283	5.096	MON	8,026	85,373	10/14/2020	09/20/2046
81743Q-AJ-3	Sequoia Mortgage Trust 2006-1 SEMT 2006-1 3A1			4	3.C FM	4,127,844	57.6540	3,104,172	5,384,164	3,684,932		(226,317)			4.430	4.796	MON	19,882	220,975	10/14/2020	09/20/2046
81743Q-AJ-3	Sequoia Mortgage Trust 2006-1 SEMT 2006-1 3A1			4	4.A FM	1,632,722	57.6540	1,173,482	2,035,396	1,416,579		(87,612)			4.430	4.452	MON	7,516	83,536	10/14/2020	09/20/2046
81743S-AA-8	Sequoia Mortgage Trust 9 SEMT 9 1A			4	1.A FM	195,106	94.8060	194,903	205,581	195,991		885			6.172	7.856	MON	388	9,344	03/16/2023	09/20/2032
81744A-AA-6	SEQUOIA MORTGAGE TRUST SEMT_11 SEMT 11 A			4	2.C FM	352,659	92.7240	328,701	354,493	352,834		51			6.372	5.628	MON	690	19,065	11/12/2019	12/20/2032
81744F-AA-5	Sequoia Mortgage Trust 2004-1 SEMT 2004-1 A			4	1.A FM	1,492,851	92.7540	1,431,925	1,543,784	1,489,926		(6,491)			6.428	7.497	MON	3,032	89,187	11/12/2019	02/20/2034
81744F-CX-3	SEQUOIA MORTGAGE TRUST SEMT_04 SEMT 2004-7 A3A			4	1.A FM	135,362	93.6560	132,736	141,727	135,808		230			6.519	7.271	MON	282	7,806	11/12/2019	08/20/2034
81744F-FY-8	Sequoia Mortgage Trust 2004-12 SEMT 2004-12 A1			4	2.A FM	748,679	93.0530	704,528	757,126	749,814		277			6.012	6.038	MON	1,391	39,317	11/12/2019	01/20/2035
855541-AA-6	SUNTRUST ADJUSTABLE RATE MORTG STARM 2007-S1 1A			4	3.B FM	932,275	74.1820	748,301	1,008,736	828,229		(45,098)			5.541	4.347	MON	4,596	47,997	11/12/2019	01/25/2037
863572-B6-9	Structured Asset Securities Co SASC 1999-SP1 M1			4	1.A FM	577,852	94.6440	563,099	594,966	585,283		2,560			6.550	5.949	MON	650	30,396	11/12/2019	05/25/2029
863579-B4-9	Structured Adjustable Rate Mor SARM 2005-21 3A1			4	1.A FM	862,725	88.5640	812,418	917,324	863,191		466			4.019	4.746	MON	3,074	33,570	10/14/2020	11/25/2035
863579-BP-2	Structured Adjustable Rate Mor SARM 2004-12 1A3			4	1.A FM	126,564	96.9660	122,571	126,406	126,621		(285)			5.798	5.054	MON	604	6,485	07/18/2017	09/25/2034
863579-JH-2	Structured Adjustable Rate Mor SARM 2004-19 2A2			2	1.A FM	836,856	87.3160	819,945	939,057	820,988		(16,896)	32,360		5.428	3.875	MON	4,233	45,108	06/27/2017	01/25/2035
863579-LB-2	Structured Adjustable Rate Mor SARM 2005-1 3A			4	1.A FM	1,350,202	97.3800	1,386,735	1,424,042	1,392,319		7,018			4.895	5.885	MON	5,691	63,263	06/03/2013	02/25/2035
863579-RT-7	Structured Adjustable Rate Mor SARM 2005-11 3A			4	2.C FM	93,117	90.9770	92,527	101,703	93,021		191	750		5.912	7.598	MON	505	5,263	10/04/2016	05/25/2035
863579-XC-7	Structured Adjustable Rate Mor SARM 2005-18 3A1			4	1.A FM	4,096,737	68.5270	4,145,439	6,049,357	4,097,574		836			4.717	7.496	MON	23,792		12/14/2023	09/25/2035
863579-XK-9	Structured Adjustable Rate Mor SARM 2005-18 6A1			4	1.A FM	268,808	92.8610	293,785	316,372	285,062		4,160			5.182	9.657	MON	1,360	14,352	09/19/2013	09/25/2035
86358E-AL-0	Structured Asset Investment Lo SAIL 2003-BC2 A3			4	1.A FM	38,083	100.5230	38,540	38,339	38,329		54			6.170	1.104	MON	39	1,954	11/12/2019	04/25/2033
86359A-S9-5	Structured Asset Securities Co SASC 2003-26A 3A5			4	1.A FM	743,060	95.5650	761,831	797,184	753,888		(4,224)			6.495	7.631	MON	4,285	45,268	03/19/2014	09/25/2033
86359B-4V-0	Structured Asset Securities Co SASC 2005-4XS 1A4B			4	1.A FM	364,311	96.4560	376,799	390,643	394,333		10,801			5.750	7.544	MON	1,872	19,817	10/26/2015	03/25/2035
86359B-V8-1	STRUCTURED ASSET SECURITIES CO SASC 2005-WF1 M2			4	1.A FM	2,063,641	100.2930	2,353,543	2,346,674	2,307,071		22,174			6.175	6.549	MON	2,415	124,240	05/10/2013	02/25/2035
86359D-BW-6	Structured Asset Securities Co SASC 2005-RF1 A			2	1.A FM	1,320,454	88.3800	1,340,566	1,516,824	1,322,937		2,825			5.820	7.755	MON	1,471	72,267	10/17/2014	03/25/2035
86359D-KU-0	Lehman XS Trust Series 2005-1 LXS 2005-1 3A3B			4	1.A FM	1,537,501	86.7590	1,730,932	1,995,104	1,571,989		11,594			5.810	7.338	MON	9,660	80,024	04/17/2012	07/25/2035
86359D-MC-8	Structured Asset Securities Co SASC 2005-RF3 1A			2	1.A FM	3,140,293	88.6930	3,188,433	3,594,891	3,148,030		(8,498)			5.820	7.674	MON	3,486	169,758	04/05/2022	06/25/2035
86359D-ME-4	Structured Asset Securities Co SASC 2005-RF3 2A			2	1.A FM	240,284	86.5470	230,923	266,817	228,297		(1,851)			3.997	6.721	MON	903	10,942	03/08/2012	06/25/2035
86359D-RS-8	Structured Asset Securities Co SASC 2005-RF5 1A			2	1.A FM	4,839,200	85.5970	4,749,385	5,548,553	4,864,915		13,965			5.720	7.158	MON	5,288	242,293	02/28/2023	07/25/2035
86359D-UT-2	Lehman XS Trust Series 2005-5N LXS 2005-5N 3A2			4	1.A FM	8,183,212	90.0470	8,568,310	9,515,362	8,890,817		122,773			5.830	5.774	MON	9,246	341,035	09/29/2017	11/25/2035
86359L-AA-7	Structured Asset Mortgage Inve SAMI 2003-AR4 A1			4	1.A FM	870,305	95.7260	843,574	881,243	870,078		109			6.170	6.703	MON	1,812	49,255	11/12/2019	01/19/2034
86359L-BL-2	STRUCTURED ASSET MORTGAGE INVE SAMI 2004-AR2 1A			4	1.A FM	637,347	93.3460	616,309	660,245	639,332		600			6.050	7.164	MON	1,331	36,376	11/14/2019	05/19/2034
86359L-BX-6	STRUCTURED ASSET MORTGAGE INVE SAMI 2004-AR3 1A1			4	1.A FM	325,721	95.9700	319,166	332,569	326,960		337			6.070	6.734	MON	673	18,668	11/12/2019	07/19/2034
86359L-DX-4	STRUCTURED ASSET MORTGAGE INVE SAMI 2004-AR5 1A1			4	1.A FM	306,619	93.9180	295,238	314,358	306,534		59			6.130	7.138	MON	642	18,139	11/12/2019	10/19/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
86359L-JA-8	Structured Asset Mortgage Inve SAMI 2005-AR2 2A1			4	1.A FM	1,627,341	90.9860	1,523,400	1,674,320	1,629,957		712			5.930	5.709	MON	1,655	75,828	03/31/2022	05/25/2045
86359L-JZ-3	Structured Asset Mortgage Inve SAMI 2005-AR3 1A1			4	1.A FM	482,320	90.3950	521,364	576,761	489,976		1,067			6.010	8.210	MON	578	25,349	08/05/2013	08/25/2035
86359L-QS-1	Structured Asset Mortgage Inve SAMI 2005-AR7 5A1			4	1.A FM	1,565,379	91.2090	1,439,075	1,577,786	1,564,190		(2,630)			6.389	4.852	MON	8,400	68,448	11/12/2019	03/25/2046
86360J-AN-1	Structured Asset Mortgage Inve SAMI 2006-AR5 4A1			4	1.A FM	1,123,985	38.5810	1,203,684	3,119,869	920,825		(82,858)			5.910	16.708	MON	3,073	110,429	07/19/2017	05/25/2046
86360Q-AB-1	STRUCTURED ASSET MORTGAGE INVE SAMI 2006-AR4 2A1			4	1.A FM	164,372	93.6440	169,615	181,126	174,776		916			5.850	5.708	MON	177	7,057	08/17/2017	06/25/2036
86361Q-AJ-3	Structured Adjustable Rate Mor SARM 2006-10 3AF			4	1.A FM	1,238,942	84.6750	1,221,947	1,443,098	1,231,896		1,272			5.870	7.599	MON	1,411	58,054	11/10/2020	11/25/2036
86362N-AB-6	STRUCTURED ADJUSTABLE RATE MOR SARM 2007-8 1A2			4	1.A FM	2,232,692	81.4320	2,707,913	3,325,375	2,427,915		43,463			6.957	10.543	MON	19,278	131,297	11/25/2013	09/25/2037
86362N-AB-6	STRUCTURED ADJUSTABLE RATE MOR SARM 2007-8 1A2			4	3.B FM	82,122	81.4320	69,344	85,156	82,403		516			6.957	4.448	MON	494	3,362	02/21/2019	09/25/2037
86362R-AC-5	Structured Adjustable Rate Mor SARM 2006-12 2A1			4	1.A FM	1,629,038	74.9800	1,880,934	2,508,596	1,684,507		(14,610)			4.565	11.958	MON	9,486	105,458	04/29/2020	01/25/2037
863911-AC-7	Structured Asset Securities Co SASC 2006-RF4 2A1			2	1.A FM	13,787,495	52.5150	10,792,725	20,551,777	12,119,466		(965,400)			6.000	5.674	MON	102,759	1,254,334	03/31/2022	10/25/2036
872227-AE-3	TBW Mortgage-Backed Trust 2007 TBW 2007-2 A3A			4	1.A FM	1,520,648	30.1030	1,237,728	4,111,659	1,517,042		(23,139)	55,373		5.770	8.537	MON	3,954	51,784	10/20/2017	07/25/2037
87222P-AB-9	TBW Mortgage-Backed Trust 2006 TBW 2006-6 A2A			4	1.A FM	1,823,567	24.8970	1,788,173	7,182,258	1,796,763		(63,236)	36,718		5.830	11.162	MON	6,979	83,636	07/24/2017	01/25/2037
878048-AH-0	TBW Mortgage-Backed Trust Seri TBW 2006-2 4A1			4	1.A FM	5,897,826	35.3050	5,994,853	16,980,047	5,877,674		(20,152)			6.000	10.009	MON	84,900		12/14/2023	07/25/2036
881561-F2-5	Terwin Mortgage Trust Series T TMTS 2005-18AL A2			4	5. FM		0.0000								5.730	0.000	MON		3,132	12/31/2021	01/25/2037
89169D-AE-1	Towd Point Mortgage Trust 2017 TPMT 2017-3 B1			2	1.A	7,088,282	90.2280	6,315,952	7,000,000	6,998,558		(21,090)			3.906	3.616	MON	22,793	271,057	11/08/2019	07/25/2057
89171V-AD-9	Towd Point Mortgage Trust 2015 TPMT 2015-5 M2			2	1.A	10,666,193	97.7060	10,635,548	10,885,269	10,773,928		70,146			3.500	4.218	MON	31,749	380,984	08/10/2022	05/25/2055
89172E-AG-9	Towd Point Mortgage Trust 2016 TPMT 2016-1 M2			2	1.A	5,046,507	96.2400	4,886,120	5,077,000	5,056,972		4,984			3.500	3.624	MON	14,808	177,695	04/05/2022	02/25/2055
89172U-AF-5	Towd Point Mortgage Trust 2016 TPMT 2016-4 B2			2	1.A	3,067,213	92.6130	2,778,387	3,000,000	3,023,142		(9,648)			4.016	3.669	MON	10,024	118,437	11/08/2019	07/25/2056
89172Y-AF-7	Towd Point Mortgage Trust 2016 TPMT 2016-3 B2			2	1.A	7,300,485	94.2130	6,594,916	7,000,000	7,143,168		(30,150)			4.130	3.646	MON	24,071	287,303	11/08/2019	04/25/2056
89175J-AE-0	Towd Point Mortgage Trust 2017 TPMT 2017-6 B1			2	1.A	9,737,206	82.6920	8,269,177	10,000,000	9,713,052		(5,337)			3.347	3.408	MON	27,662	327,686	11/08/2019	10/25/2057
89175T-AD-0	Towd Point Mortgage Trust 2018 TPMT 2018-4 M2			2	1.A	6,485,361	72.4050	5,430,404	7,500,000	6,700,958		34,070			3.000	3.895	MON	18,750	225,000	11/08/2019	06/25/2058
89175V-AD-5	Towd Point Mortgage Trust 2018 TPMT 2018-2 M2			2	1.A	16,637,276	86.1990	14,653,856	17,000,000	16,653,413		(2,809)			3.500	3.617	MON	49,583	593,884	11/08/2019	03/25/2058
89175V-AE-3	Towd Point Mortgage Trust 2018 TPMT 2018-2 B1			2	1.E	4,337,667	84.2100	3,789,449	4,500,000	4,338,691		(4,154)			3.695	3.723	MON	13,799	160,545	11/08/2019	03/25/2058
89176E-AD-2	Towd Point Mortgage Trust 2018 TPMT 2018-1 M2			2	1.A	5,557,251	90.8810	4,998,474	5,500,000	5,529,065		(5,574)			3.750	3.653	MON	17,188	206,250	11/08/2019	01/25/2058
89176L-AE-4	Towd Point Mortgage Trust 2018 TPMT 2018-6 M2			2	1.A	10,357,789	82.7030	9,097,332	11,000,000	10,478,713		25,875			3.750	4.210	MON	34,375	412,500	11/08/2019	03/25/2058
89176U-AF-1	Towd Point Mortgage Trust 2020 TPMT 2020-2 M2			2	1.A	14,405,816	79.3190	10,843,748	13,671,000	14,260,064		(57,967)			3.750	3.216	MON	42,722	512,663	10/19/2020	04/25/2060
89176V-AD-4	Towd Point Mortgage Trust 2018 TPMT 2018-5 M2			4	1.C	6,271,162	77.5320	5,427,218	7,000,000	6,449,794		24,387			3.250	3.940	MON	18,958	227,500	11/08/2019	07/25/2058
89177B-AD-7	Towd Point Mortgage Trust 2019 TPMT 2019-1 M2			2	1.A	7,860,269	79.0800	6,326,372	8,000,000	7,859,652		(469)			3.750	3.857	MON	25,000	299,642	05/18/2021	03/25/2058
89177J-AD-0	Towd Point Mortgage Trust 2019 TPMT 2019-2 M2			2	1.A	23,584,744	80.0970	19,623,660	24,500,000	23,638,756		3,542			3.750	3.936	MON	76,563	918,169	04/05/2022	12/25/2058
89178B-AD-6	Towd Point Mortgage Trust 2019 TPMT 2019-4 M2			2	1.E	10,079,688	81.0500	8,104,994	10,000,000	10,011,720		(13,729)			3.750	3.642	MON	31,250	375,000	11/06/2019	10/25/2059
89178U-AE-2	Towd Point Mortgage Trust 2020 TPMT 2020-3 M2			4	1.A	23,733,797	85.0270	19,348,792	22,756,000	23,531,626		(78,559)			3.500	3.064	MON	66,372	796,460	10/19/2020	02/25/2063
89178W-AD-0	Towd Point Mortgage Trust 2020 TPMT 2020-1 M2			2	1.A	10,251,953	84.4860	8,317,657	9,845,000	10,163,759		(23,197)			3.750	3.419	MON	30,766	369,188	10/19/2020	01/25/2060
89179J-AD-8	Towd Point Mortgage Trust 2020 TPMT 2020-4 M2			2	1.D	14,403,900	76.1160	10,975,123	14,419,000	14,388,020		(5,598)			3.250	3.252	MON	39,051	468,618	10/08/2020	10/25/2060
929227-Y9-1	WaMu Mortgage Pass-Through Cer WAMU 2003-S3 3A2			4	1.A FM	25,465	97.6530	25,336	25,945	25,945		33			5.500	2.382	MON	119	1,428	11/30/2011	05/25/2033
92922F-3J-5	WaMu Mortgage Pass-Through Cer WAMU 2005-AR12 1A4			4	1.A FM	1,013,592	91.1850	949,883	1,041,710	1,018,790		1,229			4.612	4.773	MON	4,007	42,612	03/31/2022	10/25/2035
92922F-7P-7	WaMu Mortgage Pass-Through Cer WAMU 2005-AR17 A1A1			4	1.A FM	469,103	93.5610	453,036	484,214	469,552		220			6.010	5.285	MON	485	20,851	04/05/2022	12/25/2045
92922F-8M-3	WaMu Mortgage Pass-Through Cer WAMU 2005-AR18 1A3A			4	1.A FM	655,871	89.0530	661,516	742,830	691,973		5,515			5.034	6.733	MON	2,843	30,062	03/21/2012	01/25/2036
92922F-8M-3	WaMu Mortgage Pass-Through Cer WAMU 2005-AR18 1A3A			4	3.A FM	4,794	89.0530	4,430	4,974	4,914		22			5.034	5.018	MON	19	201	05/25/2017	01/25/2036
92922F-8M-3	WaMu Mortgage Pass-Through Cer WAMU 2005-AR18 1A3A			4	3.C FM	33,224	89.0530	29,532	33,162	33,617		101			5.034	4.296	MON	127	1,342	01/08/2018	01/25/2036
92922F-EN-4	WaMu Mortgage Pass-Through Cer WAMU 2003-S9 A1			4	1.A FM	143,468	95.2410	139,604	146,580	144,129		142			5.250	5.706	MON	641	7,692	03/29/2005	10/25/2033
92922F-NL-8	WaMu Mortgage Pass-Through Cer WAMU 2004-AR3 B1			4	5.A FM	312,576	91.1780	294,774	323,296	315,356		952			4.508	5.692	MON	1,215	13,275	11/12/2019	06/25/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92922F-YJ-1	WaMu Mortgage Pass-Through Cer WAMU 2004-RP1 1F			2	1.A FM	475,889	92.5460	525,869	568,226	483,491		(125)			5.840	9.121	MON	553	25,776	06/01/2020	05/25/2034
92922F-ZF-8	WaMu Mortgage Pass-Through Cer WAMU 2004-AR12 A2A			4	1.A FM	677,638	92.1450	644,548	699,495	679,170		317			6.250	6.533	MON	729	35,706	11/12/2019	10/25/2044
92925G-AC-7	WaMu Mortgage Pass-Through Cer WAMU 2006-AR16 2A1			4	1.A FM	999,054	87.7600	1,013,521	1,154,876	1,000,493		1,439			4.338	8.219	MON	4,176		12/14/2023	12/25/2036
92927X-AA-2	WaMu Mortgage Pass-Through Cer WAMU 2007-HY6 1A1			4	5.B FM	960,270	88.3390	871,076	986,055	1,066,724		34,142			3.813	3.227	MON	3,134	35,170	05/26/2021	06/25/2037
92990G-AF-0	WaMu Mortgage Pass-Through Cer WAMU 2007-HY5 2A4			4	4.C FM	3,481,040	88.7080	3,349,224	3,775,561	3,989,579		154,838			3.839	5.899	MON	12,083	136,044	11/12/2019	05/25/2037
93362F-AC-7	WaMu Mortgage Pass-Through Cer WAMU 2006-AR8 1A3			4	1.A FM	1,960,685	90.1810	1,839,454	2,039,732	2,037,103		34,650			4.405	6.092	MON	7,491	80,083	03/31/2022	08/25/2046
933637-AD-2	WaMu Mortgage Pass-Through Cer WAMU 2006-AR18 2A2			4	4.A FM	1,251,993	87.1090	1,114,567	1,279,502	1,313,608		25,238			3.400	4.865	MON	3,437	39,087	03/31/2022	01/25/2037
933638-AA-6	WaMu Mortgage Pass-Through Cer WAMU 2006-AR19 1A			4	3.A FM	4,911,583	89.0900	4,488,003	5,037,630	5,073,103		76,634			5.798	5.973	MON	24,340	205,709	03/31/2022	01/25/2047
93363C-AA-7	WaMu Mortgage Pass-Through Cer WAMU 2006-AR7 1A			4	2.B FM	1,805,416	91.5490	1,652,847	1,805,416	1,805,416					5.992	3.993	MON	9,015	68,431	11/18/2014	07/25/2046
93363C-AB-5	WaMu Mortgage Pass-Through Cer WAMU 2006-AR7 2A			4	1.D FM	625,027	90.6410	634,770	700,310	699,948		9,958			6.038	6.048	MON	3,524	24,805	04/17/2017	07/25/2046
93363C-AC-3	WaMu Mortgage Pass-Through Cer WAMU 2006-AR7 3A			4	1.A FM	1,712,423	83.2510	1,612,465	1,936,865	1,748,210		5,196			5.977	6.058	MON	9,647	84,698	08/29/2016	07/25/2046
93363D-AA-5	WaMu Mortgage Pass-Through Cer WAMU 2006-AR9 1A			4	2.C FM	864,242	96.0650	877,392	913,333	934,590		17,046			6.012	4.792	MON	4,576	34,699	10/08/2020	08/25/2046
93363D-AA-5	WaMu Mortgage Pass-Through Cer WAMU 2006-AR9 1A			4	3.A FM	1,334,663	96.0650	1,382,130	1,438,748	1,483,818		25,783			6.012	4.497	MON	7,208	54,660	09/28/2017	08/25/2046
93363N-AA-3	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 1A1			4	4.C FM	348,818	90.6850	321,961	355,031	377,007		6,049			4.489	3.848	MON	1,329	14,110	10/14/2020	10/25/2036
93363N-AC-9	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 1A3			4	4.C FM	54,370	90.8990	51,750	56,931	60,988		958			4.489	3.669	MON	213	2,263	10/16/2017	10/25/2036
93363N-AF-2	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 2A1			4	2.B FM	1,680,612	92.4980	1,614,352	1,745,286	1,775,374		65,397			3.916	4.007	MON	5,697	61,209	03/31/2022	10/25/2036
93363P-AA-8	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 1A1			4	4.B FM	932,295	85.4170	828,436	969,878	1,049,144		17,371			4.019	3.680	MON	3,249	33,422	01/10/2018	11/25/2036
93363P-AH-3	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 2A1			4	1.A FM	2,717,982	91.4190	2,757,693	3,016,527	2,722,606		4,624			4.038	8.172	MON	10,067		12/14/2023	11/25/2036
93363P-AK-6	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 2A3			4	3.C FM	802,874	91.4190	764,566	836,328	883,021		19,350			4.038	4.435	MON	2,791	28,980	06/27/2017	11/25/2036
93363T-AB-8	WaMu Mortgage Pass-Through Cer WAMU 2006-AR11 2A			4	1.A FM	8,671,347	92.8750	8,809,317	9,485,106	8,677,315		5,968			6.512	5.992	MON	51,471		12/14/2023	09/25/2046
93364A-AB-8	WaMu Mortgage Pass-Through Cer WAMU 2007-OA3 2A			4	3.C FM	211,717	86.8260	199,810	230,127	229,311		6,761			5.782	5.233	MON	1,109	7,807	05/05/2021	04/25/2047
93364A-AB-8	WaMu Mortgage Pass-Through Cer WAMU 2007-OA3 2A			4	4.A FM	1,731,149	86.8260	1,665,082	1,917,723	1,950,600		57,616			5.782	4.854	MON	9,240	65,057	08/16/2017	04/25/2047
93934F-HC-9	Washington Mutual Mortgage Pas WMALT 2005-AR1 A1A			4	1.A FM	535,479	86.6330	497,481	574,241	543,553		814			5.990	4.504	MON	573	19,062	11/10/2017	12/25/2035
93934F-JQ-6	Washington Mutual Mortgage Pas WMALT 2006-AR1 A1A			4	5.A FM	1,219,883	87.0130	1,235,146	1,419,501	1,381,490		28,597			5.970	5.051	MON	1,412	79,922	11/07/2017	02/25/2036
93934F-KP-6	Washington Mutual Mortgage Pas WMALT 2006-1 3A2			4	5.A FM	451,339	91.5350	420,959	459,890	553,535		31,501			5.750	2.366	MON	2,204	(796)	06/18/2021	02/25/2036
93934F-MN-9	Washington Mutual Mortgage Pas WMALT 2006-AR2 A1A			4	2.C FM	3,277,441	85.0710	3,299,334	3,878,347	3,649,838		41,540			5.998	5.367	MON	19,385	96,308	05/30/2018	04/25/2046
93935H-AJ-6	Washington Mutual Mortgage Pas WMALT 2006-7 A6				1.A FM	2,832,782	29.1370	2,335,762	8,016,433	2,634,727		(124,266)			4.050	4.972	MON	27,068	106,100	03/31/2022	09/25/2036
93936M-AA-3	Washington Mutual Mortgage Pas WMALT 2007-OA4 A1A			4	1.G FM	5,298,690	85.8160	5,050,379	5,885,121	5,819,987		51,961			5.818	5.139	MON	28,533	196,916	11/15/2017	04/25/2047
93936M-AA-3	Washington Mutual Mortgage Pas WMALT 2007-OA4 A1A			4	3.A FM	2,799,573	85.8160	2,497,114	2,909,844	2,940,595		26,284			5.818	4.770	MON	14,108	97,363	05/05/2021	04/25/2047
949789-AA-9	Wells Fargo Mortgage Backed Se WFMBS 2006-AR19 A1				1.A FM	1,183,782	90.1560	1,228,140	1,362,235	1,212,614		27,568			6.355	6.527	MON	7,214	67,685	11/15/2022	12/25/2036
94983J-AG-7	Wells Fargo Mortgage Backed Se WFMBS 2006-AR1 2A5			4	1.A FM	1,676,234	93.1080	1,658,323	1,781,076	1,678,132		7,553	50,456		5.120	8.906	MON	6,834	79,400	03/31/2022	03/25/2036
94983R-AD-6	Wells Fargo Mortgage Backed Se WFMBS 2006-AR5 2A1			4	1.G FM	1,128,733	92.4120	1,079,568	1,168,212	1,173,671		13,948			4.674	5.932	MON	4,551	51,090	11/14/2019	04/25/2036
94983Y-AH-2	WFMBS 2006-AR10 B4 WFMBS 2006-AR10 4A1			4	1.D Z		0.0000								5.181	0.000	MON		1,044	09/27/2023	07/25/2036
94984D-AB-0	Wells Fargo Mortgage Backed Se WFMBS 2006-AR13 A2			4	1.A FM	31,865	92.7090	31,680	34,171	33,291		437			6.237	7.133	MON	176	1,776	12/08/2020	09/25/2036
94984D-AB-0	Wells Fargo Mortgage Backed Se WFMBS 2006-AR13 A2			4	3.A FM	624,452	92.7090	602,618	650,008	656,048		9,225			6.237	5.771	MON	3,347	33,783	11/10/2020	09/25/2036
94984E-AX-0	WELLS FARGO MORTGAGE BACKED SE WFMBS 2006-10 A22			4	3.B Z		0.0000								6.000	0.000	MON		4,394	09/26/2023	08/25/2036
94984G-AA-5	Wells Fargo Mortgage Backed Se WFMBS 2006-AR12 1A1			4	1.A FM	595,303	91.1990	647,095	709,539	624,121		26,404			7.944	8.010	MON	3,598	36,051	11/15/2022	09/25/2036
94984N-AA-0	Wells Fargo Mortgage Backed Se WFMBS 2006-AR16 A1			4	2.C FM	516,439	92.8950	481,055	517,847	517,111		25,889	44,569		6.240	6.444	MON	2,693	38,375	11/30/2017	10/25/2036
94985W-DZ-1	WELLS FARGO MORTGAGE BACKED SE WFMBS 2007-11 A96			4	3.B Z		0.0000								6.000	0.000	MON		1,395	09/26/2023	08/25/2037
94987X-AJ-6	Wells Fargo Mortgage Loan 2011 WFMLT 2011-RR4 2A2			4	3.C FM	1,017,518	66.4570	773,516	1,163,937	956,333		(29,520)			3.688	3.577	MON	3,577	41,350	02/21/2018	06/27/2036
12643H-AM-2	CSMC Series 2010-3R Ltd CSMC 2010-3R 2A4		D	4	1.A FM	8,571,748	93.9710	8,205,263	8,731,665	8,568,555		(5,869)			3.997	4.270	MON	28,919	344,155	03/31/2022	12/26/2036
BCC2MD-5K-4	Dutch Property Finance 2020-1 DPF 2020-1 C		B		1.B FE	2,097,752	99.3600	2,412,813	2,428,363	2,357,913		26,666		73,565	5.352	6.747	JAJO	22,744	100,836	10/25/2022	07/28/2054
BCC2MY-WH-5	Domi 2020-1 BV DOMI 2020-1 B		B		1.B FE	4,941,000	99.6850	5,721,687	5,739,768	5,679,235		120,249		182,912	5.265	6.229	JAJO	64,637	224,483	10/05/2022	04/15/2052
BCC2NV-MO-8	Canada Square Funding 2020-2 P CSF 2020-2 B		B		1.C FE	3,919,048	100.1670	4,518,934	4,511,393	4,459,411		38,964		232,602	6.987	7.168	MJSD	12,090	279,614	10/25/2022	12/17/2057

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
BCC2PQ-XD-7	Domi 2020-2 BV DOMI 2020-2 B		B		1.B FE	3,414,670	99.8640	3,968,283	3,973,685	3,900,187		57,168		123,389	5.502	5.906	FMAN	28,544	173,530	10/05/2022	11/15/2052
BCC307-MR-5	London Wall Mortgage Capital P LWMC 2021-FL1 B		B		1.B FE	3,272,335	99.2370	3,794,030	3,823,215	3,660,249		54,984		191,021	6.387	8.438	FMAN	31,445	206,614	10/27/2022	05/15/2051
BCC307-MS-3	London Wall Mortgage Capital P LWMC 2021-FL1 C		B		1.C FE	1,924,133	98.5710	2,261,146	2,293,929	2,165,277		43,259		113,448	6.737	9.495	FMAN	19,901	131,812	10/27/2022	05/15/2051
BCC33J-RW-0	London Wall Mortgage Capital P LWMC 2021-FL2 B		B		1.D FE	6,491,221	98.3640	7,459,943	7,583,983	7,261,701		110,703		379,041	6.387	8.450	FMAN	62,377	409,853	10/27/2022	05/15/2052
G8962C-AB-1	Tower Bridge Funding 2022-1 PL TWRBG 2022-1X B		B		1.B FE	5,412,658	98.5810	6,281,599	6,372,024	6,120,882		138,735		321,539	6.187	8.203	MJSD	12,960	347,848	10/31/2022	12/20/2063
N2115K-AB-4	Domi 2021-1 BV DOMI 2021-1 B		B		1.B FE	2,451,741	98.7480	2,886,279	2,922,866	2,811,391		53,783		90,044	4.925	5.805	MJSD	6,798	118,559	10/05/2022	06/15/2053
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,405,240,684	XXX	1,356,246,718	1,666,401,452	1,397,154,221	(38,544)	(4,816,253)	1,572,375	1,707,561	XXX	XXX	XXX	4,852,097	66,077,773	XXX	XXX
04410R-AQ-9	Ashford Hospitality Trust 2018 AHT1 2018-ASHF F			4	2.C	6,000,000	95.5740	5,734,466	6,000,000	5,664,403		206,515			9.634	14.478	MON	27,296	559,028	04/27/2018	04/15/2035
05589F-AA-2	BOP 300 Madison Holdings LLC BOP 2019-300M A			4	2.C PL	100,700,775	89.9270	90,826,411	101,000,000	101,607,656		217,546			5.000	5.988	MON	434,861	4,619,946	09/04/2019	06/03/2029
05610H-AJ-2	BX Commercial Mortgage Trust 2 BX 2022-LP2 E				1.A	3,226,429	94.6790	3,067,848	3,240,278	3,231,944		112			7.971	8.265	MON	12,197	249,543	02/10/2022	02/15/2039
05610M-AE-2	BX Commercial Mortgage Trust 2 BX 2022-CSMO D				1.A	20,397,193	100.0890	20,518,212	20,500,000	20,457,047		45,168			9.699	10.015	MON	93,893	1,937,921	05/27/2022	06/15/2027
060352-AL-5	BANK 2017-BNK6 BANK 2017-BNK6 C			4	2.B	3,954,827	85.1940	3,369,406	3,955,000	3,951,294		(573)			3.851	3.865	MON	12,692	152,307	07/14/2017	07/15/2060
06539V-BB-3	BANK 2017-BNK4 BANK 2022-BNK39 C				1.B	4,265,008	70.4310	2,958,093	4,200,000	4,255,729		(6,782)			3.379	3.129	MON	11,445	139,247	01/26/2022	02/15/2055
065402-BE-8	BANK 2019-BNK18 BANK 2019-BN18 XB IO				1.G FE	1,057,134	1.8620	626,894		761,141		(132,905)			0.510	2.266	MON	11,159	149,764	05/28/2021	05/15/2062
065402-BH-1	BANK 2019-BNK18 BANK 2019-BN18 C			2	2.A	3,089,946	76.7100	2,301,310	3,000,000	3,050,961		(9,254)			4.358	3.927	MON	10,531	128,203	05/21/2019	05/15/2062
065405-AH-5	BANK 2019-BNK16 BANK 2019-BN16 C			2	2.C	2,014,942	85.6990	1,713,971	2,000,000	2,006,906		(1,797)			4.786	4.714	MON	7,977	95,720	02/01/2019	02/15/2052
06540A-AJ-0	BANK 2019-BNK20 BANK 2019-BN20 C			4	3.A	2,059,857	74.1530	1,483,060	2,000,000	2,036,216		(5,970)			3.778	3.357	MON	6,090	74,129	09/13/2019	09/15/2062
06540C-AJ-6	BANK 2021-BNK35 BANK 2021-BN35 E				3.A	1,924,186	52.1580	1,169,544	2,242,300	1,988,420		27,416			2.500	4.262	MON	4,671	56,058	07/28/2021	06/15/2064
06540R-AJ-3	BANK 2017-BNK9 BANK 2017-BNK9 B			2	1.A	3,089,900	87.2180	2,616,542	3,000,000	3,036,868		(9,592)			4.031	3.682	MON	10,078	120,930	12/05/2017	11/15/2054
06540R-AK-0	BANK 2017-BNK9 BANK 2017-BNK9 C			2	2.C	4,613,693	75.0010	3,375,023	4,500,000	4,557,308		(15,337)			4.395	3.951	MON	15,950	194,337	02/25/2021	11/15/2054
06540X-BH-3	BANK 2019-BNK22 BANK 2019-BN22 XA				1.A FE	1,882,906	2.7000	1,176,709		1,387,083		(230,610)			0.706	1.605	MON	21,473	271,033	09/28/2021	11/15/2062
06541C-AJ-5	BANK 2021-BNK33 BANK 2021-BN33 D				1.E	5,467,433	57.2190	3,454,326	6,037,000	5,595,950		50,606			2.500	3.643	MON	12,577	150,925	05/13/2021	05/15/2064
06541C-AL-0	BANK 2021-BNK33 BANK 2021-BN33 E				2.A	4,256,817	50.9320	2,552,181	5,011,000	4,422,739		65,711			2.500	4.388	MON	10,440	125,275	05/11/2021	05/15/2064
06541J-BJ-9	BANK 2021-BNK34 BANK 2021-BN34 X				2.C FE	1,204,680	4.5630	793,216		966,742		(119,331)			0.886	2.261	MON	11,252	142,943	07/20/2021	06/15/2063
06541J-BS-9	BANK 2021-BNK34 BANK 2021-BN34 D				2.B	2,782,965	53.9180	1,617,545	3,000,000	2,830,530		19,320			2.500	3.364	MON	6,250	75,000	06/14/2021	06/15/2063
06541K-BF-4	BANK 2018-BNK12 BANK 2018-BN12 C			4	1.A	4,441,532	85.6480	3,854,165	4,500,000	4,470,516		5,929			4.537	4.651	MON	16,521	200,864	05/15/2018	05/15/2061
06541L-AA-4	BANK 2022-BNK40 BANK 2022-BNK40 XD				2.C FE	1,090,639	5.6050	859,020		941,147		(88,487)			1.007	5.764	MON	11,412	144,175	04/01/2022	03/15/2064
06541L-AL-0	BANK 2022-BNK40 BANK 2022-BNK40 E				1.G	2,560,079	50.8760	1,780,658	3,500,000	2,690,043		73,630			2.500	6.150	MON	7,292	87,500	02/25/2022	03/15/2064
06541W-BC-5	BANK 2017-BNK5 BANK 2017-BNK5 C			4	2.B	2,666,090	86.5920	2,164,791	2,500,000	2,592,803		(25,919)			4.331	3.100	MON	8,731	106,212	02/25/2021	06/15/2060
07324S-BP-6	Bayview Commercial Asset Trust BAYC 2005-2A A2			4	2.A FE	437,222	94.1780	557,384	591,840	478,164		1,906			5.995	14.869	MON	591	31,900	11/13/2012	08/25/2035
07324S-CC-4	Bayview Commercial Asset Trust BAYC 2005-3A A2			4	2.C FE	6,069,345	94.5410	5,981,351	6,326,741	6,064,401		3,392			6.070	6.378	MON	6,401	299,273	04/01/2022	11/25/2035
07324S-CS-9	Bayview Commercial Asset Trust BAYC 2005-4A A2			4	2.C FE	2,175,349	94.5730	2,160,182	2,284,153	2,178,043		(2,185)			6.055	6.715	MON	2,305	115,225	04/01/2022	01/25/2036
07324Y-AC-3	Bayview Commercial Asset Trust BAYC 2006-2A A2			4	2.A FE	461,007	95.9660	614,456	640,288	485,512		1,910			5.890	16.373	MON	629	35,570	11/20/2012	07/25/2036
07332V-BG-9	BBCMS MORTGAGE TRUST 2017-C1 BBCMS 2017-C1 C			4	2.B	5,119,882	87.4980	4,525,410	5,172,000	5,147,220		4,621			4.441	4.589	MON	19,141	229,689	02/16/2017	02/15/2050
08161C-AG-6	Benchmark 2018-B2 Mortgage Tru BMARK 2018-B2 XA IO				1.A FE	319,742	1.2630	230,105		269,315		(50,427)			0.588	9.518	MON	6,789	73,661	03/16/2023	02/15/2051
08161C-AL-5	Benchmark 2018-B2 Mortgage Tru BMARK 2018-B2 C			4	2.A	1,991,200	86.8630	1,737,267	2,000,000	1,998,294		(213)			4.427	4.382	MON	7,143	86,916	02/09/2018	02/15/2051
08161H-AK-6	Benchmark 2018-B4 Mortgage Tru BMARK 2018-B4 C			4	1.D	4,255,230	85.0780	3,573,279	4,200,000	4,222,485		(5,403)			4.654	4.454	MON	15,765	192,804	06/28/2018	07/15/2051
08162F-AJ-2	Benchmark 2019-B12 Mortgage Tr BMARK 2019-B12 C			4	2.A	2,059,991	81.0040	1,620,087	2,000,000	2,034,851		(6,032)			3.873	3.527	MON	6,454	77,452	07/19/2019	08/15/2052
08162F-AN-3	Benchmark 2019-B12 Mortgage Tr BMARK 2019-B12 D				3.B	5,568,717	64.7420	3,911,065	6,041,000	5,702,126		51,238			3.000	4.128	MON	15,103	181,230	06/22/2021	08/15/2052
08162U-BC-3	Benchmark 2018-B8 Mortgage Tru BMARK 2018-B8 C			4	2.B	16,025,116	86.1480	13,783,712	16,000,000	16,031,393		(7,235)			5.004	4.889	MON	64,572	785,955	03/31/2022	01/15/2052
08162X-AL-8	Benchmark 2020-B20 Mortgage Tr BMARK 2020-B20 D				3.B	3,531,563	55.0090	2,200,350	4,000,000	3,643,748		45,366			2.000	3.486	MON	6,667	80,000	06/15/2021	10/15/2053
08163D-AL-1	Benchmark 2021-B25 Mortgage Tr BMARK 2021-B25 C				1.D	4,499,870	69.7420	3,138,377	4,500,000	4,498,596		(502)			3.201	3.208	MON	12,004	144,045	04/16/2021	04/15/2054
08163D-AV-9	Benchmark 2021-B25 Mortgage Tr BMARK 2021-B25 D				2.A	3,422,504	53.1180	2,191,121	4,125,000	3,579,453		62,600			2.000	4.124	MON	6,875	82,500	04/16/2021	04/15/2054

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
08163E-AH-8	Benchmark 2021-B26 Mortgage Tr BMARK 2021-B26 D				1.G	5,216,504	53.1520	3,185,425	5,993,000	5,390,902		69,697			2.000	3.564	MON	9,988	119,860	07/30/2021	06/15/2054
08163E-BE-4	Benchmark 2021-B26 Mortgage Tr BMARK 2021-B26 XA IO				1.A FE	13,180,281	4.3320	8,228,899		9,387,429		(1,595,865)			0.997	2.314	MON	140,019	1,752,721	05/14/2021	06/15/2054
08163E-BL-8	Benchmark 2021-B26 Mortgage Tr BMARK 2021-B26 E				3.A	5,742,614	49.8090	3,574,573	7,176,500	6,054,819		124,980			2.000	4.523	MON	11,961	143,529	06/08/2021	06/15/2054
08163H-AU-2	Benchmark 2021-B27 Mortgage Tr BMARK 2021-B27 D				1.F	6,995,170	52.9540	4,236,316	8,000,000	7,198,165		91,578			2.000	3.540	MON	13,333	160,000	06/18/2021	07/15/2054
08163J-AL-8	Benchmark 2021-B29 Mortgage Tr BMARK 2021-B29 C				1.F	7,499,985	73.3090	5,498,142	7,500,000	7,484,553		854			2.752	2.782	MON	17,198	206,377	09/17/2021	09/15/2054
08163J-AV-6	Benchmark 2021-B29 Mortgage Tr BMARK 2021-B29 D				3.A	3,061,211	52.8770	1,891,412	3,577,000	3,153,321		46,227			2.000	3.791	MON	5,962	71,540	09/17/2021	09/15/2054
08163J-AX-2	Benchmark 2021-B29 Mortgage Tr BMARK 2021-B29 E				4.B	2,383,556	51.5640	1,546,933	3,000,000	2,491,007		53,203			2.000	4.631	MON	5,000	60,000	09/17/2021	09/15/2054
12515B-AF-5	CD 2019-CD8 Mortgage Trust CD 2019-CD8 XA				1.A FE	4,102,867	5.9470	2,520,751		2,851,789		(497,786)			1.540	3.039	MON	49,410	619,345	02/23/2021	08/15/2057
12515H-BD-6	CD 2017-CD5 Mortgage Trust CD 2017-CD5 C			2	1.E	5,746,345	85.7110	4,774,087	5,570,000	5,639,077		(22,111)			4.266	3.773	MON	19,161	233,239	11/05/2020	08/15/2050
125284-AL-3	CGDB Commercial Mortgage Trust CGDB 2019-MOB F			4	1.A	10,191,693	94.8950	10,167,073	10,714,000	10,663,837		247,231			8.026	8.703	MON	40,606	823,844	06/14/2022	11/15/2036
12575A-AF-4	CIMNL 2021 - 1 CIMNL 2021-1 A6				1.F FE	4,099,917	75.8550	3,110,067	4,100,000	4,099,845		(29)			3.440	3.464	MON	4,310	141,040	07/22/2021	07/20/2051
12593A-BB-0	COMM 2015-CCRE23 Mortgage Trus COMM 2015-CR23 XA				1.B FE	683,427	0.7560	196,215		253,940		(206,714)			0.982	4.904	MON	18,166	236,984	10/01/2021	05/10/2048
12595F-AL-6	CSAIL 2017-CX9 Commercial Mort CSAIL 2017-CX9 C			4	1.A	5,636,931	82.6240	4,544,345	5,500,000	5,560,771		(15,825)			4.162	3.773	MON	18,464	225,558	12/12/2019	09/15/2050
129890-AN-9	CALI Mortgage Trust 2019-101C CALI 2019-101C E			4	3.B	6,917,785	74.9900	5,249,300	7,000,000	6,954,016		5,574			4.469	4.541	MON	25,226	306,914	03/07/2019	03/10/2039
129890-AQ-2	CALI Mortgage Trust 2019-101C CALI 2019-101C F			4	5.B	11,876,263	70.3250	8,790,625	12,500,000	12,120,932		57,821			4.469	5.073	MON	45,046	548,061	03/07/2019	03/10/2039
17291D-AH-6	Citigroup Commercial Mortgage CGCMT 2018-C5 C			4	1.A	2,524,079	86.8420	2,171,058	2,500,000	2,516,531		(4,358)			4.994	4.745	MON	10,069	122,546	06/07/2018	06/10/2051
17291E-BA-8	Citigroup Commercial Mortgage CGCMT 2016-P6 C			2	1.E	2,077,137	81.0310	1,728,387	2,133,000	2,106,660		7,146			4.338	4.712	MON	7,463	90,832	02/13/2019	12/10/2049
17328H-BF-7	Citigroup Commercial Mortgage CGCMT 2019-GC43 XA				1.A FE	9,284,595	2.7330	5,817,225		6,681,157		(1,231,763)			0.739	1.432	MON	109,787	1,407,267	09/27/2021	11/10/2052
23312J-AK-9	DBJPM 2017-C6 Mortgage Trust DBJPM 2017-C6 C			4	1.G	6,282,946	82.6710	4,960,232	6,000,000	6,142,012		(40,007)			4.174	3.435	MON	20,870	250,440	02/25/2021	06/10/2050
30298E-AQ-0	FREMF K-1512 Mortgage Trust FREMF 19K-1512 B				1.B	5,300,000	84.7470	4,237,362	5,000,000	5,245,712		(21,882)			4.352	3.674	MON	17,535	213,433	05/14/2021	04/25/2034
30309K-AL-4	FREMF K-1511 Mortgage Trust FREMF 19K-1511 B				1.D	4,252,959	85.0260	3,291,365	3,871,000	4,182,069		(28,587)			4.717	3.618	MON	14,726	179,152	05/18/2021	03/25/2034
36251X-AY-3	GS Mortgage Securities Trust 2 GSMS 2016-GS4 C			4	3.A	986,579	87.9210	898,892	1,022,391	1,009,016		3,773			4.077	4.487	MON	3,367	40,948	10/25/2018	11/10/2049
36252H-AK-7	GS Mortgage Securities Trust 2 GSMS 2017-GS5 C			4	2.C	5,062,683	86.0600	4,302,995	5,000,000	5,018,116		(6,825)			4.299	4.176	MON	17,913	214,950	06/08/2018	03/10/2050
36252H-AL-5	GS Mortgage Securities Trust 2 GSMS 2017-GS5 D			4	4.C	2,531,312	42.3750	1,271,261	3,000,000	2,815,945		46,499			3.509	5.256	MON	8,773	105,270	03/07/2017	03/10/2050
36252S-AX-5	GS Mortgage Securities Trust 2 GSMS 2019-GC38 XA				1.A FE	4,702,159	4.7710	3,706,985		3,762,851		(172,210)			1.171	1.623	MON	60,310	775,752	09/27/2021	02/10/2052
36252S-BB-2	GS Mortgage Securities Trust 2 GSMS 2019-GC38 C			2	1.D	1,029,984	85.9900	859,897	1,000,000	1,016,396		(3,053)			4.761	4.412	MON	3,968	47,610	02/13/2019	02/10/2052
36253P-AE-2	GS Mortgage Securities Trust 2 GSMS 2017-GS6 XA				1.A FE	2,459,203	2.7070	1,284,821		1,501,164		(459,842)			1.155	1.738	MON	39,935	502,874	09/29/2021	05/10/2050
36254C-BA-7	GS Mortgage Securities Trust 2 GSMS 2017-GS7 B			4	1.A	1,029,923	91.6090	916,090	1,000,000	1,011,195		(3,238)			3.884	3.537	MON	3,237	38,840	08/11/2017	08/10/2050
36254C-BB-5	GS Mortgage Securities Trust 2 GSMS 2017-GS7 C			4	1.E	4,231,990	85.9150	3,436,602	4,000,000	4,120,708		(33,017)			4.236	3.331	MON	14,120	169,440	02/25/2021	08/10/2050
36257H-AA-4	GS Mortgage Securities Trust 2 GSMS 2019-GC40 D				2.B	3,749,219	61.1720	2,446,876	4,000,000	3,819,921		27,369			3.000	3.882	MON	10,000	120,000	05/14/2021	07/10/2052
36264Y-AL-4	GS Mortgage Securities Corp Tr GSMS 2021-ROSS E				1.C	60,687,000	62.8760	38,157,510	60,687,000	60,729,137		(87,126)			8.676	8.768	MON	248,629	5,066,490	05/14/2021	05/15/2026
45378Y-AS-3	Independence Plaza Trust 2018- IPT 2018-INDP E			4	1.G	10,499,487	93.9290	9,862,536	10,500,000	10,484,920		276			4.996	5.052	MON	43,715	524,580	06/21/2018	07/10/2035
46590R-AL-3	JP Morgan Chase Commercial Mor JPMCC 2016-JP3 C			2	1.G	2,138,675	80.4690	1,770,320	2,200,000	2,176,002		6,696			3.564	3.863	MON	6,280	76,975	09/22/2016	08/15/2049
46590T-AG-0	JPMDB Commercial Mortgage Secu JPMDB 2017-C5 XA				1.B FE	736,471	1.9870	348,327		422,850		(149,941)			1.022	2.655	MON	12,742	163,657	09/29/2021	03/15/2050
46639J-AK-6	JP Morgan Chase Commercial Mor JPMCC 2013-C10 C			4	1.A	282,227	88.1740	247,714	280,938	280,938		(1,289)			4.209	3.997	MON	954	9,834	02/28/2023	12/15/2047
46646R-AB-9	JPMDB Commercial Mortgage Secu JPMDB 2016-C4 D			2	5.A	5,996,092	41.3940	2,897,558	7,000,000	6,328,831		191,618			3.169	6.373	MON	17,750	217,871	03/31/2022	12/15/2049
48128Y-BC-4	JPMCC Commercial Mortgage Secu JPMCC 2019-COR4 C			2	2.B	2,574,988	87.1140	2,177,844	2,500,000	2,540,213		(7,690)			4.942	4.591	MON	10,295	123,538	02/15/2019	03/10/2052
55283J-AA-8	MAD Commercial Mortgage Trust MAD 2019-650M A			4	4.B FE	11,515,205	70.8900	9,215,664	13,000,000	11,971,635		139,266			3.575	5.061	MON	37,483	456,047	12/11/2019	12/12/2034
55285H-AA-0	MF1 2022-B1 LLC MF1 2022-B1 A				1.A FE	144,675,548	100.6470	145,938,005	145,000,000	144,779,980		78,191			7.754	7.935	MON	437,235	10,813,719	11/16/2022	11/17/2037
55285H-AE-2	MF1 2022-B1 LLC MF1 2022-B1 B				1.D FE	8,206,281	99.9460	8,225,584	8,230,000	8,206,694		413			8.636	8.884	MON	27,640	353,847	06/22/2023	11/19/2037
58403Y-AU-0	Med Trust 2021-MDLN MED 2021-MDLN E				1.A	10,648,893	97.6720	10,401,012	10,648,893	10,648,893					8.626	8.740	MON	43,376	883,581	10/29/2021	11/15/2038
61691R-AJ-5	Morgan Stanley Capital I Trust MSC 2018-H4 B			4	1.F	2,059,952	91.9530	1,839,065	2,000,000	2,031,460		(6,211)			4.923	4.567	MON	8,205	98,460	12/14/2018	12/15/2051
61691R-AK-2	Morgan Stanley Capital I Trust MSC 2018-H4 C			4	2.C	2,933,075	88.2770	2,648,309	3,000,000	2,957,156		5,233			5.225	5.463	MON	12,641	154,117	01/01/2019	12/15/2051
61692C-BK-3	Morgan Stanley Capital I Trust MSC 2021-L6 XA				1.A FE	3,790,905	5.5130	2,356,563		2,770,812		(459,064)			1.323	1.878	MON	43,053	537,266	07/01/2021	06/15/2054

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61766L-AC-3	Morgan Stanley Bank of America MSBAM 2016-C28 D			4	4.C	3,978,347	67.1040	4,274,171	6,369,427	5,634,249		251,663			3.000	7.824	MON	15,924	191,083	02/12/2016	01/15/2049
61766L-BX-6	Morgan Stanley Bank of America MSBAM 2016-C28 C			4	2.B	6,194,661	81.8530	5,530,608	6,756,757	6,600,131		62,914			4.756	5.825	MON	25,914	315,374	02/12/2016	01/15/2049
61766N-BG-9	Morgan Stanley Bank of America MSBAM 2016-C30 C			4	1.D	2,696,489	83.8840	2,283,311	2,722,000	2,707,580		3,110			4.222	4.306	MON	9,270	112,906	02/25/2021	09/15/2049
61767F-AJ-0	Morgan Stanley Capital I Trust MSC 2016-UB11 D			2	1.F	2,683,870	75.0770	2,233,632	2,975,124	2,818,890		52,103			3.500	5.656	MON	8,677	104,129	03/16/2021	08/15/2049
61767F-BF-7	Morgan Stanley Capital I Trust MSC 2016-UB11 C			2	1.A	3,712,852	86.5040	3,138,548	3,628,200	3,668,133		(16,477)			3.691	3.210	MON	11,160	133,917	03/16/2021	08/15/2049
61767Y-BD-1	Morgan Stanley Capital I Trust MSC 2018-H3 B			2	1.D	2,059,982	92.5600	1,851,198	2,000,000	2,028,346		(6,379)			4.620	4.263	MON	7,700	92,400	06/27/2018	07/15/2051
61767Y-BE-9	Morgan Stanley Capital I Trust MSC 2018-H3 C			4	2.A	3,027,141	86.6180	2,598,552	3,000,000	3,009,414		(3,345)			5.012	4.835	MON	12,127	147,697	06/27/2018	07/15/2051
61768H-AX-4	Morgan Stanley Capital I Trust MSC 2019-L2 XA				1.A FE	6,569,221	3.9600	4,085,252		4,672,888		(914,466)			1.168	1.665	MON	86,187	1,101,476	09/27/2021	03/15/2052
63874T-AN-7	Natixis Commercial Mortgage Se NCMS 2019-LVL E			4	3.C FE	10,036,230	77.0050	7,700,542	10,000,000	9,999,282		(3,996)			4.675	4.594	MON	37,702	458,709	04/12/2019	08/15/2038
75574E-AA-5	Ready Capital Mortgage Financi RCMT 2022-FL9 A				1.A FE	7,791,753	100.3610	7,882,958	7,854,590	7,838,904		16,570			7.823	8.429	MON	10,241	581,853	01/25/2023	06/25/2037
90117P-AQ-8	1211 Avenue of the Americas Tr AOTA 2015-1211 E			4	2.B	2,989,219	89.0690	2,672,055	3,000,000	2,980,161		9,072			4.280	4.589	MON	10,355	125,989	12/04/2017	08/10/2035
90276C-AJ-0	UBS Commercial Mortgage Trust UBSCM 2017-C2 B			4	1.A	4,662,659	87.5710	3,853,104	4,400,000	4,536,315		(37,638)			3.993	3.051	MON	14,641	175,692	02/25/2021	08/15/2050
94989T-BF-0	Wells Fargo Commercial Mortgag WFCM 2015-LC22 C				1.E	607,231	93.6040	624,337	667,000	622,564		15,333			4.691	8.882	MON	2,526	20,548	04/26/2023	09/15/2058
94989Y-BC-6	Wells Fargo Commercial Mortgag WFCM 2016-C32 XA				1.A FE	3,573,758	1.9520	1,546,829		1,781,997		(813,927)			1.363	(0.417)	MON	79,664	1,012,698	09/29/2021	01/15/2059
95000G-BE-3	Wells Fargo Commercial Mortgag WFCM 2016-BNK1 C			2	3.A	3,546,828	55.3730	2,381,024	4,300,000	3,917,781		126,719			3.071	6.809	MON	11,004	132,053	11/12/2020	08/15/2049
95000M-AC-5	Wells Fargo Commercial Mortgag WFCM 2016-C36 D			4	5.B	1,309,510	65.7020	1,260,827	1,919,000	1,689,304		70,439			2.942	7.801	MON	4,705	56,457	10/21/2016	11/15/2059
95000M-BV-2	Wells Fargo Commercial Mortgag WFCM 2016-C36 C			4	3.B	3,813,500	70.5600	2,728,542	3,867,000	3,845,850		5,864			4.255	4.362	MON	13,270	161,644	10/21/2016	11/15/2059
95000T-BV-7	Wells Fargo Commercial Mortgag WFCM 2017-RB1 XA				1.A FE	617,942	3.0680	334,044		391,068		(125,282)			1.352	0.238	MON	10,838	135,918	09/29/2021	03/15/2050
95001G-AL-7	Wells Fargo Commercial Mortgag WFCM 2017-C42 B			4	1.G	3,089,937	90.3710	2,711,133	3,000,000	3,036,883		(9,594)			4.002	3.653	MON	10,005	120,060	12/12/2017	12/15/2050
95001G-AM-5	Wells Fargo Commercial Mortgag WFCM 2017-C42 C			4	3.A	3,517,406	88.6500	3,102,765	3,500,000	3,504,451		(2,341)			4.297	4.253	MON	12,533	150,395	12/12/2017	12/15/2050
95001M-AL-4	Wells Fargo Commercial Mortgag WFCM 2017-C38 C			2	1.F	5,567,022	87.3470	4,799,744	5,495,000	5,529,039		(11,301)			3.903	3.693	MON	17,872	214,470	10/26/2020	07/15/2050
95001N-BC-1	Wells Fargo Commercial Mortgag WFCM 2018-C45 B			4	1.A	1,029,955	89.7830	897,831	1,000,000	1,014,155		(3,187)			4.556	4.200	MON	3,797	45,560	06/28/2018	06/16/2051
055983-AA-8	BSPRT 2022-FL8 Issuer Ltd BSPRT 2022-FL8 A	D			1.A FE	5,290,313	97.2080	5,346,417	5,500,000	5,423,269		111,233			6.838	8.509	MON	17,761	352,749	10/24/2022	02/15/2037
05602C-AJ-3	BSPRT 2021-FL7 Issuer Ltd BSPRT 2021-FL7 D	D			2.B FE	2,120,000	94.5700	2,004,876	2,120,000	2,120,000					8.226	8.329	MON	8,235	167,233	12/09/2021	12/15/2038
07335Y-AJ-5	BDS 2021-FL10 Ltd BDS 2021-FL10 D	D			2.B FE	10,500,000	95.2990	10,006,398	10,500,000	10,500,000					8.322	8.455	MON	33,983	837,906	11/19/2021	12/16/2036
07335Y-AL-0	BDS 2021-FL10 Ltd BDS 2021-FL10 E	D			2.C FE	4,792,000	94.9420	4,549,610	4,792,000	4,792,000					8.822	8.966	MON	16,441	406,631	11/19/2021	12/16/2036
36262T-AJ-2	GPMT 2021-FL4 Ltd GPMT 2021-FL4 D	D			2.B FE	1,766,000	87.0430	1,537,171	1,766,000	1,766,000					8.322	8.464	MON	4,899	141,558	11/03/2021	12/15/2036
36262T-AL-7	GPMT 2021-FL4 Ltd GPMT 2021-FL4 E	D			2.C FE	415,000	83.6840	347,288	415,000	415,000					8.922	9.095	MON	1,234	35,790	11/03/2021	12/15/2036
40441L-AA-4	HGI CRE CLO 2021-FL1 Ltd HGI 2021-FL1 A	D			1.A FE	3,825,571	97.5140	3,896,062	3,995,375	3,974,018		142,637			6.522	8.722	MON	10,134	246,534	09/27/2022	06/16/2036
53946P-AJ-9	LoanCore 2022-CRE7 Issuer Ltd LNCR 2022-CRE7 D	D			2.B FE	2,898,194	95.1120	2,853,363	3,000,000	2,924,626		23,036			8.438	9.645	MON	11,954	241,400	11/30/2022	01/17/2037
55284A-AA-6	MF1 2021-FL7 Ltd MF1 2021-FL7 A	D			1.A FE	10,553,124	97.3230	10,670,799	10,964,285	10,844,876		212,953			6.552	9.239	MON	27,938	679,142	09/27/2022	10/16/2036
78485K-AJ-4	STWD 2022-FL3 Ltd STWD 2022-FL3 C	D			1.G FE	2,375,114	93.7140	2,342,854	2,500,000	2,418,135		39,766			7.538	9.783	MON	8,900	178,176	11/30/2022	11/15/2038
82286D-AA-2	Shelter Growth CRE 2022-FL4 Is SGCP 2022-FL4 A	D			1.A FE	16,482,956	99.8990	16,590,702	16,607,512	16,595,767		51,389			7.652	8.162	MON	45,889	1,221,750	06/13/2022	06/17/2037
87277J-AE-1	TRTX 2022-FL5 Issuer Ltd TRTX 2022-FL5 B	D			1.D FE	3,998,609	94.5820	3,783,261	4,000,000	3,997,224		1,019			7.788	7.944	MON	14,712	294,648	02/25/2022	02/15/2039
87277J-AG-6	TRTX 2022-FL5 Issuer Ltd TRTX 2022-FL5 C	D			1.G FE	4,185,980	91.4270	3,828,522	4,187,500	4,184,302		1,303			8.088	8.256	MON	15,994	321,162	02/25/2022	02/15/2039
87277J-AJ-0	TRTX 2022-FL5 Issuer Ltd TRTX 2022-FL5 D	D			2.B FE	7,622,273	91.3800	6,967,708	7,625,000	7,617,813		2,532			8.738	8.935	MON	31,464	634,916	02/25/2022	02/15/2039
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						814,168,532	XXX	692,383,797	776,697,092	804,820,839		(4,434,634)			XXX	XXX	XXX	3,316,798	52,956,251	XXX	XXX
BANOVU-VQ-0	Tidewater Auto Receivables Tru TMCAT 2019-A A			4	1.F Z	13,201,795	99.0900	13,081,659	13,201,795	13,201,795					9.082	9.255	MON	69,940	112,645	10/20/2022	10/15/2025
BANOVU-VR-8	Tidewater Auto Receivables Tru TMCAT 2019-A B			4	2.B Z	4,569,005	98.4300	4,497,272	4,569,005	4,569,005					9.752	9.951	MON	25,991	315,156	10/20/2022	10/15/2025
BANOVU-VS-6	Tidewater Auto Receivables Tru TMCAT 2019-A C			4	3.B Z	1,958,145	98.0800	1,920,549	1,958,145	1,958,145					10.422	10.650	MON	11,904	150,022	10/20/2022	10/15/2025
000366-AA-2	AASET 2017-1 Trust AASET 2017-1A A			4	2.B FE	289,283	92.5640	265,418	286,739	286,739		(732)			3.967	5.355	MON	474	11,375	11/12/2019	05/16/2042
00108X-AC-2	ACC Auto Trust 2021-A AUTOC 2021-A C	C			1.G FE	7,148,734	98.8560	7,068,183	7,150,000	7,121,971		51,714			3.790	4.616	MON	12,044	270,985	07/21/2021	04/15/2027
00108X-AD-0	ACC Auto Trust 2021-A AUTOC 2021-A D				4.B FE	1,786,696	98.7830	1,765,246	1,787,000	1,786,786		44			6.100	6.181	MON	4,845	109,007	07/21/2021	06/15/2029
00109B-AA-3	AFN ABSPROP001 LLC 2019-1 AFN 2019-1A A1			4	1.A FE	3,663,284	92.2440	3,379,181	3,663,303	3,663,295		1			3.780	3.810	MON	4,231	138,473	05/24/2019	05/20/2049

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00109B-AB-1	AFN ABSPROP001 LLC 2019-1 AFN 2019-1A A2			4	1.F FE	1,972,584	90.2700	1,781,671	1,973,709	1,972,955		79			4.460	4.508	MON	2,690	88,027	05/24/2019	05/20/2049
00230@-AA-8	AT&T REIGN MULT PRPTY CTL PT T P/T CERTS				2.B	16,795,293	83.1590	13,828,561	16,629,003	16,780,887		(4,995)			4.003	3.956	MON	29,585	502,507	05/28/2021	05/15/2046
00255U-AA-3	AASET 2020-1 Trust AASET 2020-1A A			4	2.A FE	2,988,405	88.4530	2,643,392	2,988,457	2,990,048		1,655			3.351	3.465	MON	4,451	100,143	02/03/2020	01/16/2040
00256D-AB-8	Aaset 2019-1 Trust AASET 2019-1 B			4	6. FE	1,122,252	31.7020	870,409	2,745,595	870,409	(251,844)	(12,815)	205,436		4.948	10.903	MON	6,038	135,852	06/12/2019	05/15/2039
00392#-AA-0	Abteen 2019-1 ABTEEN 2019-1 A			4	1.B PL	4,174,112	96.9400	4,046,384	4,174,112	4,174,112					3.930	3.877	MON	7,291	164,043	11/29/2022	08/15/2039
02379*-AA-7	AMERICAN AIRLINES PT TR 2019-1 P/T CERTS SER 19-1A				1.E PL	7,950,000	94.0110	7,473,906	7,950,000	7,950,000					3.530	3.530	JD	12,473	280,635	06/04/2019	06/15/2026
03789X-AE-8	Applebee's Funding LLC / IHOP DIN 2019-1A A2II			4	2.B FE	32,175,000	95.8270	30,832,221	32,175,000	32,175,000					4.723	4.763	MJSD	109,751	1,519,625	05/28/2019	06/05/2049
038779-AB-0	Arbys Funding LLC ARBYS 2020-1A A2	RA		2	2.C FE	1,935,000	91.5280	1,771,070	1,935,000	1,935,000					3.237	5.140	JAJO	10,613	62,636	07/23/2020	07/30/2050
04546K-AA-6	AASET 2018-2 US Ltd AASET 2018-2A A			4	3.A FE	1,419,995	89.1170	1,265,496	1,420,040	1,420,029		(35)			4.454	4.489	MON	2,635	63,249	11/01/2018	11/18/2038
05071L-AC-0	AUDAX SENIOR DEBT CLO 6 LLC AUDAX 2021-6A B				1.C FE	8,000,000	95.7880	7,663,016	8,000,000	8,000,000					7.628	6.631	JAJO	123,740	561,472	09/01/2021	10/20/2033
05071L-AE-6	AUDAX SENIOR DEBT CLO 6 LLC AUDAX 2021-6A C				1.F FE	6,800,000	95.3160	6,481,454	6,800,000	6,800,000					8.328	8.279	JAJO	114,831	525,513	09/01/2021	10/20/2033
05071L-AG-1	AUDAX SENIOR DEBT CLO 6 LLC AUDAX 2021-6A D				2.C FE	5,200,000	92.2700	4,798,024	5,200,000	5,200,000					9.528	9.505	JAJO	100,466	465,129	09/01/2021	10/20/2033
05377R-DC-5	Avis Budget Rental Car Funding AESOP 2018-2A A	RA		4	1.A FE	499,873	99.7640	498,818	500,000	499,959		1			4.000	4.038	MON	611	20,000	10/17/2018	03/20/2025
05377R-DD-3	Avis Budget Rental Car Funding AESOP 2018-2A B	RA		4	1.E FE	500,000	99.7090	498,547	500,000	500,000					4.270	4.274	MON	652	21,350	10/17/2018	03/20/2025
05377R-DE-1	Avis Budget Rental Car Funding AESOP 2018-2A C	C		4	2.B FE	999,658	99.8270	998,267	1,000,000	999,900		(14)			4.950	5.005	MON	1,513	49,500	10/17/2018	03/20/2025
055328-AE-8	BCC Middle Market CLO 2018-1 L BMMC 2018-1A B			4	1.F FE	1,499,981	98.1730	1,472,597	1,500,000	1,499,996		(136)			8.678	8.636	JAJO	26,395	121,246	03/24/2021	10/20/2030
05554L-AA-0	BCRED MML CLO 2021-1 LLC BXCMM 2021-1A B				1.C FE	10,000,000	98.7300	9,873,000	10,000,000	10,000,000					7.555	6.879	JAJO	161,603	689,921	11/10/2021	01/15/2035
05554L-AC-6	BCRED MML CLO 2021-1 LLC BXCMM 2021-1A C				1.F FE	34,000,000	96.4500	32,792,864	34,000,000	34,000,000					8.255	8.227	JAJO	600,357	2,586,377	11/10/2021	01/15/2035
05626@-AC-5	BTC Offshore Holdings Fund II- BTC Offshore Holdings Fund II-				1.C FE	16,855,707	100.0000	16,855,707	16,855,707	16,855,707					8.307	7.255	JAJO	291,697	1,366,100	04/13/2022	10/20/2029
072917-AE-7	BCRED MML CLO 2022-1 LLC BXCMM 2022-1A B				1.C FE	8,000,000	96.8360	7,746,888	8,000,000	8,000,000					7.416	7.350	JAJO	120,301	547,012	02/10/2022	04/20/2035
09748R-AA-6	Bojangles Issuer LLC BOJA 2020-1A A2			4	2.B FE	16,701,741	93.5010	15,589,472	16,673,025	16,726,843		(28,177)			3.832	3.659	JAJO	126,007	638,910	11/09/2020	10/20/2050
09751*-AA-0	BOLDT SLHN FORKS 2018 PT TR P/T CERTS				1.G	6,060,728	90.2970	5,472,657	6,060,728	6,060,728					4.390	4.430	MON	11,825	272,272	08/28/2018	10/15/2043
11042C-AA-8	British Airways 2021-1 Class A Secured				1.E FE	2,265,900	85.6050	1,939,717	2,265,900	2,265,900					2.900	2.910	MJSD	2,920	65,711	07/20/2021	03/15/2035
11042T-AA-1	British Airways 2018-1 Class A Secured				1.D FE	1,836,139	93.0250	1,787,982	1,922,054	1,861,277		7,572			3.800	4.764	MJSD	2,232	73,038	07/24/2020	09/20/2031
12327F-AA-5	Business Jet Securities 2020-1 BJETS 2020-1A A			4	1.F FE	827,516	96.0180	794,573	827,528	827,503		(5)			2.981	2.999	MON	1,096	24,669	10/21/2020	11/15/2035
12510H-AE-0	CARS-DB4 LP CAUTO 2020-1A A5			4	1.E FE	11,842,693	92.0680	10,907,721	11,847,500	11,846,976		819			3.480	3.508	MON	18,324	412,293	01/15/2020	02/15/2050
12510H-AH-3	CARS-DB4 LP CAUTO 2020-1A B2			4	2.B FE	15,498,899	90.3990	14,011,830	15,500,000	15,499,808		1,359			4.520	4.565	MON	31,138	700,601	01/15/2020	02/15/2050
12511T-AG-8	CBAM 2021-15 LLC CBAM 2021-15A D				2.C FE	5,000,000	95.6290	4,781,470	5,000,000	5,000,000					9.006	8.992	JAJO	96,313	418,271	11/22/2021	01/15/2036
12696@-AA-0	CTL PT TR 2016 (HUMC/SHU) P/T CERTS				2.A	9,625,127	91.9660	8,593,999	9,344,783	9,541,055		(10,513)			4.065	3.853	MON	16,883	379,865	09/29/2016	12/15/2041
12702*-AA-4	CVS LSE-BCKD PT PP TR SER 2017 P/T CERTS				2.B	2,345,592	90.5240	2,123,332	2,345,592	2,345,592					3.901	3.932	MON	5,338	91,502	09/27/2017	10/10/2039
12707*-AA-9	CVS NC SC PA & VA CTL PT TR P/T CERTS				2.B	3,199,299	96.3610	3,082,874	3,199,299	3,199,299					4.880	4.929	MON	6,939	156,126	03/21/2018	01/15/2044
12722@-AA-8	CGA CAPITAL CREDIT LEASE-BACKE P/T CERTS 19-CTL-18				2.A	5,297,625	77.4130	4,101,031	5,297,625	5,297,625					3.664	3.692	MON	5,931	203,810	12/17/2019	12/31/2052
14173#-AA-6	CARESOURCE MANAGEMENT GROUP CO P/T CERT				1.E	13,525,437	96.8640	13,101,242	13,525,437	13,525,437					4.670	4.715	MON	28,073	631,638	03/27/2018	03/15/2044
14855M-AA-6	Castlelake Aircraft Structured CLAST 2019-1A A			4	2.B FE	4,598,057	87.6690	4,031,060	4,598,066	4,603,277		(663)			3.967	3.926	MON	8,107	182,405	04/11/2019	04/15/2039
14856C-AA-7	Castlelake Aircraft Securitiza CLAST 2018-1 A			4	2.A FE	4,983,182	92.7190	4,608,949	4,970,879	4,978,467		(1,933)			4.125	4.008	MON	9,113	205,049	04/16/2021	06/15/2043
14856J-AA-2	Castlelake Aircraft Structured CLAST 2017-1R A				2.C FE	2,372,186	92.7240	2,378,187	2,564,802	2,290,814		(81,371)			2.741	9.162	MON	3,125	5,858	12/14/2023	08/15/2041
15674#-AB-5	Cerberus Onshore Levered IV LL CERB IV LEVERED			4	1.A FE	531,361	100.0000	530,704	530,704	531,741		502			8.064	6.092	JAJO	9,154	40,254	12/06/2022	07/16/2030
15674#-AC-3	Cerberus Onshore Levered IV LL CERB IV LEVERED			4	1.A FE	1,982,880	100.0000	1,980,240	1,980,240	1,981,662		(605)			8.057	8.122	JAJO	34,124	150,201	11/11/2021	07/16/2030
171518-AA-1	Churchill Middle Market CLO II CHMML 2021-1A E				3.C FE	4,116,000	90.8200	3,814,432	4,200,000	4,136,962		6,463			13.820	14.318	JAJO	111,255	560,623	10/01/2021	10/24/2033
19425A-AE-4	College Ave Student Loans 2021 CASL 2021-B D	RA			2.B FE	669,693	91.8920	615,677	670,000	669,799		41			3.780	3.817	MON	422	25,326	06/23/2021	06/25/2052
20633K-AA-6	Concord Music Royalties LLC TUNES 2022-1A A2				1.E FE	101,179,059	101.3620	105,416,262	104,000,000	101,593,123		414,831			6.500	7.226	JAJO	1,333,222	5,595,778	12/08/2022	01/20/2073
210795-PZ-7	United Airlines 2012-1 Class A Secured				2.B FE	483,203	99.7150	481,828	483,203	483,203					4.150	4.149	AO	4,456	20,053	03/08/2012	10/25/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
21873L-AE-3	Corevest American Finance 2021 CAFL 2021-1 XB				1.A FE	1,793,239	6.7060	1,187,661		1,354,914		(187,234)			1.665	6.469	MON	22,087	282,653	04/23/2021	04/15/2053
22822R-BH-2	Crown Castle Towers LLC CCI 2018-1 C2			2	1.F FE	4,800,000	95.0450	4,562,180	4,800,000	4,800,000					4.241	4.291	MON	9,047	203,568	06/26/2018	07/15/2028
22964@-AA-4	Ochsner Clinic Foundation P/T CERTS 2014				1.G	3,279,256	98.4910	3,229,160	3,278,634	3,278,920		(34)			5.090	5.141	MON	7,417	174,149	08/15/2023	08/15/2034
22975#-AA-9	CTL PT TR 2016A (HOSPITAL SIST P/T CERTS				1.E	11,780,561	91.4750	10,776,300	11,780,561	11,780,561					4.270	4.308	MON	8,384	503,826	07/25/2020	09/25/2042
22976#-AA-8	CTL 2016 - 05 TR (DOW CHEMICAL P/T CERTS				2.A	6,438,737	93.3270	6,009,084	6,438,737	6,438,737					4.010	4.043	MON	11,475	258,193	07/14/2016	10/15/2036
233046-AF-8	DB Master Finance LLC DNKN 2017-1A A2II			4	2.B FE	14,100,610	95.1540	13,452,349	14,137,500	14,115,265		4,924			4.030	4.090	FMAN	64,887	569,741	04/27/2018	11/20/2047
233046-AL-5	DB Master Finance LLC DNKN 2019-1A A23			2	2.B FE	4,787,500	93.6010	4,481,127	4,787,500	4,787,500					4.352	4.373	FMAN	23,729	208,352	03/20/2019	05/20/2049
233046-AS-0	DB Master Finance LLC DNKN 2021-1A A23				2.B FE	29,400,000	81.0750	23,835,912	29,400,000	29,400,000					2.791	2.945	FMAN	93,452	820,554	10/15/2021	11/20/2051
25755T-AH-3	Domino's Pizza Master Issuer L DPABS 2017-1A A23			2	2.A FE	4,241,250	95.7420	4,060,643	4,241,250	4,241,250					4.118	5.406	JAJO	32,020	174,655	06/12/2017	07/25/2047
25755T-AK-6	Domino's Pizza Master Issuer L DPABS 2018-1A A2II			2	2.A FE	24,227,090	95.1020	22,586,611	23,750,000	24,161,178		(5,862)			4.328	5.245	JAJO	188,448	1,027,900	04/05/2022	07/25/2048
25755T-AL-4	Domino's Pizza Master Issuer L DPABS 2019-1A A2			2	2.A FE	12,031,250	90.0380	10,832,751	12,031,250	12,031,250					3.668	3.682	JAJO	80,906	441,306	11/06/2019	10/25/2049
26208L-AD-0	DRIVEN BRANDS FUNDING LLC HONK 2019-1A A2	RA		2	2.C FE	11,430,000	96.6330	11,045,112	11,430,000	11,430,000					4.641	4.666	JAJO	104,620	530,466	03/12/2019	04/20/2049
26208L-AE-8	DRIVEN BRANDS FUNDING LLC HONK 2019-2A A2	RA		2	2.C FE	11,529,853	94.1540	10,846,498	11,520,000	11,508,556		3,657			3.981	4.039	JAJO	90,448	458,611	01/15/2020	10/20/2049
26209X-AC-5	DRIVEN BRANDS FUNDING LLC HONK 2020-2A A2	RA		4	2.C FE	19,450,000	89.5660	17,420,533	19,450,000	19,450,000					3.237	3.250	JAJO	124,170	629,597	10/29/2020	01/20/2051
26209X-AD-3	DRIVEN BRANDS FUNDING LLC HONK 2021-1A A2				2.C FE	4,900,000	85.5240	4,190,694	4,900,000	4,900,000					2.791	2.800	JAJO	26,972	136,759	09/23/2021	10/20/2051
30605Y-AB-7	FALCON AEROSPACE LTD FLCON_17- FLCON 2017-1 A			4	1.G FE	605,706	99.0650	600,104	605,768	605,765		53			4.581	4.628	MON	1,233	27,706	02/01/2017	02/15/2042
33767P-AG-3	FirstKey Homes 2022-SFR2 Trust FKH 2022-SFR2 D				2.C FE	9,717,712	94.1740	9,888,263	10,500,000	9,921,479		135,771			4.500	6.242	MON	39,375	472,500	06/15/2022	07/17/2039
33768D-AG-9	FirstKey Homes 2022-SFR2 Trust FKH 2022-SFRA D				2.C FE	999,995	89.9550	899,548	1,000,000	999,465		(364)			4.063	4.054	MON	3,386	40,630	03/10/2022	03/17/2039
33768D-AN-4	FirstKey Homes 2022-SFR2 Trust FKH 2022-SFRA F1				3.A FE	23,372,245	86.0570	20,157,033	23,423,000	23,372,350		(1,844)			5.500	5.553	MON	107,355	1,288,265	03/10/2022	03/17/2039
35826*-AA-6	Fresno Cnty CTL Trust II P/T CERTS				1.D	5,259,475	93.2480	4,904,337	5,259,475	5,259,475					4.190	4.226	MON	9,794	36,729	09/16/2019	03/15/2039
36246M-AU-3	GTP Acquisition Partners I LLC AMTTOW A			4	1.A FE	4,815,150	97.2600	4,863,022	5,000,000	5,000,000		17,974			3.482	3.362	MON	7,738	174,100	10/24/2018	06/16/2025
36252@-AB-3	GSA / LONG BEACH LEASE FINANCE LSE REV BDS				1.C	14,774,479	98.1220	14,496,949	14,774,479	14,774,479					4.561	4.604	MON	29,950	112,313	12/06/2018	12/15/2037
37187A-AF-1	Genesis Financial Gnfl 20 GNFL 2020 A				1.C PL	25,726,881	100.0000	25,726,881	25,726,881	25,726,881					8.390	8.378	MON	83,941	170,347	12/14/2023	01/17/2026
37187A-AG-9	Genesis Financial Gnfl 20 GNFL 2020 B				1.F PL	5,419,368	100.0000	5,439,446	5,439,446	5,433,326		703			9.690	9.784	MON	20,498	481,682	04/19/2022	01/17/2026
37187E-AA-4	Genesis GPCC Trust GPCC 2022-1 A				1.B PL	8,051,529	98.6600	7,943,639	8,051,529	8,051,529					9.250	10.465	MON	33,101	369,600	12/26/2023	01/15/2031
37187E-AB-2	Genesis GPCC Trust GPCC 2022-1 B				1.E PL	2,012,756	99.1700	1,996,050	2,012,756	2,012,756					10.500	11.571	MON	9,980	82,099	12/26/2023	01/15/2031
37187E-AC-0	Genesis GPCC Trust GPCC 2022-1 C				2.B PL	2,012,880	99.4400	2,001,608	2,012,880	2,012,880					12.000	13.349	MON	10,735	89,813	12/26/2023	01/15/2031
38172R-AA-0	Golub Capital Partners Clo 56M GOCAP 2021-56A A				1.A FE	14,550,000	98.5360	14,336,915	14,550,000	14,550,000					7.170	6.019	JAJO	197,062	964,995	09/14/2021	10/25/2033
38172R-AC-6	Golub Capital Partners Clo 56M GOCAP 2021-56A B				1.C FE	16,100,000	95.9700	15,451,218	16,100,000	16,100,000					7.540	6.635	JAJO	229,306	1,128,193	09/14/2021	10/25/2033
38178X-AA-1	Golub Capital Partners ABS Fun GCPAF 2021-2A A				1.F FE	12,675,000	90.5180	13,577,750	15,000,000	13,474,568		656,476			2.944	9.935	JAJO	87,082	441,540	10/13/2022	10/19/2029
411707-AD-4	Hardee's Funding LLC HNGRY 2018-1A A2II			4	2.B FE	2,368,513	95.6360	2,265,385	2,368,750	2,475,552		37,352			4.959	6.402	MJSD	3,589	117,466	09/14/2018	06/20/2048
411707-AF-9	Hardee's Funding LLC HNGRY 2018-1A A23	M		2	2.B FE	23,687,500	92.2560	21,853,126	23,687,500	23,687,500					5.710	6.403	MJSD	41,328	1,352,556	05/23/2018	06/20/2048
440405-AE-8	Horizon Aircraft Finance I Ltd HORZN 2018-1 A			4	2.C FE	4,138,726	86.6980	3,588,253	4,138,814	4,144,719		(1,971)			4.458	4.399	MON	8,200	184,508	11/16/2018	12/15/2038
44148J-AA-7	Hotwire Funding LLC HWIRE 2021-1 A2	RA			1.F FE	100,500,000	90.6400	91,093,632	100,500,000	100,500,000					2.311	2.322	MON	70,967	2,322,555	11/09/2021	11/20/2051
44148J-AC-3	Hotwire Funding LLC HWIRE 2021-1 C				3.C FE	43,611,250	89.8310	39,525,636	44,000,000	44,027,395		(19,991)			4.459	4.477	MON	59,949	1,961,960	11/09/2021	11/20/2051
46590U-AA-0	JG Wentworth XLII LLC HENDR 2018-2A A			2	1.A FE	3,426,046	88.7640	3,043,354	3,428,573	3,426,237		46			3.960	4.006	MON	6,034	135,772	01/01/2019	10/15/2075
46616Q-AB-7	JGWPT XXIV LLC HENDR 2011-2A B			2	2.B FE	3,980,179	106.2700	4,229,877	3,980,304	3,996,054		(404)			8.350	8.408	MON	14,771	332,356	12/01/2011	09/15/2058
46617A-AB-1	JGWPT XXVII LLC HENDR 2012-3A B			2	1.G FE	1,510,017	96.2200	1,452,949	1,510,033	1,520,154		(372)			6.170	6.111	MON	4,141	93,169	11/09/2012	09/15/2067
46621R-AA-0	J.G. Wentworth XL LLC HENDR 2017-3A A			2	1.A FE	1,398,155	85.6380	1,197,742	1,398,616	1,398,219		5			3.800	3.833	MON	2,362	53,147	12/14/2017	02/15/2067
46621R-AB-8	J.G. Wentworth XL LLC HENDR 2017-3A B			2	2.A FE	868,705	87.9320	764,437	869,354	868,691		6			5.430	5.502	MON	2,098	47,205	12/14/2017	02/15/2069
466365-AC-7	Jack in the Box Funding LLC JACK 2019-1A A23			2	2.B FE	4,862,500	93.2910	4,536,262	4,862,500	4,862,500					4.970	4.999	FMAN	24,167	241,666	06/28/2019	08/25/2049
466365-AE-3	Jack in the Box Funding LLC JACK 2022-1A A2I	RA			2.B FE	38,600,000	84.0640	32,448,785	38,600,000	38,600,000					4.136	4.157	FMAN	159,650	1,596,496	02/02/2022	02/26/2052
46651T-AA-9	J.G. Wentworth XLI LLC HENDR 2018-1A A			2	1.A FE	3,786,016	86.4980	3,277,458	3,789,053	3,786,578		94			3.740	3.778	MON	6,298	141,711	03/13/2018	10/17/2072
46651T-AB-7	J.G. Wentworth XLI LLC HENDR 2018-1A B			4	2.A FE	908,147	83.3960	757,356	908,147	908,147					4.700	4.745	MON	1,897	42,683	03/13/2018	10/15/2074
46670*-AA-0	JGWPT XXVIII LLC J.G. Wentworth XLVIII, LLC				1.F Z	4,597,483	72.4800	3,332,256	4,597,483	4,597,483					3.125	3.175	MON	6,385	144,711	03/10/2021	10/15/2077

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46671*-AA-9	JLL SEC CR LSB PT TR (ORLANDO P/T CERTS SER 20-11				1.F	57,609,410	83.0900	46,678,845	56,178,483	57,455,965		(55,636)			3.287	3.064	MON	82,071	1,797,416	12/21/2020	04/15/2043
46672@-AA-6	RWJ Barnabas Health Inc P/T CERTS				1.D	10,244,707	78.5140	7,809,286	9,946,318	10,221,717		(9,731)			3.641	3.463	MON	16,095	362,172	11/16/2023	02/15/2053
46673*-AA-7	JRD Holdings LLC P/T CERTS				2.B	3,871,789	79.9130	3,094,066	3,871,789	3,871,789					3.214	3.235	MON	5,531	20,740	12/15/2021	12/15/2041
46675*-AA-5	JLL Sec Lsb Pt Tr (Drexel) P/T CERTS 22-50				1.G	11,445,412	85.7060	9,543,441	11,135,156	11,433,534		(1,351)			3.980	3.766	MON	19,697	73,713	09/13/2022	01/15/2050
46676*-AA-4	JLL SEC CR LSB TR (ACE AMERICA P/T CERTS SER 22			2	1.C Z	5,047,430	98.2250	4,911,265	5,000,000	5,045,863		(1,486)			4.807	4.780	MON	10,682	243,320	05/25/2022	02/15/2049
47659@-AA-1	JERSEY CITY NJ II CTL PT TR P/T CERTS				1.E	4,886,335	97.3210	4,710,474	4,840,118	4,878,184		(1,561)			4.850	4.817	MON	10,433	215,596	11/08/2018	10/15/2045
47760Q-AB-9	Jimmy Johns Funding LLC JIMMY 2017-1A A2II			2	2.B FE	584,663	94.5570	564,975	597,500	594,010		4,202			4.846	6.592	JAJO	4,906	28,955	11/09/2018	07/30/2047
48259*-AA-5	KDP LICENSING PT TRUST P/T CERTS				2.B PL	1,949,613	78.8450	1,537,176	1,949,613	1,949,613					3.120	3.140	MON	2,703	60,828	11/09/2020	12/31/2035
50167*-AA-2	LA CHARGERS HQ TR (2022) P/T CERTS				2.C	13,231,800	79.3420	10,498,421	13,231,800	13,231,800					4.020	4.053	MON	23,641	84,832	09/15/2023	06/15/2054
50200X-AA-8	LCSS Financing 2018-A LLC LCSS 2018-A A			2	1.A FE	6,568,926	87.1560	5,725,227	6,568,926	6,568,926					4.700	4.746	MON	13,722	308,739	01/01/2019	12/15/2062
50543L-AA-0	Labrador Aviation Finance Ltd LAFL 2016-1A A1			4	3.A FE	7,291,862	87.8450	6,463,694	7,358,059	7,356,553		36,041			4.300	4.872	MON	14,062	316,396	10/25/2021	01/15/2042
53000L-AA-0	LIAS Administration Fee Issuer LAFI 2018-1A A			4	2.C FE	18,189,643	93.7700	17,056,451	18,189,643	18,189,643					5.956	5.998	JAJO	198,619	1,083,375	08/07/2018	07/25/2048
55037L-AA-2	LUNAR AIRCRAFT 2020-1 LTD LUNRR 2020-1A A			2	2.A FE	2,724,049	88.7740	2,418,272	2,724,077	2,730,498		(1,359)			3.376	3.291	MON	4,087	91,965	02/18/2020	02/15/2045
55037L-AB-0	LUNAR AIRCRAFT 2020-1 LTD LUNRR 2020-1A B			4	3.B FE	707,091	74.9170	529,751	707,114	706,599		116			4.335	4.407	MON	1,362	30,653	02/18/2020	02/15/2045
56847Q-AA-9	Mariner Finance Issuance Trust MFIT 2022-AA A	C			1.A FE	11,056,890	100.6540	11,210,853	11,138,000	11,099,018		42,128			6.450	6.992	MON	21,951	718,401	10/11/2022	10/20/2037
56847Q-AB-7	Mariner Finance Issuance Trust MFIT 2022-AA B	RA			1.D FE	4,969,855	100.9070	5,045,329	5,000,000	4,980,943		9,165			7.200	7.560	MON	11,000	360,000	10/11/2022	10/20/2037
56847Q-AC-5	Mariner Finance Issuance Trust MFIT 2022-AA C				1.G FE	4,967,348	101.5050	5,075,230	5,000,000	4,978,490		9,213			7.900	8.290	MON	12,069	395,000	10/11/2022	10/20/2037
57109N-AD-1	Marlette Funding Trust 2022-3 MFT 2022-3A D				3.B FE	1,238,739	99.9810	1,249,758	1,250,000	1,241,624		2,571			7.800	8.202	MON	4,333	97,500	11/14/2022	11/15/2032
57430U-30-1	Maryland Trust 2006-I MDIBS 2006-1A A			4	5.C FE	3,977,638	87.9840	3,816,265	4,337,472	4,280,732		8,188			5.550	1.390	MON	14,043	160,689	12/10/2023	12/10/2065
59705*-AA-2	MIDDLETOWN NJ CTL PT TRUST P/T CERTS				1.B	22,213,802	89.1040	19,597,549	21,993,974	22,181,207		(4,984)			4.100	4.055	MON	40,078	901,753	05/17/2019	08/15/2051
62929*-AA-6	NMC ELKHORN 2017-A LSE-BCKD PT P/T CERTS				1.E	4,233,514	92.7910	3,928,329	4,233,514	4,233,514					3.810	3.840	MON	7,169	161,297	08/02/2017	03/15/2038
62929@-AA-4	NMC FONTENELLE 2018 LSE-BCKD P P/T CERTS				1.E	2,898,909	95.1470	2,758,222	2,898,909	2,898,909					4.190	4.226	MON	5,398	121,464	02/15/2018	11/15/2038
63943B-AA-1	Navigator Aircraft ABS Ltd NAVTR 2021-1 A				1.F FE	32,798,575	88.8380	29,138,800	32,800,001	32,785,886		2,398			2.771	2.799	MON	40,395	908,888	11/05/2021	11/15/2046
68269A-AA-8	Onemain Financial Issuance Tru OMFIT 2019-AA A			4	1.A PL	85,583,992	94.2100	81,020,600	86,000,000	86,000,000					3.390	2.356	MON	137,672	2,915,400	07/29/2019	08/14/2036
68269A-AB-6	Onemain Financial Issuance Tru OMFIT 2019-AA B			4	1.C PL	6,966,641	92.1500	6,450,500	7,000,000	7,000,000					3.920	2.810	MON	12,958	274,400	07/29/2019	08/14/2036
68269A-AC-4	Onemain Financial Issuance Tru OMFIT 2019-AA C			4	1.E PL	995,442	90.4400	904,400	1,000,000	998,376		358			4.670	4.761	MON	2,205	46,700	07/29/2019	08/14/2036
68269A-AD-2	Onemain Financial Issuance Tru OMFIT 2019-AA D			4	2.A PL	2,986,003	93.5000	2,805,000	3,000,000	2,976,557		4,580			6.290	6.587	MON	8,911	188,700	07/29/2019	08/14/2036
68269C-AA-4	OneMain Financial Issuance Tru OMFIT 2018-2A A	RA		4	1.A FE	4,309,978	99.1950	4,276,183	4,310,903	4,310,646		27			3.570	3.600	MON	7,267	153,899	03/12/2018	03/14/2033
68269C-AC-0	OneMain Financial Issuance Tru OMFIT 2018-2A C	RA		4	1.C FE	3,160,000	97.1340	3,069,442	3,160,000	3,160,000					4.040	4.074	MON	6,029	127,664	03/12/2018	03/14/2033
68269C-AD-8	OneMain Financial Issuance Tru OMFIT 2018-2A D	RA		4	1.F FE	3,591,000	96.7220	3,473,291	3,591,000	3,591,000					4.290	4.324	MON	7,275	154,054	03/12/2018	03/14/2033
68269C-AE-6	OneMain Financial Issuance Tru OMFIT 2018-2A E			4	2.B FE	4,380,000	95.5680	4,185,889	4,380,000	4,380,000					5.770	5.834	MON	11,934	252,726	03/12/2018	03/14/2033
69122D-AA-7	Owl Rock CLO I LLC OR 2019-1A A			4	1.A FE	1,099,284	100.0000	1,101,340	1,101,340	1,101,340					7.429	7.321	FMAN	9,546	77,419	02/25/2022	05/20/2031
69122D-AC-3	Owl Rock CLO I LLC OR 2019-1A B			4	1.C FE	2,501,609	100.0000	2,500,000	2,500,000	2,500,965		(385)			8.332	8.223	FMAN	24,360	198,485	12/23/2020	05/20/2031
693342-AH-0	PG&E Wildfire Recovery Funding Pacific Gas and Electric Co -A				1.A FE	1,999,901	99.0670	1,981,349	2,000,000	2,000,922		1,104			5.081	5.076	JD	8,468	138,598	07/13/2022	06/01/2041
69354W-AD-8	PNMAC GMSR ISSUER TRUST 2018-G PNMSR 2018-GT2 A			4	2.B FE	1,258,654	100.2360	1,310,775	1,307,692	1,304,033		(1,121)			8.120	8.723	MON	1,770	104,712	09/10/2020	08/25/2025
70337U-10-0	Patrons' Legacy PATRNL IV			4	3.C FE	11,444,207	96.7900	11,329,421	11,705,156	11,616,797		25,137			5.775	6.088	MON	15,022	695,814	12/19/2011	02/23/2025
70337Y-10-2	Patrons' Legacy PATRNL I			4	1.F FE	18,343,170	97.7500	18,621,660	19,050,292	19,010,844		16,443			5.859	6.019	MON	65,114	1,116,233	06/04/2012	07/10/2058
70338A-10-3	Patrons' Legacy PATRNL III			4	1.F FE	12,766,771	96.3700	12,901,264	13,387,220	13,224,518		41,648			5.646	6.079	MON	29,394	550,658	06/04/2012	12/17/2053
70338C-10-9	Patrons' Legacy PATRNL I			4	1.G FE	18,224,596	99.6200	20,609,213	20,687,827	20,328,483		90,710			6.673	7.304	MON	103,537	1,380,499	10/04/2012	02/04/2025
70338E-10-5	Patrons' Legacy PATRNL II			4	1.F FE	11,859,973	98.6400	12,029,488	12,195,345	12,165,764		8,131			5.628	5.771	MON	15,252	686,354	04/04/2014	11/23/2064
70472X-AB-5	PEAR 2022-1 LLC PEAR 2022-1 A2				1.F FE	46,993,724	101.0530	49,180,460	48,667,900	47,643,267		530,132			7.250	9.047	MON	156,819	3,528,423	10/14/2022	10/15/2034
72703P-AB-9	Planet Fitness Master Issuer L PLNT 2018-1A A2II	RA		4	2.B FE	16,143,030	97.1820	15,653,549	16,107,500	16,123,656		(4,041)			4.666	4.771	MJSD	54,280	751,576	08/25/2020	09/05/2048
72703P-AC-7	Planet Fitness Master Issuer L PLNT 2019-1A A2	RA		2	2.B FE	18,201,150	88.0250	16,055,762	18,240,000	18,215,546		4,325			3.858	3.925	MJSD	50,823	703,699	12/10/2019	12/05/2049
74333C-AG-1	Progress Residential Trust PROG 2022-SFR7 D				2.C FE	7,850,195	95.6680	7,887,861	8,245,000	7,929,557		65,503			5.500	6.648	MON	17,635	453,474	09/14/2022	10/27/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74333X-AJ-9	PROGRESS RESIDENTIAL TRUST PRO PROG 2021-SFR11 E1				2.A FE	4,992,167	82.7990	4,139,958	5,000,000	4,992,114		67			3.378	3.403	MON	14,075	168,900	04/18/2022	01/17/2039
74333X-AL-4	PROGRESS RESIDENTIAL TRUST PRO PROG 2021-SFR11 E2				2.C FE	3,998,414	83.0150	3,320,590	4,000,000	3,997,228		(623)			3.527	3.534	MON	11,757	141,080	04/18/2022	01/17/2039
74333X-AN-0	PROGRESS RESIDENTIAL TRUST PRO PROG 2021-SFR11 F				3.C FE	5,997,674	86.5770	5,194,616	6,000,000	5,995,335		(1,235)			4.420	4.434	MON	22,100	265,200	04/18/2022	01/17/2039
74334D-AG-8	Progress Residential 2022-SFR6 PROG 2022-SFR6 D				2.C FE	6,825,774	99.2240	6,773,059	6,826,000	6,820,555		(3,727)			6.035	6.042	MON	34,329	411,949	07/25/2022	07/20/2039
78396Y-AA-1	Sesac Finance LLC SESAC 2019-1 A2	M		4	2.C FE	14,362,500	96.9990	13,931,414	14,362,500	14,362,500					5.216	5.238	JAJO	137,344	749,148	08/02/2019	07/25/2049
78403D-AH-3	SBA Tower Trust SBAC 2014-2A C			4	1.F FE	4,068,821	98.3470	3,933,866	4,000,000	4,009,217		(11,374)			3.869	3.591	MON	6,878	154,760	06/01/2018	10/15/2024
78433X-AB-6	Stonepeak 2021-1 ABS SALTT 2021-1A A				1.F FE	6,850,504	92.3100	6,323,678	6,850,510	6,851,005		(38)			2.675	2.685	MON	8,145	183,251	10/18/2021	02/28/2033
78433X-AC-4	Stonepeak 2021-1 ABS SALTT 2021-1A B				2.B FE	11,589,650	88.6530	10,274,747	11,589,795	11,591,263		277			3.821	3.843	MON	19,682	442,846	10/18/2021	02/28/2033
78472V-AB-2	SPSS 2021-A LLC SPSS 2021-A B				1.F FE	30,000,000	80.8410	24,252,348	30,000,000	30,000,000					3.000	3.018	MON	40,000	900,000	08/26/2021	09/15/2075
81761T-AG-0	ServiceMaster Funding LLC SERV 2021-1 A2II	RA			2.C FE	4,782,451	80.4240	3,846,234	4,782,451	4,782,451					3.113	3.546	JAJO	37,219	148,878	07/26/2021	07/30/2051
85208N-AE-0	Sprint Spectrum Co LLC / Sprin SPRNTS 2018-1 A2	C		2	1.F FE	7,990,000	99.5630	7,955,044	7,990,000	7,990,000					5.152	5.180	MJSD	12,578	411,645	03/14/2018	09/20/2029
86190B-AD-6	STORE Master Funding LLC STR 2021-1A A4				1.C FE	6,909,718	81.6170	5,641,803	6,912,500	6,910,179		195			3.700	3.733	MON	7,815	255,763	05/19/2021	06/20/2051
86212V-AA-2	Store Master Funding I-VII STR 2016-1A A1			4	1.C FE	1,132,025	96.4450	1,115,529	1,156,649	1,144,910		2,217			3.960	4.247	MON	1,400	45,803	08/10/2018	10/20/2046
86212V-AE-4	Store Master Funding I-VII STR 2018-1A A2			2	1.A FE	12,547,717	94.2830	11,799,231	12,514,643	12,565,262		30,595			4.290	4.779	MON	16,405	536,877	01/30/2019	10/20/2048
86212V-AF-1	Store Master Funding I-VII STR 2018-1A A3			4	1.C FE	9,100,967	97.4830	8,875,051	9,104,167	9,244,326		141,562			4.400	7.878	MON	12,240	400,582	01/22/2020	10/20/2048
86212V-AG-9	Store Master Funding I-VII STR 2018-1A A4			2	1.C FE	18,687,530	93.9000	17,547,581	18,687,500	18,705,734		18,220			4.740	6.686	MON	27,066	885,788	01/01/2019	10/20/2048
86212X-AB-6	Store Master Funding I-VII and STR 2019-1 A2			2	1.A FE	19,014,482	77.5240	14,704,988	18,968,353	19,001,118		(2,891)			3.650	3.646	MON	21,155	692,345	12/10/2019	11/20/2049
86613X-AA-3	Summit Issuer LLC FIBER 2020-1A A2	M			1.G FE	5,000,000	92.6480	4,632,405	5,000,000	5,000,000					2.290	4.090	MON	3,499	114,500	12/10/2020	12/20/2050
87342R-AC-8	Taco Bell Funding LLC BELL 2016-1A A23			4	2.B FE	4,331,250	98.2370	4,254,886	4,331,250	4,331,250					4.970	6.917	FMAN	21,526	215,263	05/04/2016	05/25/2046
87342R-AE-4	Taco Bell Funding LLC BELL 2018-1A A2II			2	2.B FE	6,667,500	97.4310	6,496,187	6,667,500	6,667,500					4.940	4.967	FMAN	32,937	329,374	11/14/2018	11/25/2048
88240T-AA-9	Texas Electric Market Stabiliz Texas Electric Market Stabiliz				1.A FE	9,407,672	97.1170	9,136,562	9,407,805	9,408,438		(383)			4.265	4.262	FA	167,185	452,513	06/08/2022	08/01/2034
88240T-AC-5	Texas Electric Market Stabiliz Texas Electric Market Stabiliz				1.A FE	8,849,126	99.5840	8,813,211	8,850,000	8,850,425		(234)			5.057	5.056	FA	186,477	504,731	06/08/2022	08/01/2046
88576P-AG-8	321 Henderson Receivables I LL HENDR 2005-1A B			2	1.C FE	1,025,403	97.9520	1,151,182	1,175,247	1,113,083		7,481			5.243	6.918	MON	2,739	61,618	03/28/2012	10/15/2055
88576X-AB-2	321 Henderson Receivables VI L HENDR 2010-1A B			2	1.A FE	3,481,528	103.2820	3,146,221	3,046,248	3,155,165		(29,149)			9.310	7.134	MON	12,605	283,606	06/09/2011	07/15/2061
89255#-AA-9	VANDERBILT UNIVERSITY TRADEMAR VUMC 2018-1 NOTE			4	1.F PL	32,948,476	88.3360	29,105,494	32,948,476	32,948,476					4.920	4.970	MON	135,089	1,612,438	10/01/2019	07/01/2048
89854D-A*-2	Tsg Entertainment Finance LLC TSGE 2017-1 NOTE			4	2.A PL	10,758,136	100.0000	10,758,136	10,758,136	10,758,136					6.250	6.325	MON	11,206	672,384	09/29/2017	09/25/2031
909318-AA-5	United Airlines 2018-1 Class A Secured				1.E FE	3,038,194	90.9320	2,762,703	3,038,194	3,038,194					3.500	3.499	MS	35,446	106,337	01/31/2018	09/01/2031
90931C-AA-6	United Airlines 2019-1 Class A Secured				1.E FE	4,180,009	92.8870	3,882,704	4,180,009	4,180,009					4.150	4.149	FA	60,715	173,470	01/28/2019	02/25/2033
90931G-AA-7	United Airlines 2020-1 Class A Secured				1.E FE	21,268,637	101.0230	21,568,865	21,350,450	21,284,899		13,314			5.875	6.072	JAJO	264,805	1,254,339	11/23/2022	10/15/2027
P3083S-AD-7	United Airlines 2015-1 Class A Secured				1.E FE	5,437,565	92.6460	4,723,848	5,098,824	5,295,205		(1,223)			3.450	2.257	JD	14,659	87,955	02/12/2020	06/01/2029
91927#-AA-3	VALLEY 2016 LEASE-BACKED PT TR P/T CERTS				1.E	4,734,721	89.3540	4,230,681	4,734,721	4,734,721					4.000	4.033	MON	8,417	189,389	10/25/2016	01/15/2043
92212K-AC-0	Vantage Data Centers LLC VDC 2020-2A A2			2	1.G FE	6,000,000	86.9160	5,214,954	6,000,000	6,000,000					1.992	2.000	MON	5,312	119,520	09/22/2020	09/15/2045
92243R-AA-2	VCP RRL ABS I VCRRL 2021-1A A				1.F FE	4,766,741	93.7510	4,824,208	5,145,745	4,820,909		48,643			2.152	6.699	JAJO	21,840	27,009	12/14/2023	10/20/2031
92535V-AF-9	Vertical Bridge Holdings LLC VBTOW 2020-2A A			2	1.D FE	24,472,063	93.8170	22,947,592	24,460,000	24,464,448		(2,027)			2.636	3.239	MON	28,656	644,766	10/15/2020	09/15/2050
92778*-AA-5	VA CMWLTH UNIV HLTH SYS P/T TR P/T CERTS				1.A	6,000,000	83.4130	5,004,763	6,000,000	6,000,000					3.008	3.027	MON	8,021	180,480	06/17/2021	09/15/2049
94108F-AA-8	WAT 2021-A WAT 2021-A A				1.C PL	7,475,221	100.2900	7,496,899	7,475,221	7,475,221					7.676	7.799	MON	26,917	334,085	12/29/2023	02/18/2031
94108F-AB-6	WAT 2021-A WAT 2021-A B				1.F PL	2,055,682	99.6800	2,049,104	2,055,682	2,055,682					8.526	8.678	MON	8,222	101,622	12/29/2023	02/18/2031
94108F-AC-4	WAT 2021-A WAT 2021-A C				2.C PL	3,971,282	99.0600	3,933,952	3,971,282	3,971,282					10.226	10.445	MON	19,050	233,513	12/29/2023	02/18/2031
94353W-AA-3	WAVE 2017-1 Trust WAAV 2017-1A A			4	3.B FE	3,044,713	84.5040	2,574,501	3,046,602	3,045,226		1,515			3.844	3.931	MON	5,205	117,941	01/22/2020	11/15/2042
95058X-AE-8	Wendy's Funding LLC WEN 2018-1A A2II			2	2.B FE	6,097,758	93.8370	5,789,510	6,169,725	6,144,051		15,763			3.884	4.015	MJSD	10,650	239,632	02/20/2018	03/15/2048
95058X-AH-1	Wendy's Funding LLC WEN 2019-1A A2I			4	2.B FE	4,491,545	93.1560	4,184,128	4,491,545	4,491,545					4.080	4.098	MJSD	8,145	174,898	06/13/2019	06/15/2049
96328D-BV-5	Wheels SPV 2 LLC WHLS 2020-1A B				2.B Z	1,010,740	96.0950	1,033,023	1,075,000	1,059,688		22,405			0.000	1.985	MON			10/26/2021	08/20/2029
974153-AB-4	Wingstop Funding LLC WSTOP 2020-1A A2			4	2.B FE	10,551,535	90.0850	9,494,520	10,539,500	10,566,775		(2,793)			2.841	4.564	MJSD	21,625	299,427	10/13/2020	12/05/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
97770*-AA-2	Wolf Entertainment Funding LLC Wolf Entertainment TV Rev Sec				2.B PL	6,850,185	97.4440	6,675,127	6,850,185	6,850,185					2.990	3.348	FMAN	23,327	204,821	03/25/2021	05/20/2045
G0061@-AA-5	Absolute 2020-1 Ltd ABSOLUTE 2020-1			4	1.F	8,342,080	96.6500	8,062,620	8,342,080	8,342,080					2.950	2.996	MJSD	8,203	257,901	04/27/2021	09/20/2025
G0061@-AB-3	Absolute 2020-1 Ltd ABSOLUTE 2020-1			4	2.C	7,295,423	96.8900	7,068,535	7,295,423	7,295,423					5.200	5.295	MJSD	12,645	394,524	04/27/2021	09/20/2025
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC ADNOC ADNOC			4	1.D PL	191,246,396	91.3720	176,409,417	193,067,867	193,160,763		9,272			3.800	3.811	MJSD	20,379	7,336,579	09/25/2020	09/30/2045
G4301U-AF-1	Harbour Aircraft Investments L HAIL 2017-1 A			4	3.B FE	5,931,647	87.2720	5,209,927	5,969,779	5,961,838		2,303			4.000	4.243	MON	10,613	238,791	11/08/2017	11/15/2037
000000-00-0	Blackrock European CLO IV DAC BECLO 4A D		B	4	2.A FE	1,116,393	94.8860	1,047,352	1,103,801	1,072,728		7,054		31,932	6.615	7.362	JAJO	15,617	58,020	10/28/2020	07/15/2030
000000-00-0	Voya Euro CLO I DAC VOYE 1A B1NE		B	4	1.B FE	429,521	96.4000	393,703	408,407	408,407				12,397	5.115	3.723	JAJO	4,468	15,358	10/20/2020	10/15/2030
000000-00-0	GoldenTree Loan Management EUR GLME 1A B1A		B	4	1.B FE	1,151,594	96.6520	1,066,843	1,103,801	1,103,801				33,504	5.043	3.789	JAJO	11,288	41,123	10/23/2020	10/20/2030
000000-00-0	GoldenTree Loan Management EUR GLME 1A D		B	4	2.A FE	1,638,152	92.9770	1,539,421	1,655,702	1,601,671		12,468		47,592	6.343	7.196	JAJO	21,296	83,218	09/24/2020	10/20/2030
000000-00-0	Avoca CLO XIV DAC AVOCA 14A B2R		B	4	1.C FE	1,876,317	97.0270	1,713,568	1,766,082	1,766,082				53,607	5.288	3.777	JAJO	21,013	68,263	10/20/2020	01/12/2031
000000-00-0	Anchorage Capital Europe Clo 1 ANCHE 1X CE		B	4	1.F FE	1,098,828	95.6400	1,055,677	1,103,801	1,101,112		418		33,410	5.865	5.881	JAJO	13,847	49,764	09/05/2019	01/15/2031
000000-00-0	Milltown Park CLO DAC MILPK 1A CE		B	4	2.A FE	989,239	95.4150	926,811	971,345	943,988		6,264		28,055	6.615	7.367	JAJO	13,743	51,057	10/27/2020	01/15/2031
000000-00-0	CVC Cordatus Loan Fund X DAC CORDA 10A C		B	4	1.F FE	1,343,175	95.5060	1,317,740	1,379,752	1,360,731		6,268		41,043	5.541	5.909	JAJO	14,229	60,081	10/29/2020	01/27/2031
000000-00-0	CVC Cordatus Loan Fund X DAC CORDA 10A D		B	4	2.B FE	2,143,659	94.6560	2,089,620	2,207,603	2,140,469		15,751		64,037	6.441	7.234	JAJO	26,463	115,975	09/23/2020	01/27/2031
000000-00-0	Madison Park Euro Funding XI D CADOG 11A DN		B	4	2.A FE	1,123,728	94.8950	1,047,450	1,103,801	1,078,922		5,928		32,242	6.802	7.282	FMAN	9,802	62,508	09/22/2020	02/15/2031
000000-00-0	Dryden 51 Euro CLO 2017 DAC DRYD 2017-51X B1		B	4	1.B FE	1,442,740	98.5910	1,414,726	1,434,942	1,434,942				43,556	5.465	3.484	JAJO	16,773	59,007	01/22/2020	07/15/2031
000000-00-0	Dryden 62 Euro CLO 2017 DAC DRYD 2017-62X D		B	4	2.B FE	1,482,894	94.0230	1,427,016	1,517,727	1,490,756		6,380		44,901	6.665	7.159	JAJO	21,636	80,594	12/04/2018	07/15/2031
000000-00-0	Avoca CLO XIX DAC AVOCA 19A C		B	4	1.E FE	579,406	98.2960	542,495	551,901	549,347		564		16,625	6.335	6.425	JAJO	7,478	27,484	09/30/2020	10/15/2031
000000-00-0	Madison Park Euro Funding XII CADOG 12A DN		B	4	2.A FE	13,285,262	96.4300	12,293,708	12,748,907	12,578,820		36,040		378,376	7.165	7.500	JAJO	195,379	740,415	09/17/2020	10/15/2031
000000-00-0	OAK Hill European Credit Partn OHECP 2018-7A DE		B	4	2.B FE	3,459,836	95.8000	3,172,309	3,311,404	3,299,430		9,332		99,262	7.193	7.232	JAJO	48,300	194,594	09/16/2020	10/20/2031
000000-00-0	Phoenix Park CLO DAC PHNXP 1X CR		B	4	2.C FE	4,394,610	96.2930	4,251,552	4,415,206	4,356,438		10,415		131,625	7.402	7.748	JAJO	57,192	275,615	12/11/2018	10/29/2031
000000-00-0	Rockford Tower Europe CLO 2018 RFTE 2018-1A DN		B	4	2.B FE	6,267,800	96.6870	5,869,791	6,070,908	6,070,908				184,274	7.288	7.318	MJSD	14,748	387,932	10/25/2018	12/20/2031
000000-00-0	Sculptor European CLO V DAC OZLME 5A B1		B	4	1.C FE	1,155,436	98.2540	1,084,529	1,103,801	1,099,590		1,023		33,294	5.715	5.770	JAJO	13,493	48,344	09/24/2020	01/14/2032
000000-00-0	Dryden 56 Euro CLO 2017 DAC DRYD 2017-56A C		B	4	1.F FE	2,416,900	96.5150	2,130,675	2,207,603	2,205,228		675		66,857	5.715	5.702	JAJO	26,985	96,284	02/22/2021	01/15/2032
000000-00-0	Dryden 56 Euro CLO 2017 DAC DRYD 2017-56X D		B	4	2.C FE	3,213,813	94.1970	3,119,240	3,311,404	3,254,967		16,434		97,875	6.565	7.083	JAJO	46,498	172,499	12/05/2018	01/15/2032
000000-00-0	Dryden 66 Euro CLO 2018 DAC DRYD 2018-66A C		B	4	1.F FE	2,778,287	96.9900	2,676,443	2,759,504	2,756,368		787		83,635	6.425	6.406	JAJO	36,937	140,486	03/04/2020	01/18/2032
000000-00-0	GoldenTree Loan Management EUR GLME 2A D		B	4	2.B FE	1,067,271	93.8410	1,035,815	1,103,801	1,042,793		12,153		30,568	6.843	8.277	JAJO	15,316	61,000	10/28/2020	01/20/2032
000000-00-0	CVC Cordatus Loan Fund XII DAC CORDA 12A DN		B	4	2.B FE	4,551,400	96.1170	4,243,759	4,415,206	4,415,206				134,018	7.202	7.136	JAJO	61,830	259,742	11/02/2018	01/23/2032
000000-00-0	Dryden 59 Euro CLO 2017 DAC DRYD 2017-59X D1		B	4	2.C FE	2,140,274	93.4380	2,062,742	2,207,603	2,155,577		11,859		64,762	6.402	6.861	FMAN	18,452	116,221	12/05/2018	05/15/2032
000000-00-0	Jubilee CLO 2019-XXIII DAC JUBIL 2019-23A DN		B	4	2.C FE	4,983,300	98.9730	4,916,080	4,967,107	4,967,107				150,770	8.115	8.102	JAJO	86,214	335,684	11/07/2019	06/15/2032
000000-00-0	Dryden 29 Euro CLO 2013 DAC DRYD 2013-29A B1RR		B	4	1.C FE	2,280,197	96.6000	2,239,167	2,317,983	2,317,983				70,359	5.215	3.909	JAJO	25,855	89,539	03/06/2020	07/15/2032
000000-00-0	Anchorage Capital Europe CLO 3 ANCHE 3A D		B	4	2.C FE	5,687,782	97.3650	5,373,593	5,519,007	5,465,485		7,757		165,578	7.765	7.985	JAJO	91,662	353,401	09/17/2020	07/15/2032
000000-00-0	Ares European CLO XIII DAC ARESE 13A DN		B	4	2.B FE	3,299,850	97.4280	3,226,219	3,311,404	3,311,404				100,513	8.093	8.052	JAJO	54,343	224,410	11/27/2019	07/20/2032
000000-00-0	CVC Cordatus Loan Fund III DAC CORDA 3A B1RR		B	4	1.B FE	284,358	97.7410	269,716	275,950	275,950				8,376	5.302	3.827	FMAN	1,910	11,529	10/29/2020	08/15/2032
000000-00-0	Carlyle Euro CLO 2019-2 DAC CGMSE 2019-2A A2A		B	4	1.C FE	12,750,538	96.5420	11,721,977	12,141,816	12,141,816				368,548	5.802	4.082	FMAN	91,972	567,745	09/24/2020	08/15/2032
000000-00-0	CVC Cordatus Loan Fund III DAC CORDA 3A CRR		B	4	1.E FE	1,593,553	96.0920	1,431,899	1,490,132	1,490,743		1,249		45,132	5.702	5.514	FMAN	11,093	68,194	09/08/2021	08/15/2032
000000-00-0	CVC Cordatus Loan Fund III DAC CORDA 3A DRR		B	4	2.B FE	416,450	95.0740	395,635	416,133	402,347		3,001		11,945	6.552	7.295	FMAN	3,560	22,567	10/28/2020	08/15/2032
000000-00-0	Holland Park CLO DAC HOLPK 1A CRR		B	4	2.C FE	5,942,137	97.4590	5,378,769	5,519,007	5,519,959		(337)		167,583	8.392	8.267	FMAN	61,754	398,963	09/15/2020	11/14/2032
000000-00-0	Holland Park CLO DAC HOLPK 1A CRRE		B	4	2.C FE	3,935,940	97.4590	3,585,488	3,678,970	3,678,970				111,670	8.392	8.270	FMAN	41,165	265,949	09/09/2020	11/14/2032
000000-00-0	Blackrock European CLO IX DAC BECLO 9A B		B	4	1.C FE	1,375,209	96.8210	1,282,447	1,324,562	1,324,562				40,205	5.475	4.015	MJSD	3,425	61,100	09/24/2020	12/15/2032
000000-00-0	Blackrock European CLO IX DAC BECLO 9A C		B	4	1.F FE	5,897,520	96.6700	5,335,230	5,519,007	5,509,798		2,175		167,037	6.325	6.338	MJSD	16,484	301,119	09/23/2020	12/15/2032
000000-00-0	Rockford Tower Europe CLO 2019 RFTE 2019-1A DE		B	4	2.C FE	1,589,055	96.4740	1,464,214	1,517,727	1,512,376		851		45,835	7.693	7.731	JAJO	23,676	96,781	09/23/2020	01/20/2033
000000-00-0	Penta CLO 7 DAC PENTA 2020-7A B1N		B	4	1.C FE	4,405,000	97.1440	4,289,108	4,415,206	4,415,206				134,018	5.606	3.843	JAJO	46,753	193,857	01/28/2020	01/25/2033
000000-00-0	Penta CLO 7 DAC PENTA 2020-7A B2N		B	4	1.C FE	3,854,375	90.4850	3,495,692	3,863,305	3,863,305				117,265	1.950	1.933	JAJO	13,811	74,353	01/28/2020	01/25/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	Penta CLO 7 DAC PENTA 2020-7A CN		B	4	1.F FE	6,717,625	95.6100	6,437,609	6,733,189	6,733,189				204,377	6.006	5.968	JAJO	76,386	322,579	01/28/2020	01/25/2033
000000-00-0	Penta CLO 7 DAC PENTA 2020-7A DN		B	4	2.C FE	7,598,625	94.4830	7,196,035	7,616,230	7,616,230				231,180	7.056	7.035	JAJO	101,509	444,900	01/28/2020	01/25/2033
000000-00-0	CIFC European Funding CLO II D CIFCE 2A B2N		B	4	1.C FE	2,154,798	89.4760	1,975,284	2,207,603	2,198,312		1,480		66,706	1.900	2.002	JAJO	8,855	41,387	02/24/2020	04/15/2033
000000-00-0	Voya Euro CLO III DAC VOYE 3A B2N		B	4	1.C FE	2,170,400	89.9510	1,985,754	2,207,603	2,207,603				67,009	1.900	1.857	JAJO	8,855	41,387	04/01/2020	04/15/2033
000000-00-0	Avoca CLO XXI DAC AVOCA 21A C		B	4	1.F FE	1,086,450	95.9170	1,058,731	1,103,801	1,103,801				33,504	6.065	6.018	JAJO	14,319	51,995	02/25/2020	04/15/2033
000000-00-0	CIFC European Funding CLO II D CIFCE 2A CN		B	4	1.F FE	4,885,425	96.3540	4,785,991	4,967,107	4,967,107				150,770	5.965	5.915	JAJO	63,373	228,892	02/24/2020	04/15/2033
000000-00-0	Voya Euro CLO III DAC VOYE 3A CN		B	4	1.F FE	2,604,480	96.0180	2,543,643	2,649,124	2,649,124				80,411	6.065	6.017	JAJO	34,365	124,660	04/01/2020	04/15/2033
000000-00-0	Avoca CLO XXI DAC AVOCA 21A D		B	4	2.B FE	4,886,181	94.0290	4,255,341	4,525,586	4,539,091		(3,291)		138,187	7.115	7.015	JAJO	68,871	260,448	02/19/2021	04/15/2033
000000-00-0	Voya Euro CLO III DAC VOYE 3A DE		B	4	2.B FE	4,999,296	95.2670	5,257,809	5,519,007	5,153,224		57,532		96,397	7.115	8.717	JAJO	83,989	255,027	01/17/2023	04/15/2033
000000-00-0	Voya Euro CLO III DAC VOYE 3A DN		B	4	2.B FE	2,170,400	95.2670	2,103,124	2,207,603	2,207,603				67,009	7.115	7.085	JAJO	33,596	127,049	04/01/2020	04/15/2033
000000-00-0	CIFC European Funding CLO II D CIFCE 2A DN		B	4	2.C FE	4,016,905	93.3160	3,811,103	4,084,066	4,084,066				123,966	6.965	6.932	JAJO	60,842	228,820	02/24/2020	04/15/2033
000000-00-0	Accunia European CLO IV DAC ACCUN 4A C		B	4	1.F FE	3,497,983	94.4350	3,127,112	3,311,404	3,288,825		4,286		99,420	6.443	6.542	JAJO	43,263	169,748	09/16/2020	04/20/2033
000000-00-0	Sculptor European CLO VII DAC SCULE 7A B2		B	4	1.C FE	7,830,117	91.0160	6,630,605	7,285,090	7,285,090				221,129	2.100	2.101	JAJO	32,297	150,953	10/22/2020	01/15/2034
000000-00-0	Sculptor European CLO VII DAC SCULE 7A D		B	4	2.C FE	3,762,990	98.7080	3,459,301	3,504,570	3,493,962		1,157		105,940	8.465	8.535	JAJO	63,453	248,876	10/22/2020	01/15/2034
000000-00-0	Madison Park Euro Funding XVI MDPKE 16A C1		B		1.F FE	2,053,859	96.8910	1,818,120	1,876,463	1,876,463				56,957	6.115	2.224	JAJO	24,543	89,328	04/15/2021	05/25/2034
00037Q-AE-9	AB BSL CLO 3 Ltd ABBSL 2021-3A C		D		1.F FE	2,340,595	99.1900	2,321,632	2,340,595	2,340,595					7.778	7.719	JAJO	36,915	167,834	08/24/2021	10/20/2034
00037Q-AG-4	AB BSL CLO 3 Ltd ABBSL 2021-3A D		D		2.C FE	3,300,000	97.2700	3,209,913	3,300,000	3,300,000					8.878	8.841	JAJO	59,407	273,433	08/24/2021	10/20/2034
00038K-AW-1	AB BSL CLO 1 Ltd ABBSL 2020-1A CR		D		1.F FE	1,750,000	98.8390	1,729,683	1,750,000	1,750,000					7.894	7.858	JAJO	29,547	127,430	01/14/2022	01/15/2035
00110D-AA-6	AG CC Funding I Ltd AGCCM 2021-1A A		D		1.A FE	17,000,000	91.8780	15,619,226	17,000,000	17,000,000					2.820	2.817	AO	87,890	479,400	02/25/2021	04/25/2038
00119M-AG-4	AGL CLO 3 LTD AGL 2020-3A C		D	4	1.F FE	936,876	99.8310	953,385	955,000	943,055		1,636			7.806	8.070	JAJO	15,945	68,302	10/21/2020	01/15/2033
00119T-AM-6	AGL CLO 5 Ltd AGL 2020-5A CR		D		1.F FE	3,000,000	99.4770	2,984,307	3,000,000	3,000,000					7.678	7.617	JAJO	46,707	212,076	06/10/2021	07/20/2034
001210-AJ-2	AGL CLO 19 Ltd AGL 2022-19A D		D		2.C FE	3,861,000	100.4700	3,918,346	3,900,000	3,911,944		(711)			10.022	9.957	JAJO	76,000	457,465	06/01/2022	07/21/2035
00140W-BA-7	Clover CLO 2020-1 LLC AIGIM 2020-1A DR		D		2.C FE	1,880,000	98.4340	1,968,684	2,000,000	1,895,612		10,865			8.656	9.732	JAJO	37,028	160,231	08/09/2022	04/15/2034
00177J-BE-4	AMMC CLO 23 Ltd AMMC 2020-23A DR		D		2.C FE	6,750,000	99.7980	6,736,392	6,750,000	6,750,000					8.715	8.688	JAJO	124,186	545,801	10/13/2021	10/17/2031
00178L-AD-1	AMMC CLO 21 LTD AMMC 2017-21A C		D	4	1.F FE	4,766,408	98.4700	4,923,515	5,000,000	4,815,925		39,977			7.745	8.751	FMAN	64,540	362,563	11/29/2022	11/02/2030
00192R-AJ-7	Ares XXXVR CLO Ltd ARES 2015-35RA C		D	4	1.F FE	1,456,850	98.9570	1,484,358	1,500,000	1,479,142		3,648			7.556	7.897	JAJO	24,241	103,488	09/07/2021	07/15/2030
00840B-AA-7	AG CC Funding II Ltd AGCCM 2021-2A B		D		1.D FE	5,000,000	88.7750	4,438,750	5,000,000	5,000,000					3.151	3.151	MN	19,256	157,550	10/20/2021	11/17/2036
00851T-AL-0	AGL CLO 11 Ltd AGL 2021-11A D		D		2.C FE	350,438	100.0540	350,190	350,000	351,322		527			8.806	8.708	JAJO	6,592	28,571	09/01/2021	04/15/2034
00851W-AE-9	AGL CLO 14 Ltd AGL 2021-14A C		D		1.F FE	6,000,000	99.4590	5,967,516	6,000,000	6,000,000					7.724	7.668	JAJO	90,113	430,493	11/05/2021	12/02/2034
00851W-AG-4	AGL CLO 14 Ltd AGL 2021-14A D		D		2.C FE	7,500,000	97.1590	7,286,895	7,500,000	7,500,000					8.724	8.688	JAJO	127,224	614,574	11/05/2021	12/02/2034
01448Q-AB-6	ALESCO Preferred Funding IV Lt ALESC 4A A2		D		1.C FE	8,171,927	86.4690	7,937,831	9,180,000	8,177,483		(37,438)			6.352	8.180	JAJO	102,038	525,894	02/28/2023	07/30/2034
014495-AC-9	ALESCO Preferred Funding XIII ALESC 13A A2		D	4	1.D FE	2,497,823	76.2500	2,273,775	2,982,000	2,573,708		17,714			6.022	7.718	MJSD	2,993	172,467	02/09/2022	09/23/2037
014498-AB-5	ALESCO Preferred Funding XIV L ALESC 14A A1		D		1.B FE	1,678,750	83.5000	1,556,426	1,863,983	1,699,038		596			5.942	7.363	MJSD	1,848	106,277	02/18/2021	09/23/2037
014498-AC-3	ALESCO Preferred Funding XIV L ALESC 14A A2		D	4	1.E FE	4,619,469	74.7500	4,298,125	5,750,000	4,739,227		41,728			6.022	8.246	MJSD	5,777	332,555	09/24/2021	09/23/2037
01449C-AA-8	ALESCO Preferred Funding VIII ALESC 8A A1A		D		1.A FE	429,937	94.7500	435,685	459,826	437,564		4,722			5.992	7.979	MJSD	459	26,453	10/21/2021	12/23/2035
01449C-AB-6	ALESCO Preferred Funding VIII ALESC 8A A1B		D		1.A FE	443,932	94.7500	449,867	474,793	451,806		4,875			6.002	7.989	MJSD	475	27,363	10/21/2021	12/23/2035
01449T-AB-9	ALESCO Preferred Funding IX Lt ALESC 9A A2A		D	4	1.B FE	1,710,000	80.1670	1,603,333	2,000,000	1,781,485		11,770			6.072	7.514	MJSD	2,024	116,697	10/30/2018	06/23/2036
01449W-AB-2	ALESCO Preferred Funding X Ltd ALESC 10A A2A		D		1.C FE	5,102,500	81.2000	5,278,000	6,500,000	5,139,554		37,054			6.122	9.196	MJSD	6,640	297,625	06/22/2023	09/23/2036
01450A-AA-8	ALESCO Preferred Funding XI Lt ALESC 11A A1A		D		1.A FE	232,285	91.2500	236,167	258,813	238,788		3,622			5.952	8.300	MJSD	257	14,783	08/15/2022	12/23/2036
01450A-AB-6	ALESCO Preferred Funding XI Lt ALESC 11A A2		D	4	1.C FE	3,163,218	78.0830	2,882,056	3,691,000	3,215,790		23,894			6.072	7.772	MJSD	3,735	215,364	02/01/2022	12/23/2036
01450A-AF-7	ALESCO Preferred Funding XI Lt ALESC 11A A1BF		D		1.A FE	555,687	91.2500	555,687	608,972	560,856		3,211			5.952	8.457	MJSD	604	34,782	06/16/2021	12/23/2036
01450D-AB-0	ALESCO Preferred Funding XII L ALESC 12A A1		D		1.A FE	5,233,955	88.1250	5,075,569	5,759,511	5,311,282		27,967			5.976	7.949	JAJO	73,616	305,889	03/02/2021	07/15/2037
01450G-AA-5	Alesco Preferred Funding XVI L ALESC 16A A		D		1.E FE	13,800,343	78.0000	12,617,457	16,176,227	13,928,116		34,793			5.942	8.072	MJSD	16,037	922,304	01/10/2022	03/23/2038
01450N-AA-0	Alesco Preferred Funding XVII ALESC 17A A1		D		1.B FE	7,831,431	88.2500	7,447,455	8,439,042	7,878,983		12,790			6.372	7.398	MJSD	8,962	518,356	08/24/2021	09/23/2038
01750L-AE-3	Allegro CLO VIII Ltd ALLEG 2018-2A B2		D	4	1.A FE	3,500,000	88.8400	3,109,414	3,500,000	3,500,000					2.560	2.547	JAJO	19,164	89,600	09/29/2020	07/15/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
01751A-AG-1	Allegro CLO XIV Ltd ALLEG 2021-2A C		D		1.F FE	1,312,152	99.1880	1,301,503	1,312,152	1,312,152					7.806	7.768	JAJO	21,908	93,846	08/23/2021	10/15/2034
01751A-AJ-5	Allegro CLO XIV Ltd ALLEG 2021-2A D		D		2.C FE	3,200,000	97.1240	3,107,958	3,200,000	3,200,000					8.806	8.787	JAJO	60,271	261,222	08/23/2021	10/15/2034
03328Q-BE-0	Anchorage Capital CLO 6 Ltd ANCHC 2015-6A CRR		D		1.D FE	3,000,000	99.7220	2,991,648	3,000,000	3,000,000					7.856	7.817	JAJO	50,409	216,079	04/07/2021	07/15/2030
03328Y-AG-9	ANCHORAGE CAPITAL CLO 1-R LTD ANCHC 2018-1RA C		D	4	1.F FE	6,939,842	98.0570	6,864,018	7,000,000	6,956,239		7,875			7.456	7.594	JAJO	115,979	474,765	02/25/2022	04/13/2031
03328Y-AJ-3	ANCHORAGE CAPITAL CLO 1-R LTD ANCHC 2018-1RA D		D	4	2.C FE	4,882,440	98.4020	4,920,085	5,000,000	4,911,093		14,498			8.356	8.811	JAJO	92,842	384,748	02/25/2022	04/13/2031
033292-AU-7	Anchorage Capital CLO 2013-1 L ANCHC 2013-1A BR		D	4	1.C FE	2,000,000	99.9430	1,998,850	2,000,000	2,000,000					7.806	7.766	JAJO	34,692	142,746	10/29/2018	10/13/2030
03329K-BE-2	Anchorage Capital CLO 8 Ltd ANCHC 2016-8A CR2		D		1.F FE	6,390,016	99.2940	6,338,355	6,383,441	6,357,638		2,145			8.049	8.104	JAJO	94,203	480,305	02/09/2022	10/27/2034
03329L-AS-0	Anchorage Credit Funding 2 Ltd ANCHF 2015-2A ARV		D	4	1.A FE	12,496,448	94.1950	11,774,350	12,500,000	12,497,559		582			3.928	4.044	AO	90,017	491,000	10/25/2021	04/25/2038
03330A-AG-7	Anchorage Capital CLO 3-R Ltd ANCHC 2014-3RA D		D	4	2.C FE	3,936,552	98.9260	3,957,040	4,000,000	3,952,494		8,440			8.252	8.549	JAJO	57,764	310,752	02/25/2022	01/28/2031
03330H-AA-5	Anchorage Credit Funding 9 Ltd ANCHF 2019-9A AV		D	4	1.A FE	6,300,000	94.5660	5,957,683	6,300,000	6,300,000					3.793	3.791	AO	43,809	238,959	11/07/2019	10/25/2037
03330H-BS-5	Anchorage Credit Funding 9 Ltd ANCHF 2019-9A CR		D		1.F FE	5,000,000	90.9950	4,549,725	5,000,000	5,000,000					3.554	3.553	AO	32,578	177,700	10/15/2021	10/25/2037
03331F-AA-8	Anchorage Credit Funding 7 Ltd ANCHF 2019-7A A		D	4	1.A FE	15,039,949	97.0340	14,555,070	15,000,000	15,019,200		(8,583)			4.620	4.581	AO	127,050	693,000	09/29/2021	04/25/2037
03331K-AE-9	Anchorage Capital CLO 21 Ltd ANCHC 2021-21A C		D		1.F FE	7,092,712	99.2040	7,036,275	7,092,712	7,092,712					8.078	8.024	JAJO	116,179	530,155	09/21/2021	10/20/2034
03331K-AG-4	Anchorage Capital CLO 21 Ltd ANCHC 2021-21A D		D		2.B FE	6,200,000	98.6440	6,115,909	6,200,000	6,200,000					9.228	9.199	JAJO	116,014	535,718	09/21/2021	10/20/2034
03331X-AA-9	Anchorage Credit Funding 8 Ltd ANCHF 2019-8A A		D	4	1.A FE	3,996,596	94.8790	3,795,160	4,000,000	3,997,940		536			4.430	4.447	JJ	76,787	177,200	10/25/2021	07/25/2037
03332A-AA-8	Anchorage Credit Funding 10 Lt ANCHF 2020-10A AV		D	4	1.A FE	978,750	95.0750	950,751	1,000,000	985,875		4,996			3.619	4.200	JAJO	6,635	36,190	04/23/2020	04/25/2038
03332P-AG-2	Anchorage Capital Clo 17 Ltd ANCHC 2021-17A C		D		1.F FE	4,264,493	99.2340	4,231,840	4,264,493	4,264,493					7.906	7.869	JAJO	72,112	309,312	06/04/2021	07/15/2034
03665J-AK-4	Antares CLO 2017-1 Ltd ANTR 2017-1A BR		D		1.C FE	15,000,000	97.0520	14,557,725	15,000,000	15,000,000					7.678	6.195	JAJO	233,534	1,060,364	03/02/2021	04/20/2033
03665L-AG-8	Antares CLO 2018-3 LTD ANTR 2018-3A C		D		1.F FE	5,000,500	97.6190	4,880,955	5,000,000	5,004,940		(2,061)			8.428	8.342	JAJO	85,449	391,480	03/04/2021	01/20/2031
03665M-AC-5	Antares CLO 2018-1 Ltd ANTR 2018-1A B		D		1.C FE	10,068,013	98.7640	10,720,865	10,855,000	10,461,171		362,027			7.328	9.064	JAJO	161,297	728,830	11/03/2022	04/20/2031
03665T-AS-5	Antares CLO 2018-2 Ltd ANTR 2018-2A CR		D		1.F FE	5,000,000	98.0540	4,902,705	5,000,000	5,000,000					8.516	8.473	JAJO	86,341	397,646	04/21/2022	04/20/2034
03665Y-AG-0	Antares CLO 2019-2 LTD ANTR 2019-2A C		D	4	1.F FE	1,000,000	100.4070	1,004,069	1,000,000	1,000,000					9.374	9.352	JAJO	18,227	88,018	12/18/2019	01/23/2032
03665Y-AJ-4	Antares CLO 2019-2 LTD ANTR 2019-2A D		D	4	2.C FE	2,665,000	95.3920	2,670,987	2,800,000	2,686,750		21,750			10.424	11.815	JAJO	56,753	276,176	01/05/2023	01/23/2032
03666B-AE-4	Antares CLO 2021-1 Ltd ANTR 2021-1A B		D		1.C FE	10,009,660	96.3860	9,638,580	10,000,000	9,982,877		3,695			7.490	7.516	JAJO	141,482	695,672	09/30/2021	07/25/2033
03666B-AJ-3	Antares CLO 2021-1 Ltd ANTR 2021-1A D		D		2.C FE	4,500,000	95.5790	4,301,051	4,500,000	4,500,000					9.540	9.557	JAJO	81,092	406,588	06/15/2021	07/25/2033
03753L-AJ-5	JFIN CLO 2017-II Ltd JFIN 2017-2A D		D	4	2.A FE	8,460,659	99.8690	8,488,891	8,500,000	8,474,803		5,888			9.132	9.301	MJSD	25,875	751,569	02/25/2022	09/20/2029
03755H-AJ-2	Apex Credit Clo 2018-I Ltd APEXC 2018-1A C		D	4	1.E FE	4,000,000	96.1350	3,845,408	4,000,000	4,000,000					7.590	7.567	JAJO	57,348	282,328	03/14/2018	04/25/2031
03755H-AL-7	Apex Credit Clo 2018-I Ltd APEXC 2018-1A D		D	4	2.C FE	1,000,000	92.7430	927,430	1,000,000	1,000,000					8.590	8.586	JAJO	16,226	80,721	03/14/2018	04/25/2031
03763Y-BQ-8	Apidos CLO XI APID 2012-11A CR3		D		1.F FE	1,771,405	99.4450	1,763,344	1,773,178	1,770,719		381			7.665	7.647	JAJO	28,692	124,503	02/09/2022	04/17/2034
04015N-AK-0	Ares XXXVII CLO Ltd ARES 2015-4A BR		D	4	1.F FE	2,860,986	99.0520	2,971,548	3,000,000	2,935,427		13,075			7.456	8.054	JAJO	47,841	203,943	11/07/2019	10/15/2030
04017F-AG-4	Ares XLVIII CLO Ltd ARES 2018-48A C		D	4	1.F FE	966,530	98.2770	982,771	1,000,000	982,221		3,247			7.478	7.898	JAJO	15,163	68,664	09/26/2019	07/20/2030
04017F-AJ-8	Ares XLVIII CLO Ltd ARES 2018-48A D		D	4	2.C FE	1,392,450	95.6880	1,435,320	1,500,000	1,441,449		9,228			8.378	9.368	JAJO	25,483	116,684	11/06/2019	07/20/2030
04017Q-AJ-4	Ares XXVIIIR CLO Ltd ARES 2018-28RA D		D	4	2.C FE	997,216	94.1150	941,152	1,000,000	997,898		362			8.765	8.794	JAJO	18,504	81,367	02/25/2022	10/17/2030
04019D-AG-7	Ares LXI CLO Ltd ARES 2021-61A D		D		2.C FE	3,400,000	97.5470	3,316,608	3,400,000	3,400,000					8.778	8.740	JAJO	60,518	278,272	08/20/2021	10/20/2034
04019L-AS-3	ARES LI CLO Ltd ARES 2019-51A DR		D		2.C FE	2,304,250	98.9200	2,473,000	2,500,000	2,326,130		16,933			9.006	10.458	JAJO	48,156	209,136	09/15/2022	07/15/2034
04623T-AG-0	ASSURANT CLO LTD MORGN 2018-2A D		D	4	2.C FE	2,495,000	97.5470	2,487,443	2,550,000	2,516,169		5,420			8.528	8.828	JAJO	44,096	202,240	07/27/2020	04/20/2031
04942J-AG-6	Atlas Senior Loan Fund X Ltd ATCLO 2018-10A C		D	4	1.F FE	5,000,000	97.1130	4,855,655	5,000,000	5,000,000					7.506	7.463	JAJO	80,271	342,438	02/05/2018	01/15/2031
04942U-AL-0	Atlas Senior Loan Fund XII Ltd ATCLO 2018-12A D		D	4	2.C FE	1,888,858	89.5250	1,790,494	2,000,000	1,917,424		12,881			8.730	9.803	JAJO	33,467	163,751	02/25/2022	10/24/2031
04943A-AJ-8	Atlas Senior Loan Fund Ltd ATCLO 2017-8A D		D	4	2.B FE	981,443	99.3050	993,052	1,000,000	986,936		3,015			9.356	9.791	JAJO	20,011	87,193	02/25/2022	01/16/2030
04965F-AL-5	Atrium XV ATRM 15A D		D		2.C FE	4,301,575	98.7860	4,247,789	4,300,000	4,301,584		280			8.674	8.630	JAJO	72,524	348,041	10/01/2021	01/23/2031
04965L-AL-2	Atrium XIV LLC ATRM 14A C		D	4	1.F FE	356,384	99.2230	367,125	370,000	361,878		1,507			7.606	8.161	JAJO	6,019	25,715	10/14/2020	08/23/2030
04966H-AJ-5	Atrium XIII ATRM 13A D		D		2.C FE	2,223,000	98.1010	2,354,414	2,400,000	2,257,689		24,041			8.374	9.940	JAJO	39,078	186,976	07/28/2022	11/21/2030
050261-AB-2	Auburn Clo Ltd AUBRN 2017-1A A2A		D	4	1.B FE	2,181,319	99.6080	2,214,290	2,223,000	2,223,000					7.298	5.179	JAJO	32,897	148,583	04/23/2019	10/20/2030
05071T-AG-4	AUDAX SENIOR DEBT CLO II LLC AUDAX 2019-2A C		C	4	2.A FE	965,500	96.8190	968,190	1,000,000	972,009		6,509			10.574	11.657	JAJO	20,560	100,151	01/17/2023	10/22/2029
05072L-AE-5	Audax Senior Debt CLO III LLC AUDAX 2020-1A C		D	4	1.F FE	1,000,000	98.1810	981,810	1,000,000	1,000,000					9.278	9.248	JAJO	18,813	86,914	02/06/2020	01/20/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05553M-AE-1	BCRED BSL CLO 2021-1, LLC BCRED 2021-1A C		D		1.F FE	3,191,720	99.9970	3,191,611	3,191,720	3,191,720					7.828	7.770	JAJO	50,662	230,483	05/27/2021	07/20/2034
05553M-AG-6	BCRED BSL CLO 2021-1, LLC BCRED 2021-1A D		D		2.C FE	5,000,000	99.0690	4,953,445	5,000,000	5,000,000					9.028	8.995	JAJO	91,532	421,897	05/27/2021	07/20/2034
056162-AS-9	Barings CLO Ltd 2015-I BABSN 2015-IA CR		D	4	1.D FE	991,829	98.5670	985,674	1,000,000	995,134		982			7.428	7.505	JAJO	15,062	68,157	03/09/2021	01/20/2031
056162-AU-4	Barings CLO Ltd 2015-I BABSN 2015-IA DR		D	4	2.C FE	1,700,000	96.4230	1,639,198	1,700,000	1,700,000					8.278	8.228	JAJO	28,535	130,518	02/07/2018	01/20/2031
05683L-AJ-5	Bain Capital Credit CLO 2018-1 BCC 2018-1A D		D	4	2.C FE	2,800,000	95.1070	2,663,007	2,800,000	2,800,000					8.374	8.331	JAJO	45,591	218,138	03/12/2018	04/23/2031
05765X-AG-6	Balboa Bay Loan Funding 2021-1 BOBA 2021-1A C		D		1.F FE	3,900,992	99.4620	3,879,989	3,900,992	3,900,992					7.728	7.668	JAJO	61,130	277,746	05/27/2021	07/20/2034
05765X-AJ-0	Balboa Bay Loan Funding 2021-1 BOBA 2021-1A D		D		2.C FE	5,000,000	97.2800	4,864,005	5,000,000	5,000,000					8.728	8.688	JAJO	88,490	406,689	05/27/2021	07/20/2034
05875Y-AE-6	Ballyrock CLO 18 Ltd BALLY 2021-18A B		D		1.F FE	8,192,082	99.1210	8,120,082	8,192,082	8,192,082					7.706	7.666	JAJO	135,022	577,614	11/10/2021	01/15/2035
05875Y-AG-1	Ballyrock CLO 18 Ltd BALLY 2021-18A C		D		2.C FE	11,000,000	97.8200	10,760,178	11,000,000	11,000,000					8.756	8.736	JAJO	206,006	892,380	11/10/2021	01/15/2035
06760G-AD-3	Barings CLO Ltd 2018-I BABSN 2018-1A C		D	4	2.C FE	2,400,000	94.7860	2,274,874	2,400,000	2,400,000					8.256	8.225	JAJO	42,380	182,570	02/23/2018	04/15/2031
06761V-AL-1	Barings Clo Ltd 2019-IV BABSN 2019-4A D		D	4	2.C FE	500,250	100.0010	500,007	500,000	499,886		(149)			10.056	10.069	JAJO	10,754	47,137	09/09/2020	01/15/2033
070252-AE-1	Basswood Park CLO Ltd BARK 2021-1A C		D		1.F FE	992,000	97.4690	974,686	1,000,000	996,498		391			7.327	7.332	JAJO	14,858	67,142	09/07/2021	04/20/2034
07378W-AW-8	Bean Creek CLO Ltd BCRK 2015-1A DR		D	4	2.C FE	2,055,375	96.9710	2,036,395	2,100,000	2,066,256		5,621			8.427	8.813	JAJO	35,887	164,420	02/25/2022	04/20/2031
08179L-AJ-0	Benefit Street Partners CLO XI BSP 2018-14A D		D	4	2.C FE	3,500,000	97.5550	3,414,408	3,500,000	3,500,000					8.278	8.228	JAJO	58,750	268,713	02/23/2018	04/20/2031
08180X-AU-6	Benefit Street Partners CLO VI BSP 2015-8A BR		D	4	1.F FE	1,100,000	98.8350	1,087,182	1,100,000	1,100,000					7.528	7.464	JAJO	16,791	76,088	01/25/2018	01/20/2031
08186R-AW-9	Benefit Street Partners CLO XX BSP 2020-21A DR		D		2.C FE	4,507,695	98.6320	4,438,431	4,500,000	4,498,064		(1,083)			9.006	8.999	JAJO	86,682	376,444	02/09/2022	10/15/2034
09204G-AC-3	Black Diamond Clo 2019-2 Ltd BLACK 2019-2A A2		D	4	1.C FE	3,500,000	99.9990	3,499,979	3,500,000	3,500,000					7.824	7.770	JAJO	53,246	253,209	06/18/2019	07/23/2032
09204G-AE-9	Black Diamond Clo 2019-2 Ltd BLACK 2019-2A C		D	4	2.C FE	3,880,500	99.6180	3,885,098	3,900,000	3,917,281		(1,940)			9.674	9.556	JAJO	73,361	355,099	06/18/2019	07/23/2032
09204W-AC-8	Black Diamond CLO 2021-1 Ltd BLACK 2021-1A A2		D		1.C FE	6,000,000	99.4440	5,966,610	6,000,000	6,000,000					7.574	6.854	JAJO	88,363	418,905	11/05/2021	11/22/2034
09204W-AE-4	Black Diamond CLO 2021-1 Ltd BLACK 2021-1A C		D		2.C FE	5,985,000	97.1000	5,825,970	6,000,000	5,991,847		768			9.574	9.584	JAJO	111,696	540,233	11/05/2021	11/22/2034
09629V-AG-8	BlueMountain CLO 2018-2 Ltd BLUEM 2018-2A C		D	4	1.F FE	1,973,780	98.1620	1,963,244	2,000,000	1,980,576		3,465			7.842	7.993	FMAN	20,476	148,154	02/25/2022	08/15/2031
09629V-AJ-2	BlueMountain CLO 2018-2 Ltd BLUEM 2018-2A D		D	4	2.C FE	1,992,957	92.7420	1,854,838	2,000,000	1,994,584		852			8.792	8.771	FMAN	22,956	167,418	02/25/2022	08/15/2031
12481K-AW-8	CBAM 2017-2 Ltd CBAM 2017-2A CR		D		1.F FE	5,000,000	98.4790	4,923,925	5,000,000	5,000,000					7.965	7.923	JAJO	84,073	366,281	06/01/2021	07/17/2034
12482J-AC-4	Cbam 2018-7 Ltd CBAM 2018-7A B1		D	4	1.C FE	6,443,021	99.0850	6,440,532	6,500,000	6,500,000					7.278	5.367	JAJO	95,926	433,130	01/17/2020	07/20/2031
12548J-AJ-1	CIFC Funding 2017-III Ltd CIFC 2017-3A C		D	4	3.A FE	1,337,360	100.0050	1,400,063	1,400,000	1,345,335		7,975			9.328	10.442	JAJO	26,481	94,152	02/28/2023	07/20/2030
12550M-AN-0	CIFC Funding 2015-III Ltd CIFC 2015-3A CR		D	4	1.C FE	1,165,943	98.7490	1,229,423	1,245,000	1,211,965		8,849			7.309	8.207	JAJO	18,704	83,538	10/24/2019	04/19/2029
12551R-AE-8	CIFC Funding 2018-I Ltd CIFC 2018-1A C		D	4	1.E FE	988,548	98.1080	981,076	1,000,000	991,664		1,497			7.407	7.598	JAJO	15,431	67,987	02/25/2022	04/18/2031
12551R-AG-3	CIFC Funding 2018-I Ltd CIFC 2018-1A D		D	4	2.C FE	4,603,574	97.5970	4,538,270	4,650,000	4,615,387		6,160			8.307	8.480	JAJO	80,474	358,570	02/25/2022	04/18/2031
12552M-AJ-7	CIFC Funding 2013-III-R Ltd CIFC 2013-3RA C		D	4	2.C FE	1,767,876	98.7270	1,875,805	1,900,000	1,818,154		14,104			8.560	9.734	JAJO	31,174	152,289	10/21/2020	04/24/2031
12553D-AQ-0	CIFC Funding 2019-I Ltd CIFC 2019-1A DR		D		2.C FE	1,911,000	100.1190	2,002,374	2,000,000	1,921,063		11,797			8.778	9.760	JAJO	35,599	163,689	08/09/2022	04/20/2032
12567H-AJ-1	CIFC Funding 2021-VII Ltd CIFC 2021-7A D		D		2.C FE	887,000	98.0140	980,137	1,000,000	898,504		9,246			8.674	10.705	JAJO	16,866	80,940	10/05/2022	01/23/2035
13876L-AN-7	Canyon CLO 2020-1 Ltd CANYC 2020-1A CR		D		1.F FE	7,319,534	97.5350	7,139,122	7,319,534	7,319,534					7.706	7.666	JAJO	120,641	516,094	06/30/2021	07/15/2034
13876L-AQ-0	Canyon CLO 2020-1 Ltd CANYC 2020-1A DR		D		2.C FE	6,750,000	97.5860	6,587,075	6,750,000	6,750,000					8.806	8.787	JAJO	127,135	551,016	06/30/2021	07/15/2034
13876N-AS-2	Canyon CLO 2020-2 Ltd CANYC 2020-2A CR		D		1.F FE	4,787,581	99.4590	4,761,695	4,787,581	4,787,581					7.706	7.666	JAJO	78,909	337,571	09/15/2021	10/15/2034
13877P-AG-2	Canyon CLO 2021-4 Ltd CANYC 2021-4A D		D		2.C FE	1,600,000	97.3200	1,557,125	1,600,000	1,600,000					8.706	8.685	JAJO	29,793	128,993	08/23/2021	10/15/2034
13887T-AQ-0	Canyon Capital CLO 2019-1 Ltd CANYC 2019-1A CR		D		1.F FE	4,150,000	98.2590	4,077,753	4,150,000	4,150,000					7.756	7.716	JAJO	68,844	294,714	06/11/2021	04/15/2032
13887W-AN-0	Canyon Capital CLO 2019-2 Ltd CANYC 2019-2A CR		D		1.F FE	1,063,375	98.5850	1,048,855	1,063,907	1,062,293		(77)			7.806	7.796	JAJO	17,763	76,092	02/09/2022	10/15/2034
14919B-AL-0	Cathedral Lake V Ltd CATLK 2018-5A D		D	4	2.C FE	945,000	96.6520	966,519	1,000,000	964,193		6,170			8.924	9.891	JAJO	18,104	83,366	01/08/2019	10/21/2030
15032D-AX-9	Cedar Funding VI CLO Ltd CEDF 2016-6A DRR		D		2.C FE	1,001,500	97.0540	970,537	1,000,000	1,001,102		(212)			8.988	8.931	JAJO	18,225	83,974	11/03/2021	04/20/2034
15186P-AA-6	CBCF 2021-1A A CBCF 2021-1A A		D		1.A FE	11,000,000	91.9960	10,119,527	11,000,000	11,000,000					3.164	3.282	JAJO	63,807	348,040	04/08/2021	07/25/2039
15186P-AC-2	N/A CBCF 2021-1A B		D		1.C FE	7,000,000	89.4380	6,260,646	7,000,000	7,000,000					3.564	3.579	JAJO	45,738	249,480	04/08/2021	07/25/2039
15673E-AC-7	Cerberus Loan Funding XXVIII L CERB 2020-1A C		D	4	1.D FE	7,270,000	98.9420	7,193,098	7,270,000	7,270,000					9.356	9.341	JAJO	145,481	633,889	09/24/2020	10/15/2031
15673E-AD-5	Cerberus Loan Funding XXVIII L CERB 2020-1A D		D	4	1.G FE	3,500,000	99.4530	3,480,862	3,500,000	3,500,000					10.956	10.980	JAJO	82,017	361,798	09/24/2020	10/15/2031
15674E-AA-0	Cerberus Loan Funding XXXI LP CERB 2021-1A A		D		1.A FE	2,954,386	99.8700	2,950,537	2,954,386	2,954,386					7.156	7.095	JAJO	45,219	191,883	02/19/2021	04/15/2032
15674E-AG-7	Cerberus Loan Funding XXXI LP CERB 2021-1A D		D		1.G FE	2,984,925	96.5730	2,897,178	3,000,000	2,990,017		2,833			9.256	9.403	JAJO	59,392	258,546	02/25/2022	04/15/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
15674R-AG-8	Cerberus Loan Funding XXXV LP CERB 2021-5A C		D		1.G FE	1,600,000	95.7330	1,531,726	1,600,000	1,600,000					8.256	8.228	JAJO	28,253	121,713	09/02/2021	09/22/2033
15674R-AJ-2	Cerberus Loan Funding XXXV LP CERB 2021-5A D		D		2.B FE	700,000	92.3800	646,661	700,000	700,000					9.456	9.451	JAJO	14,158	61,743	09/02/2021	09/22/2033
22846M-AG-8	Crown Point CLO 7 Ltd CRNPT 2018-7A D		D	4	2.C FE	2,947,942	96.2090	2,886,261	3,000,000	2,959,924		6,099			9.178	9.495	JAJO	55,832	257,701	02/25/2022	10/20/2031
25253Y-AA-4	Diameter Credit Funding II Ltd DCF 2019-2A A		D	4	1.A FE	26,011,369	93.8500	24,400,922	26,000,000	26,004,866		(1,961)			3.940	4.113	JJ	443,907	1,024,400	10/25/2021	01/25/2038
25253Y-AC-0	Diameter Credit Funding II Ltd DCF 2019-2A B		D	4	1.D PL	5,535,000	90.1660	4,959,103	5,500,000	5,521,292		(4,659)			3.350	3.255	JJ	79,842	184,250	03/05/2021	01/25/2038
25253Y-AE-6	Diameter Credit Funding II Ltd DCF 2019-2A C		D	4	1.G PL	4,020,000	90.5070	3,620,268	4,000,000	4,012,987		(2,407)			3.700	3.628	JJ	64,133	148,000	03/05/2021	01/25/2038
25253Y-AG-1	Diameter Credit Funding II Ltd DCF 2019-2A D		D	4	2.B FE	1,000,000	89.9560	899,557	1,000,000	1,000,000					5.450	5.448	JJ	23,617	54,500	10/22/2019	01/25/2038
25255A-AA-4	Diameter Credit Funding I Ltd DCF 2019-1A A		D	4	1.A FE	7,000,000	94.5250	6,616,743	7,000,000	7,000,000					4.600	4.715	JJ	139,533	322,000	05/01/2019	07/25/2037
25255A-AB-2	Diameter Credit Funding I Ltd DCF 2019-1A B		D	4	1.B FE	4,000,000	89.0450	3,561,792	4,000,000	4,000,000					2.850	2.849	JJ	49,400	114,000	05/01/2019	07/25/2037
25255A-AC-0	Diameter Credit Funding I Ltd DCF 2019-1A C		D	4	1.D FE	2,000,000	90.3180	1,806,356	2,000,000	2,000,000					3.353	3.349	JJ	29,059	67,000	05/01/2019	07/25/2037
25255C-AA-0	Diameter Credit Funding III Lt DCF 2020-3A A		D	4	1.A FE	82,500,000	92.1850	76,052,708	82,500,000	82,500,000					2.940	2.948	JAJO	444,675	2,425,500	10/21/2020	10/25/2038
25255C-AC-6	Diameter Credit Funding III Lt DCF 2020-3A B		D	4	1.D FE	4,500,000	90.6860	4,080,879	4,500,000	4,500,000					3.690	3.707	JAJO	30,443	166,050	09/16/2020	10/25/2038
25255C-AE-2	Diameter Credit Funding III Lt DCF 2020-3A C		D	4	1.G FE	9,933,581	90.8330	8,992,418	9,900,000	9,924,182		(3,930)			4.540	4.514	JAJO	82,401	449,460	08/25/2021	10/25/2038
25255C-AG-7	Diameter Credit Funding III Lt DCF 2020-3A D		D	4	2.C FE	10,181,610	87.9380	8,925,707	10,150,000	10,173,457		(3,470)			6.140	6.137	JAJO	114,255	623,210	08/25/2021	10/25/2038
25255D-AG-5	Diameter Capital Clo 1 Ltd DCLO 2021-1A B		D		1.F FE	2,428,151	99.2170	2,409,139	2,428,151	2,428,151					7.806	7.768	JAJO	40,540	173,664	06/29/2021	07/15/2036
25255D-AJ-9	Diameter Capital Clo 1 Ltd DCLO 2021-1A C		D		2.C FE	5,000,000	97.3370	4,866,870	5,000,000	5,000,000					8.956	8.940	JAJO	95,778	415,743	06/29/2021	07/15/2036
25255G-AA-1	Diameter Credit Funding IV Ltd DCF 2021-4A A		D		1.A FE	70,000,000	92.0910	64,463,420	70,000,000	70,000,000					2.940	3.110	JAJO	434,467	2,058,000	12/01/2021	01/15/2040
25255G-AC-7	Diameter Credit Funding IV Ltd DCF 2021-4A B		D		1.D FE	21,446,723	86.9530	18,694,917	21,500,000	21,468,015		4,945			3.140	3.180	JAJO	142,521	675,100	02/25/2022	01/15/2040
25255G-AE-3	Diameter Credit Funding IV Ltd DCF 2021-4A C		D		1.G FE	12,320,000	88.6580	10,922,616	12,320,000	12,320,000					3.490	3.505	JAJO	90,771	429,968	12/01/2021	01/15/2040
25255G-AG-8	Diameter Credit Funding IV Ltd DCF 2021-4A D		D		2.C FE	8,600,000	90.5440	7,786,793	8,600,000	8,600,000					5.290	5.324	JAJO	96,043	454,940	12/01/2021	01/15/2040
25255H-AA-9	Diameter Credit Funding IV Ltd DCF 2021-4A E		D		3.B FE	5,432,000	86.2060	4,827,525	5,600,000	5,497,753		11,319			7.380	7.806	JAJO	87,248	413,280	12/01/2021	01/15/2040
25255K-AA-2	Diameter Capital Clo 3 Ltd DCLO 2022-3A D		D		3.C FE	1,867,250	95.7720	1,843,607	1,925,000	1,877,368		2,769			12.194	12.769	JAJO	50,207	223,867	02/18/2022	04/15/2037
25255L-AC-6	Diameter Capital Clo 2 Ltd DCLO 2021-2A A2		D		1.C FE	6,750,000	99.0090	6,683,108	6,750,000	6,750,000					7.406	7.360	JAJO	106,922	455,459	09/15/2021	10/15/2036
25255L-AE-2	Diameter Capital Clo 2 Ltd DCLO 2021-2A B		D		1.G PL	18,000,000	99.1930	17,854,686	18,000,000	18,000,000					7.756	7.717	JAJO	298,601	1,278,258	09/15/2021	10/15/2036
26244R-AC-5	Dryden 54 Senior Loan Fund DRSLF 2017-54A C		D		1.F FE	3,250,650	99.1120	3,221,153	3,250,000	3,252,788		(464)			7.809	7.749	JAJO	52,167	234,546	07/01/2021	10/19/2029
26245R-AG-5	Dryden 58 Clo Ltd DRSLF 2018-58A C		D	4	1.E FE	1,000,500	98.5350	985,349	1,000,000	1,000,405		(37)			7.465	7.405	JAJO	15,759	68,280	09/07/2021	07/17/2031
26251L-AG-9	Dryden 64 CLO Ltd DRSLF 2018-64A C		D	4	1.E FE	945,000	98.3360	983,357	1,000,000	973,680		5,026			7.407	8.072	JAJO	15,431	67,981	10/24/2019	04/18/2031
26251Y-AJ-5	Dryden 65 CLO Ltd DRSLF 2018-65A D		D	4	2.C FE	957,500	97.5940	975,943	1,000,000	974,860		4,069			8.757	9.393	JAJO	18,244	81,674	12/02/2019	07/18/2030
28622P-AG-8	Elevation CLO 2017-6 Ltd AWPT 2017-6A C		D	4	1.B FE	1,990,000	100.0000	2,000,008	2,000,000	1,992,582		1,957			8.356	8.486	JAJO	35,745	154,164	02/06/2019	07/15/2029
28623A-AE-5	Elevation CLO 2016-5 Ltd AWPT 2016-5A DR		D	4	2.C FE	1,000,000	97.1610	971,610	1,000,000	1,000,000					9.190	9.199	JAJO	17,359	87,155	09/20/2018	10/25/2031
28623C-AG-6	Elevation CLO 2018-10 Ltd AWPT 2018-10A C		D	4	1.E FE	5,328,411	99.1150	5,451,325	5,500,000	5,357,234		25,398			8.027	8.688	JAJO	89,528	410,176	11/29/2022	10/20/2031
28623C-AJ-0	Elevation CLO 2018-10 Ltd AWPT 2018-10A D		D	4	2.C FE	2,944,833	95.4920	2,864,766	3,000,000	2,957,888		6,647			9.127	9.473	JAJO	55,525	257,191	02/25/2022	10/20/2031
29001V-AQ-2	Elmwood CLO VI Ltd ELMW6 2020-3A CR		D		1.F FE	2,975,000	99.6210	2,963,734	2,975,000	2,975,000					7.728	7.668	JAJO	46,619	211,817	09/23/2021	10/20/2034
29001V-AS-8	Elmwood CLO VI Ltd ELMW6 2020-3A DR		D		2.C FE	10,500,000	99.1720	10,413,081	10,500,000	10,500,000					8.778	8.739	JAJO	186,894	859,364	09/23/2021	10/20/2034
29002G-AD-3	Elmwood CLO IV Ltd ELMW4 2020-1A C		D	4	1.F FE	487,500	100.0470	500,235	500,000	492,771		930			7.706	7.999	JAJO	8,241	35,255	09/24/2020	04/15/2033
29002G-AE-1	Elmwood CLO IV Ltd ELMW4 2020-1A D		D	4	2.C FE	240,000	100.0010	250,001	250,000	243,892		725			8.806	9.333	JAJO	4,709	20,408	10/08/2020	04/15/2033
29002H-AS-8	Elmwood CLO III Ltd ELMW3 2019-3A DR		D		2.C FE	2,507,000	99.9980	2,499,950	2,500,000	2,511,613		(1,393)			8.827	8.699	JAJO	44,750	206,253	02/09/2022	10/20/2034
29003U-AG-4	Elmwood CLO IX Ltd ELMW9 2021-2A D		D		2.C FE	937,500	99.4580	994,577	1,000,000	942,515		5,878			8.628	9.778	JAJO	17,495	80,324	08/09/2022	07/20/2034
29003W-AG-0	Elmwood CLO 14 Ltd ELM14 2022-1A D		D		2.C FE	6,000,000	99.0500	5,942,982	6,000,000	6,000,000					8.566	8.523	JAJO	104,217	480,217	02/07/2022	04/20/2035
30191E-AA-3	FDF V Ltd FDF 2019-5A A		D	4	1.A FE	6,500,000	94.2970	6,129,325	6,500,000	6,500,000					3.970	4.046	JJ	111,822	258,050	12/05/2019	01/25/2038
30259A-AN-2	FDF III Ltd FDF 2017-3A BR		D		1.A FE	5,000,000	92.8410	4,642,045	5,000,000	5,000,000					3.374	3.371	JJ	73,103	168,700	11/24/2020	01/25/2036
34918Q-AS-1	Fort Washington CLO 2019-1 FWIA 2019-1A DR		D		2.C FE	8,525,000	97.4440	8,307,058	8,525,000	8,525,000					8.978	8.942	JAJO	155,198	715,013	10/04/2021	10/20/2032
34955Y-AE-9	Fortress Credit BSL VI Ltd FCBSL 2018-1A B1R		D	4	1.C FE	988,500	99.0700	990,700	1,000,000	1,000,000					7.444	7.383	JAJO	14,474	68,905	01/13/2020	07/23/2031
34955Y-AG-4	Fortress Credit BSL VI Ltd FCBSL 2018-1A CR		D	4	1.F FE	2,985,000	100.1750	3,005,253	3,000,000	2,990,719		2,149			8.124	8.166	JAJO	47,387	227,341	07/17/2018	07/23/2031
34955Y-AJ-8	Fortress Credit BSL VI Ltd FCBSL 2018-1A DR		D	4	2.C FE	1,250,000	99.8470	1,248,086	1,250,000	1,250,000					9.124	9.097	JAJO	22,175	107,364	07/17/2018	07/23/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
34956N-AG-7	Fortress Credit Bsl VII Ltd FCBSL 2019-1A C		D	4	1.F FE	3,000,000	100.0120	3,000,366	3,000,000	3,000,000					8.574	8.535	JAJO	50,012	240,991	06/21/2019	07/23/2032
34956N-AJ-1	Fortress Credit Bsl VII Ltd FCBSL 2019-1A D		D	4	2.C FE	4,975,000	99.1950	4,959,725	5,000,000	5,005,472		(144)			9.704	9.664	JAJO	94,340	458,780	06/21/2019	07/23/2032
34960J-AY-1	Fortress Credit Opportunities FCO 2015-6A CR		D	4	1.G FE	2,300,000	98.6150	2,268,147	2,300,000	2,300,000					8.318	8.277	JAJO	44,110	174,859	06/29/2018	07/10/2030
34960N-AS-5	Fortress Credit BSL III Ltd FCBSL 2015-1A CR		D	4	1.F FE	20,999,811	99.7600	20,949,495	21,000,000	21,001,350		522			7.957	7.923	JAJO	348,121	1,549,026	08/25/2021	04/18/2031
34961J-BC-7	Fortress Credit Opportunities FCO 2017-9A A2TR		D		1.A FE	2,250,000	97.8500	2,201,630	2,250,000	2,250,000					7.456	6.447	JAJO	35,881	152,960	09/20/2021	10/15/2033
34961J-BE-3	Fortress Credit Opportunities FCO 2017-9A BR		D		1.C FE	8,381,875	94.8650	7,968,694	8,400,000	8,386,642		3,646			7.606	6.824	JAJO	136,652	583,789	09/12/2022	10/15/2033
34961J-BG-8	Fortress Credit Opportunities FCO 2017-9A CR		D		1.G FE	4,000,000	95.4440	3,817,748	4,000,000	4,000,000					8.456	8.430	JAJO	72,345	312,372	09/20/2021	10/15/2033
34961M-AE-7	Fortress Credit Opportunities FCO 2017-9A ER		D		3.C FE	4,114,500	90.2450	3,808,318	4,220,000	4,178,131		2,092			13.716	13.931	JAJO	123,801	553,987	09/20/2021	10/15/2033
34961P-AG-5	Fortress Credit BSL V Ltd FCBSL 2017-2A C		D	4	1.E FE	16,832,148	99.9990	17,499,808	17,500,000	16,989,424		142,982			8.319	9.367	JAJO	331,594	1,336,408	11/29/2022	07/11/2030
34961P-AL-4	Fortress Credit BSL V Ltd FCBSL 2017-2A B2R		D	4	1.B FE	5,500,000	92.2230	5,072,238	5,500,000	5,500,000					2.723	2.730	JAJO	33,281	149,765	10/02/2020	07/11/2030
34961W-AL-9	Fortress Credit Opportunities FCO 2018-11A C		D	4	1.G FE	24,999,875	97.9080	24,477,100	25,000,000	24,990,935		(4,537)			8.156	8.134	JAJO	436,112	1,876,470	10/25/2021	04/15/2031
34961X-AA-1	Fortress Credit Opportunities FCO 2018-11A E		D	4	3.C FE	2,840,679	94.3330	2,829,993	3,000,000	2,884,174		24,466			12.806	14.357	JAJO	82,171	366,229	02/25/2022	04/15/2031
34962D-AE-6	Fortress Credit BSL VIII Ltd FCBSL 2019-2A B		D	4	1.C FE	13,471,640	99.9990	13,999,888	14,000,000	13,557,038		77,448			7.928	8.731	JAJO	225,062	1,025,159	11/29/2022	10/20/2032
34962H-AG-2	Fortress Credit Bsl X Ltd FCBSL 2021-1A D		D		2.C FE	6,025,000	96.9030	5,838,382	6,025,000	6,025,000					9.278	9.250	JAJO	113,350	523,652	01/25/2021	04/20/2033
34962U-AE-8	Fortress Credit Opportunities FCO 2021-15A B		D		1.C FE	9,974,465	96.2400	9,623,970	10,000,000	9,987,651		3,094			7.490	7.506	JAJO	141,482	695,681	02/25/2022	04/25/2033
34962Y-AA-8	Fortress Credit BSL IX Ltd FCBSL 2020-1A E		D	4	3.C FE	2,745,000	97.0970	2,912,895	3,000,000	2,804,320		18,057			13.608	15.351	JAJO	82,781	392,447	10/29/2020	10/20/2033
34963D-AS-4	Fortress Credit BSL XII Ltd FCBSL 2021-4A D		D		2.C FE	4,500,000	98.1310	4,415,909	4,500,000	4,500,000					9.306	9.298	JAJO	89,569	390,094	08/20/2021	10/15/2034
34963V-AC-9	Fortress Credit Opportunities FCO 2022-17A B		D		1.C FE	2,000,000	98.9500	1,978,994	2,000,000	2,000,000					7.344	7.292	JAJO	31,415	134,512	01/21/2022	01/15/2030
34963V-AE-5	Fortress Credit Opportunities FCO 2022-17A C		D		1.F FE	4,500,000	97.8680	4,404,078	4,500,000	4,500,000					8.044	8.006	JAJO	77,422	334,501	01/21/2022	01/15/2030
34963V-AG-0	Fortress Credit Opportunities FCO 2022-17A D		D		2.C FE	6,000,000	95.1150	5,706,882	6,000,000	6,000,000					9.294	9.282	JAJO	119,271	521,835	01/21/2022	01/15/2030
34963W-AE-3	Fortress Credit BSL XIV Ltd FCBSL 2021-5A C		D		1.F FE	17,014,765	99.2100	16,880,348	17,014,765	17,014,765					8.124	8.076	JAJO	268,774	1,282,537	11/05/2021	10/23/2034
34963W-AG-8	Fortress Credit BSL XIV Ltd FCBSL 2021-5A D		D		2.C FE	3,000,000	98.9300	2,967,885	3,000,000	3,000,000					9.474	9.455	JAJO	55,265	267,086	11/05/2021	10/23/2034
36321L-AE-9	Galaxy XXVI CLO Ltd GALXY 2018-26A C		D	4	1.E FE	1,016,867	99.8440	1,048,361	1,050,000	1,021,175		4,307			7.784	8.430	FMAN	9,081	59,445	02/28/2023	11/22/2031
37147L-AE-9	Generate CLO 9 LTD GNRT 9A C		D		1.F FE	5,000,000	99.1970	4,959,835	5,000,000	5,000,000					7.928	7.871	JAJO	80,379	366,133	09/24/2021	10/20/2034
37148E-AG-9	Generate CLO 8 Ltd GNRT 8A CR		D		1.F FE	16,823,044	99.1920	16,687,080	16,823,044	16,823,044					7.878	7.821	JAJO	268,739	1,223,357	11/01/2021	10/20/2034
37148E-AJ-3	Generate CLO 8 Ltd GNRT 8A DR		D		2.C FE	12,501,860	99.7810	12,472,675	12,500,000	12,501,856		(225)			9.178	9.145	JAJO	232,632	1,073,753	02/01/2022	10/20/2034
38136N-AW-6	Goldentree Loan Management US GLM 2020-8A DR		D		2.C FE	4,009,160	98.6810	3,947,236	4,000,000	4,011,025		(1,470)			8.778	8.685	JAJO	71,198	327,379	02/09/2022	10/20/2034
38137H-CA-4	Goldentree Loan Opportunities GLD11 2015-11A DR2		D	4	2.B FE	1,750,000	98.8290	1,729,508	1,750,000	1,750,000					8.057	8.025	JAJO	29,375	130,510	12/08/2017	01/18/2031
38138L-AS-7	Goldentree Loan Management US GLM 2020-7A DR		D		2.C FE	2,508,825	99.1550	2,478,870	2,500,000	2,511,522		(1,516)			8.828	8.696	JAJO	44,752	205,879	10/07/2021	04/20/2034
38172F-AA-6	Golub Capital Partners CLO 34M GOCAP 2017-34A AR		D	4	1.A FE	3,080,381	99.9490	3,139,647	3,141,242	3,141,242					7.355	4.363	FMAN	35,938	215,287	04/28/2020	03/14/2031
38172F-AL-2	Golub Capital Partners CLO 34M GOCAP 2017-34A CR		D	4	1.F FE	2,000,000	100.1890	2,003,770	2,000,000	2,000,000					9.305	9.213	FMAN	28,948	176,503	02/28/2019	03/14/2031
381740-AE-9	Golub Capital Partners CLO 51M GOCAP 2021-51A C1		D		1.F FE	902,500	96.8570	968,572	1,000,000	914,446		11,946			8.505	10.633	FMAN	13,230	80,163	01/05/2023	05/05/2034
38174B-AN-5	Golub Capital Partners CLO 22B GOCAP 2015-22A BR		D	4	1.B FE	1,004,151	97.8660	978,656	1,000,000	1,002,899		(859)			7.178	7.010	JAJO	14,555	65,622	02/25/2022	01/20/2031
38174B-AQ-8	Golub Capital Partners CLO 22B GOCAP 2015-22A CR		D	4	1.F FE	1,000,000	98.2020	982,022	1,000,000	1,000,000					7.528	7.464	JAJO	15,265	69,171	12/11/2017	01/20/2031
38174B-AS-4	Golub Capital Partners CLO 22B GOCAP 2015-22A DR		D	4	2.C FE	1,000,000	97.3030	973,026	1,000,000	1,000,000					8.378	8.330	JAJO	16,988	77,789	12/11/2017	01/20/2031
38174Y-AE-5	Golub Capital Partners CLO 24M GOCAP 2015-24A CR		D	4	1.F FE	2,956,250	97.2180	2,916,549	3,000,000	2,963,714		7,464			8.255	8.599	FMAN	38,522	214,877	03/31/2023	11/05/2029
38174Y-AG-0	Golub Capital Partners CLO 24M GOCAP 2015-24A DR		D	4	2.C FE	2,000,000	96.9380	1,938,756	2,000,000	2,000,000					9.555	9.469	FMAN	29,726	181,558	10/17/2017	11/05/2029
38175B-AC-8	Golub Capital Partners Clo 36m GOCAP 2018-36A B		D	4	1.C FE	6,773,280	99.6140	6,873,338	6,900,000	6,853,713		18,260			7.305	7.477	FMAN	78,404	469,401	08/31/2022	02/05/2031
38175B-AE-4	Golub Capital Partners Clo 36m GOCAP 2018-36A C		D	4	1.F FE	1,483,586	96.7330	1,450,998	1,500,000	1,489,832		3,091			7.755	7.885	FMAN	18,094	108,870	02/23/2022	02/05/2031
38175C-AG-7	Golub Capital Partners CLO 21M GOCAP 2014-21A DR		D	4	2.C FE	1,500,000	95.1390	1,427,091	1,500,000	1,500,000					9.390	9.404	JAJO	26,606	133,248	12/07/2017	01/25/2031
38175D-AC-4	Golub Capital Partners Clo 38M GOCAP 2018-38A B		D	4	1.C FE	3,868,076	98.5850	3,943,388	4,000,000	3,934,469		33,563			7.578	7.240	JAJO	61,465	278,712	11/29/2022	07/20/2030
38175G-AG-8	Golub Capital Partners Clo 23M GOCAP 2015-23A DR		D	4	2.C FE	1,909,106	97.8400	1,956,794	2,000,000	1,932,117		11,945			8.328	9.226	JAJO	33,774	154,564	02/25/2022	01/20/2031
38175J-AC-1	Golub Capital Partners CLO 17 GOCAP 2013-17A A2R1		D	4	1.C FE	993,617	99.2520	992,515	1,000,000	997,325		1,121			7.790	7.901	JAJO	14,715	72,610	02/25/2022	10/25/2030
38175N-AA-6	Golub Capital Partners Clo 25M GOCAP 2015-25A AR		D	4	1.A FE	1,694,745	99.9870	1,728,923	1,729,155	1,705,222		4,116			7.035	8.415	FMAN	18,922	112,912	10/11/2022	05/05/2030
38175N-AC-2	Golub Capital Partners Clo 25M GOCAP 2015-25A BR		D	4	1.C FE	1,968,940	99.3330	1,986,660	2,000,000	1,995,578		2,023			7.555	7.549	FMAN	23,504	141,116	02/25/2022	05/05/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38175N-AE-8	Golub Capital Partners Clo 25M GOCAP 2015-25A CR		D	4	1.F FE	5,000,000	98.1040	4,905,200	5,000,000	5,000,000					8.254	8.141	FMAN	64,197	388,173	05/25/2018	05/05/2030
38175U-AJ-1	Golub Capital Partners CLO 37B GCBSL 2018-37A D		D	4	2.C FE	4,989,679	99.4320	4,971,615	5,000,000	4,992,160		1,258			8.978	8.984	JAJO	91,025	419,362	02/25/2022	07/20/2030
38176E-AQ-0	Golub Capital Partners CLO 40B GCBSL 2019-40A CR		D		1.D FE	6,600,000	99.6300	6,575,554	6,600,000	6,600,000					7.740	7.720	JAJO	96,495	475,879	10/21/2021	01/25/2032
38176K-AE-3	Golub Capital Partners Clo 42M GOCAP 2019-42A B		D	4	1.C FE	4,000,000	100.0000	4,000,000	4,000,000	4,000,000					8.278	8.227	JAJO	67,142	307,101	04/12/2019	04/20/2031
38176K-AG-8	Golub Capital Partners Clo 42M GOCAP 2019-42A C1		D	4	1.F FE	3,001,305	100.0000	3,000,000	3,000,000	2,996,171		(4,891)			9.378	9.397	JAJO	57,048	263,784	08/25/2021	04/20/2031
38176Q-AG-5	Golub Capital Partners CLO 43B GCBSL 2019-43A C		D	4	1.F FE	4,734,165	100.1920	5,009,575	5,000,000	4,774,594		36,746			8.628	9.805	JAJO	87,477	401,619	11/29/2022	07/20/2032
38176Q-AJ-9	Golub Capital Partners CLO 43B GCBSL 2019-43A D		D	4	2.C FE	5,999,856	100.0090	6,000,534	6,000,000	6,000,135		(624)			9.778	9.760	JAJO	118,963	551,895	03/24/2021	07/20/2032
38176V-AA-7	Golub Capital Partners Clo 47M GOCAP 2020-47A A1		D		1.A FE	2,891,100	99.9670	2,999,019	3,000,000	2,927,597		27,532			7.335	8.967	FMAN	34,229	205,000	10/11/2022	05/05/2032
38177G-AC-5	Golub Capital Partners TALF 20 GCTLF 2020-1A B		D		1.A FE	2,400,000	100.1890	2,404,546	2,400,000	2,400,000					8.428	8.321	JAJO	41,015	145,023	03/29/2023	10/20/2029
38177Y-AE-2	Golub Capital Partners CLO 53B GCBSL 2021-53A C		D		1.F FE	9,220,526	99.4840	9,172,902	9,220,526	9,220,526					7.728	7.668	JAJO	144,488	656,482	05/18/2021	07/20/2034
38177Y-AG-7	Golub Capital Partners CLO 53B GCBSL 2021-53A D		D		2.C FE	16,500,000	98.6760	16,281,524	16,500,000	16,500,000					8.728	8.687	JAJO	292,018	1,342,061	05/18/2021	07/20/2034
38178B-AG-6	Golub Capital Partners CLO 19B GOCAP 2017-19RA CR2		D		1.F FE	11,836,995	99.2370	11,746,744	11,837,085	11,836,801		(523)			7.978	7.923	JAJO	191,491	872,782	12/08/2021	04/20/2034
38178D-AE-7	Golub Capital Partners CLO 50B GCBSL 2020-50A BR		D		1.C FE	2,000,000	99.4500	1,988,994	2,000,000	2,000,000					7.366	7.300	JAJO	29,872	135,739	02/22/2022	04/20/2035
38178D-AG-2	Golub Capital Partners CLO 50B GCBSL 2020-50A CR		D		1.F FE	2,837,085	98.8450	2,804,322	2,837,085	2,837,085					7.668	7.708	JAJO	44,677	204,058	02/22/2022	04/20/2035
38178H-AA-6	Golub Capital Partners ABS Fun GCPAF 2021-1A A2		D		1.F FE	12,956,948	93.8330	12,610,994	13,439,892	12,975,913		18,965			2.773	6.049	JAJO	73,502	124,229	12/14/2023	04/20/2029
38178M-AA-5	Golub Capital Partners ABS Fun GCPAF 2019-1 AR		D		1.F FE	100,000,000	91.7500	91,750,000	100,000,000	100,000,000					3.100	3.111	JAJO	611,389	3,100,000	06/03/2021	07/20/2030
39055T-AS-7	Great Lakes CLO 2015-1 Ltd GRTLK 2015-1A CR		D	4	1.C FE	7,755,702	99.7500	7,830,375	7,850,000	7,800,201		36,904			8.156	8.623	JAJO	136,939	589,219	11/29/2022	01/16/2030
39729R-AE-8	Greenwood Park CLO Ltd GRNPK 2018-1A D		D	4	2.C FE	12,493,455	94.8940	12,051,475	12,700,000	12,557,338		22,008			8.156	8.415	JAJO	221,545	953,247	02/25/2022	04/15/2031
39808P-AS-5	Greywolf CLO V Ltd GWOLF 2015-1A CR		D	4	2.C FE	5,706,410	96.4810	5,547,658	5,750,000	5,717,958		6,157			8.640	8.797	JAJO	93,842	467,060	02/25/2022	01/27/2031
40170U-AC-7	Guggenheim MM CLO 2021-3 Ltd GCF 2021-3A B		D		1.C FE	12,000,000	96.1480	11,537,784	12,000,000	12,000,000					7.624	7.566	JAJO	177,892	848,746	11/04/2021	01/21/2034
40436K-AL-9	HPS Loan Management 6-2015 Ltd HLM 6A-2015 CR		D	4	2.C FE	1,500,000	95.2530	1,428,801	1,500,000	1,500,000					8.155	8.039	FMAN	19,028	114,935	02/14/2018	02/05/2031
41154X-AN-5	Harbor Park CLO 18-1 Ltd HARB 2018-1A D		D		2.C FE	917,500	97.6260	976,255	1,000,000	926,636		9,136			8.578	10.487	JAJO	17,394	79,817	01/05/2023	01/20/2031
43133J-AA-6	Hildene TruPS Securitization 2 HITR 2019-2A A1		D	4	1.C FE	1,778,740	93.2500	1,664,919	1,785,436	1,785,436					7.393	7.285	FMAN	14,667	125,115	04/17/2019	05/22/2039
43133J-AC-2	Hildene TruPS Securitization 2 HITR 2019-2A A2		D	4	1.D FE	2,000,000	94.8750	1,897,500	2,000,000	2,000,000					8.083	7.988	FMAN	17,962	154,142	04/17/2019	05/22/2039
44330G-AJ-2	Highbridge Loan Management 4-2 HLM 4A-2014 CR		D	4	2.C FE	5,278,207	96.0900	5,284,928	5,500,000	5,333,883		29,677			8.202	9.016	JAJO	78,944	424,475	02/25/2022	01/28/2030
44330Q-AD-3	Highbridge Loan Management 12- HLM 12A-18 B		D	4	1.F FE	961,200	98.9180	989,175	1,000,000	979,140		3,943			7.507	8.043	JAJO	15,640	69,001	03/03/2020	07/18/2031
449258-AD-4	ICG US CLO 2018-1 LTD ICG 2018-1A C		D	4	2.C FE	3,972,593	90.5200	3,666,048	4,050,000	3,991,972		10,081			8.274	8.603	JAJO	65,157	313,291	02/25/2022	04/21/2031
44929B-BC-4	ICG US CLO 2014-2 Ltd ICG 2014-2A DRR		D	4	2.C FE	3,000,000	91.8280	2,754,849	3,000,000	3,000,000					8.356	8.327	JAJO	53,617	231,246	02/14/2018	01/15/2031
46603V-AD-7	IVY Hill Middle Market Credit IVYH 14A C		D	4	2.C FE	7,477,448	96.1310	7,209,848	7,500,000	7,487,477		4,152			9.107	9.170	JAJO	142,298	639,164	08/25/2021	04/18/2030
48250G-AW-0	KKR CLO 10 Ltd KKR 10 DR		D	4	2.B FE	3,344,627	100.1090	3,433,722	3,430,000	3,357,931		13,304			8.997	9.714	MJSD	14,572	297,890	02/28/2023	09/15/2029
48250L-BA-6	KKR CLO 9 Ltd KKR 9 CR2		D		1.E FE	2,000,000	99.9690	1,999,370	2,000,000	2,000,000					7.756	7.718	JAJO	33,178	142,031	03/25/2021	07/15/2030
48250R-BL-9	KKR CLO 12 Ltd KKR 12 DR2		D		2.B FE	1,450,000	99.5150	1,442,968	1,450,000	1,450,000					8.756	8.735	JAJO	27,155	117,633	02/01/2022	10/15/2030
48251J-AJ-2	KKR CLO 18 Ltd KKR 18 D		D	4	2.C FE	7,487,374	100.0060	7,800,437	7,800,000	7,541,548		48,008			9.257	10.212	JAJO	150,427	676,593	11/29/2022	07/18/2030
48252K-AC-3	KKR CLO 21 Ltd KKR 21 B		D	4	1.B FE	602,880	98.4460	618,243	628,000	628,000					7.056	5.973	JAJO	9,478	40,153	10/21/2020	04/15/2031
48252K-AE-9	KKR CLO 21 Ltd KKR 21 C		D	4	1.E FE	979,928	98.5540	985,542	1,000,000	985,170		2,683			7.456	7.812	JAJO	15,947	67,982	02/25/2022	04/15/2031
48252K-AG-4	KKR CLO 21 Ltd KKR 21 D		D	4	2.C FE	3,523,640	97.3610	3,477,742	3,572,000	3,541,334		4,919			8.256	8.444	JAJO	63,076	271,725	10/21/2020	04/15/2031
48252W-AG-8	KKR CLO Ltd 22 KKR 22A D		D	4	2.C FE	933,000	99.3120	993,115	1,000,000	942,079		9,079			8.778	10.331	JAJO	17,799	81,845	01/05/2023	07/20/2031
48252Y-AJ-8	KKR CLO 23 Ltd KKR 23 D		D	4	2.C FE	2,120,883	99.1410	2,280,238	2,300,000	2,185,495		17,928			8.778	10.084	JAJO	40,939	188,243	10/21/2020	10/20/2031
48253H-AU-9	KKR CLO 26 Ltd KKR 26 DR		D		2.C FE	4,505,580	99.1360	4,461,129	4,500,000	4,503,812		(829)			9.056	9.025	JAJO	87,163	378,719	02/01/2022	10/15/2034
48253U-AE-6	KKR Clo 34 Ltd KKR 34A C		D		1.F FE	4,000,000	99.2310	3,969,236	4,000,000	4,000,000					7.856	7.819	JAJO	67,211	288,106	06/04/2021	07/15/2034
48253W-AG-7	KKR CLO 28 LTD KKR 28A D		D		2.B FE	1,065,981	98.6960	1,085,651	1,100,000	1,070,200		4,218			8.547	9.328	MJSD	4,440	90,515	02/28/2023	03/15/2031
48254F-AL-2	KKR Clo 37 Ltd KKR 37A C		D		1.E FE	9,217,760	98.4520	9,077,755	9,220,526	9,248,218		(3,802)			7.928	7.814	JAJO	148,228	675,179	11/15/2021	01/20/2035
48254F-AN-8	KKR Clo 37 Ltd KKR 37A D		D		2.B FE	4,998,000	96.5570	4,827,865	5,000,000	5,032,407		(5,373)			9.028	8.871	JAJO	91,532	421,897	11/15/2021	01/20/2035
48254L-AG-0	KKR CLO 35 Ltd KKR 35A D		D		2.C FE	1,000,000	97.0700	970,697	1,000,000	1,000,000					8.878	8.842	JAJO	18,002	82,859	08/13/2021	10/20/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
48255A-AG-3	KKR CLO 36 Ltd KKR 36A D		D		2.C FE	4,500,000	98.1590	4,417,142	4,500,000	4,500,000					9.056	9.043	JAJO	87,163	378,719	09/20/2021	10/15/2034
48661C-AG-7	Rad CLO 7 Ltd RAD 2020-7A D		D	4	2.C FE	239,550	98.7650	246,913	250,000	242,954		970			8.615	9.247	JAJO	4,547	19,962	10/08/2020	04/17/2033
48661N-AJ-7	Rad CLO 6 Ltd RAD 2019-6A D		D	4	2.C FE	1,001,176	100.0100	1,000,097	1,000,000	1,000,785		(213)			9.678	9.639	JAJO	19,624	90,970	02/25/2022	01/20/2033
50200J-AJ-0	LCM Loan Income Fund I Income LCM 27A C		D	4	1.F FE	3,505,035	97.5560	3,512,016	3,600,000	3,542,352		10,735			7.606	8.000	JAJO	58,565	250,195	02/25/2022	07/16/2031
542798-AJ-2	Long Point Park CLO Ltd LNGPT 2017-1A C		D	4	2.C FE	1,926,866	93.3730	1,867,464	2,000,000	1,945,449		9,653			8.065	8.757	JAJO	34,052	148,540	02/25/2022	01/17/2030
553205-AJ-4	MP CLO III LTD MP3 2013-1A DR		D	4	3.A FE	4,493,142	89.3480	4,109,999	4,600,000	4,520,783		14,133			8.728	9.169	JAJO	81,411	374,154	02/25/2022	10/20/2030
55320R-AN-7	ACAS CLO 2015-1 Ltd MP7 2015-1A DRR		D	4	2.C FE	6,000,000	95.3020	5,718,120	6,000,000	6,000,000					8.607	8.585	JAJO	107,588	480,921	08/14/2018	10/18/2028
55818K-AZ-4	Madison Park Funding XI Ltd MDPK 2013-11A CR2		D		1.F FE	9,980,825	99.5890	9,958,870	10,000,000	9,987,760		3,728			7.624	7.605	JAJO	148,243	703,231	02/25/2022	07/23/2029
55818Y-BW-0	Madison Park Funding XVII Ltd MDPK 2015-17A CR2		D		1.E FE	2,501,250	99.3450	2,483,628	2,500,000	2,502,242		(2,620)			7.574	7.490	JAJO	36,818	175,549	09/30/2021	07/21/2030
55820C-AJ-4	Madison Park Funding XXIX LTD MDPK 2018-29A C		D	4	1.F FE	2,035,285	100.0780	2,051,593	2,050,000	2,041,227		1,613			7.857	7.935	JAJO	33,556	148,723	02/25/2021	10/18/2030
55820N-AU-5	Madison Park Funding XXIV Ltd MDPK 2016-24A DR		D	4	2.C FE	3,990,858	100.3530	4,014,128	4,000,000	3,994,329		862			9.527	9.545	JAJO	77,278	359,143	12/23/2020	10/20/2029
55820R-AQ-5	Madison Park Funding XXV Ltd MDPK 2017-25A CR		D		2.C FE	5,140,299	99.3970	5,121,441	5,152,500	5,143,382		1,750			8.990	9.045	JAJO	87,497	436,806	02/25/2022	04/25/2029
55820T-AN-8	Madison Park Funding XXIII Ltd MDPK 2017-23A CR		D		1.F FE	11,400,000	99.2860	11,318,547	11,400,000	11,400,000					7.649	7.616	JAJO	159,874	811,530	06/04/2021	07/27/2031
55820T-AQ-1	Madison Park Funding XXIII Ltd MDPK 2017-23A DR		D		2.C FE	2,500,000	99.2350	2,480,868	2,500,000	2,500,000					8.849	8.840	JAJO	40,560	208,386	06/04/2021	07/27/2031
55820Y-AD-9	Madison Park Funding XXVII Ltd MDPK 2018-27A B		D	4	1.F FE	951,000	98.4110	984,107	1,000,000	976,603		4,343			7.478	8.059	JAJO	15,163	68,664	10/23/2019	04/20/2030
55820Y-AE-7	Madison Park Funding XXVII Ltd MDPK 2018-27A C		D	4	2.C FE	1,328,969	98.2380	1,414,632	1,440,000	1,370,621		11,382			8.278	9.531	JAJO	24,171	110,556	10/21/2020	04/20/2030
55821A-AG-3	Madison Park Funding XXVIII Lt MDPK 2018-28A C		D	4	1.F FE	971,200	98.7140	987,136	1,000,000	984,090		2,706			7.506	7.890	JAJO	16,054	68,488	03/03/2020	07/15/2030
55953U-AE-4	Magnetite Xxx Ltd MAGNE 2021-30A C		D		1.F FE	7,004,053	99.5120	6,969,845	7,004,053	7,004,053					7.590	7.567	JAJO	100,418	494,353	10/01/2021	10/25/2034
55953U-AG-9	Magnetite Xxx Ltd MAGNE 2021-30A D		D		2.C FE	12,600,000	98.6180	12,425,818	12,600,000	12,600,000					8.590	8.586	JAJO	204,447	1,017,076	10/01/2021	10/25/2034
56577Q-AE-7	MARATHON CLO XI LTD MCLO 2018-11A B		D	4	1.F FE	3,500,000	94.2500	3,298,764	3,500,000	3,500,000					7.478	7.413	JAJO	53,072	240,324	02/06/2018	04/20/2031
56578J-AG-7	Marathon CLO X Ltd MCLO 2017-10A B		D	4	1.F FE	2,000,000	99.7460	1,994,916	2,000,000	2,000,000					8.242	8.142	FMAN	21,520	156,265	08/09/2017	11/15/2029
56578K-AG-4	Marathon CLO XII Ltd MCLO 2018-12A B		D	4	1.F FE	4,000,000	96.6360	3,865,420	4,000,000	4,000,000					8.157	8.127	JAJO	67,975	302,364	09/06/2018	04/18/2031
60688H-AA-3	MMcapS Funding XVIII Ltd MMCAPS FUND XVIII LTD		D		1.B FE	3,188,834	86.7500	3,031,576	3,494,612	3,228,528		16,844			5.912	7.473	MJSD	3,443	231,953	11/12/2021	12/26/2039
60689W-CX-7	MJX Venture Management II LLC VENTR 2015-22RR B		D	4	1.A FE	2,020,303	100.0570	2,101,199	2,100,000	2,037,308		15,629			7.506	8.430	JAJO	33,714	143,824	11/29/2022	01/16/2031
64134M-AE-6	Neuberger Berman Loan Advisers NEUB 2021-45A C		D		1.F FE	4,611,000	98.7040	4,935,210	5,000,000	4,668,225		36,522			7.656	8.982	JAJO	81,875	351,899	07/14/2022	10/14/2035
66859W-AC-6	Northwoods Capital XVI Ltd WOODS 2017-16A C		D	4	1.E FE	2,972,100	96.6380	2,899,125	3,000,000	2,985,787		2,889			7.792	7.815	FMAN	30,518	221,044	01/31/2020	11/15/2030
66860C-AG-8	Northwoods Capital XIV-B Ltd WOODS 2018-14BA C		D	2	1.E FE	1,000,000	98.0540	980,538	1,000,000	1,000,000					7.983	7.885	FMAN	10,866	75,464	10/29/2018	11/13/2031
66860C-AJ-2	Northwoods Capital XIV-B Ltd WOODS 2018-14BA D		D	2	2.B FE	9,398,327	96.1210	9,131,486	9,500,000	9,421,347		11,675			9.033	9.165	FMAN	116,802	817,779	02/25/2022	11/13/2031
66860P-AG-9	Northwoods Capital XVII Ltd WOODS 2018-17A D		D	4	2.C FE	1,151,761	94.3360	1,132,034	1,200,000	1,163,406		5,981			8.524	9.292	JAJO	19,889	95,308	02/25/2022	04/22/2031
670859-AF-4	OCP CLO 2020-20 Ltd OCP 2020-20A D2		D		2.C FE	2,389,250	98.7150	2,467,870	2,500,000	2,400,921		10,488			10.408	11.295	JAJO	59,992	242,997	09/15/2022	10/09/2033
67098D-AW-3	OHA Credit Funding 4 Ltd OAKC 2019-4A CR		D		1.F FE	5,325,667	99.6210	5,299,346	5,319,534	5,321,493		(277)			7.724	7.661	JAJO	79,893	379,460	11/09/2021	10/22/2036
67107F-BJ-5	OZLM VIII Ltd OZLM 2014-8A CRR		D	4	1.G FE	10,666,328	99.5560	10,951,149	11,000,000	10,731,839		57,019			8.815	9.547	JAJO	204,700	900,606	11/29/2022	10/17/2029
67108B-BC-8	OZLM Funding II Ltd OZLMF 2012-2A BR2		D	4	1.F FE	8,921,440	99.8100	9,182,538	9,200,000	8,949,091		39,223			7.952	8.617	JAJO	128,027	543,300	02/28/2023	07/30/2031
67109K-AY-0	OZLM IX Ltd OZLM 2014-9A CRR		D	4	2.C FE	4,739,781	98.8610	4,695,888	4,750,000	4,741,778		966			8.928	8.936	JAJO	85,992	395,986	02/25/2022	10/20/2031
67109Y-AU-8	OHA Credit Partners XII Ltd OAKC 2015-12A DR		D	4	2.C FE	1,983,962	99.4000	1,988,004	2,000,000	1,988,014		2,168			8.574	8.690	JAJO	33,343	159,857	02/25/2022	07/23/2030
67112G-AG-3	OZLM XVIII Ltd OZLM 2018-18A D		D	4	2.C FE	946,500	94.4200	944,199	1,000,000	973,423		4,171			8.506	9.186	JAJO	18,193	78,599	03/25/2019	04/15/2031
67113G-AL-1	OHA Credit Funding 5 Ltd OAKC 2020-5A D		D		2.C FE	1,000,830	99.9540	999,541	1,000,000	1,002,491		(300)			8.657	8.585	JAJO	18,036	80,660	09/20/2021	04/18/2033
67400F-AG-6	Oaktree CLO 2018-1 Ltd OAKCL 2018-1A B		D	4	1.F FE	1,000,500	99.8430	998,428	1,000,000	1,000,151		(104)			7.928	7.868	JAJO	16,076	73,227	01/10/2020	10/20/2030
67402C-AY-2	Oaktree CLO 2019-4 Ltd OAKCL 2019-4A D1R		D		2.A FE	5,000,000	99.3100	4,965,480	5,000,000	5,000,000					9.028	8.994	JAJO	91,532	421,897	09/28/2021	10/20/2032
67402F-AQ-2	Oaktree CLO 2020-1 Ltd OAKCL 2020-1A DR		D		2.C FE	6,000,000	96.1380	5,768,250	6,000,000	6,000,000					8.806	8.787	JAJO	113,009	489,786	05/17/2021	07/15/2034
67577E-AG-6	Octagon 56 Ltd OCT56 2021-1A D		D		2.C FE	2,337,125	95.7700	2,394,250	2,500,000	2,347,318		14,523			8.856	10.091	JAJO	47,354	205,344	08/09/2022	10/15/2034
67592F-AW-9	Octagon Investment Partners 41 OCT41 2019-2A DR		D		2.C FE	1,641,500	97.5370	1,706,899	1,750,000	1,647,768		9,540			8.856	10.031	JAJO	33,148	143,741	08/09/2022	10/15/2033
67707C-AU-2	Oak Hill Credit Partners X-R L OAKC 2014-10RA CR		D		1.F FE	6,358,896	99.4860	6,315,374	6,347,977	6,367,559		(2,877)			7.678	7.555	JAJO	98,831	448,744	10/07/2021	04/20/2034
67707E-BE-3	OHA Credit Funding 2 LTD OAKC 2019-2A DR		D		2.C FE	4,293,042	100.0530	4,301,266	4,299,000	4,293,606		596			8.974	8.969	JAJO	75,011	363,226	02/25/2022	04/21/2034
67707G-AJ-8	OHA Credit Funding 8 Ltd OAKC 2021-8A C		D		1.F FE	603,070	99.2120	644,879	650,000	610,696		5,065			7.557	8.821	JAJO	10,233	45,176	07/26/2022	01/18/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69355D-AE-7	PPM CLO 2018-1 Ltd PPMC 2018-1A C		D	4	1.E FE	1,882,404	99.2260	1,984,516	2,000,000	1,900,756		16,908			7.806	9.151	JAJO	33,391	143,040	11/29/2022	07/15/2031
69356A-AS-1	PPM CLO 4 Ltd PPMC 2020-4A DR		D		2.C FE	4,700,000	94.9940	4,464,737	4,700,000	4,700,000					8.807	8.790	JAJO	86,236	386,252	09/29/2021	10/18/2034
69689C-BC-9	Palmer Square CLO 2015-2 Ltd PLMRS 2015-2A CR2		D	4	2.C FE	4,232,813	99.9610	4,248,355	4,250,000	4,236,261		2,425			8.428	8.468	JAJO	72,631	332,758	08/04/2022	07/20/2030
69915Y-AE-4	Parallel 2018-1 Ltd PARL 2018-1A B		D	4	1.F FE	3,000,000	97.2280	2,916,831	3,000,000	3,000,000					7.428	7.362	JAJO	45,186	204,472	02/05/2018	04/20/2031
69916K-AE-3	Parallel 2021-2 Ltd PARL 2021-2A B		D		1.F FE	4,000,000	99.2390	3,969,556	4,000,000	4,000,000					7.978	7.922	JAJO	64,709	294,934	10/26/2021	10/20/2034
700162-AN-0	Park Avenue Institutional Advi PAIA 2016-1A BR		D	4	1.F FE	983,700	99.3110	993,111	1,000,000	990,618		1,673			7.863	8.025	FMAN	8,319	75,090	11/26/2018	08/23/2031
700162-AQ-3	Park Avenue Institutional Advi PAIA 2016-1A CR		D	4	2.C FE	997,500	94.2830	942,829	1,000,000	998,515		208			8.693	8.651	FMAN	9,196	83,618	02/04/2020	08/23/2031
70017W-AJ-2	Park Avenue Institutional Advi PAIA 2019-1A C		D	4	2.C FE	1,980,212	95.5220	1,910,438	2,000,000	1,986,495		1,845			9.497	9.583	FMAN	24,838	181,610	02/25/2022	05/15/2032
72132U-BG-7	Pikes Peak CLO 3 PIPK 2019-3A DRR		D		2.C FE	5,100,000	98.6340	5,030,349	5,100,000	5,100,000					8.840	8.842	JAJO	85,161	424,599	08/13/2021	10/25/2034
72132Y-AS-4	Pikes Peak CLO 6 PIPK 2020-6A DR2		D		2.C FE	5,375,000	99.5240	5,349,415	5,375,000	5,375,000					8.729	8.652	FMAN	54,739	451,868	04/23/2021	05/18/2034
72133C-AE-2	Pikes Peak CLO 8 PIPK 2021-8A C		D		1.F FE	2,000,000	99.3790	1,987,574	2,000,000	2,000,000					7.678	7.617	JAJO	31,138	141,384	06/11/2021	07/20/2034
72133C-AG-7	Pikes Peak CLO 8 PIPK 2021-8A D		D		2.C FE	1,781,250	97.4200	1,850,976	1,900,000	1,799,277		10,477			8.778	9.848	JAJO	33,819	155,505	08/09/2022	07/20/2034
72133F-AC-9	Pikes Peak CLO 7 PIPK 2021-7A B		D		1.C FE	7,366,515	99.7760	7,483,223	7,500,000	7,380,829		14,314			7.392	7.644	FMAN	53,898	403,511	02/28/2023	02/25/2034
72133P-AE-3	Pikes Peak CLO 5 PIPK 2020-5A C		D	4	1.F FE	4,000,000	99.3600	3,974,404	4,000,000	4,000,000					7.928	7.871	JAJO	64,303	292,906	02/19/2020	04/20/2033
72133P-AG-8	Pikes Peak CLO 5 PIPK 2020-5A D		D	4	2.C FE	3,000,000	98.6570	2,959,701	3,000,000	3,000,000					8.928	8.891	JAJO	54,311	250,097	02/19/2020	04/20/2033
72353P-AB-2	Pioneer Aircraft Finance Ltd PION 2019-1 B		D	4	4.B FE	5,746,885	77.4580	4,398,531	5,678,572	5,710,748		(17,753)			4.948	4.684	MON	12,488	280,976	01/17/2020	06/15/2044
74042E-AA-2	Preferred Term Securities XVII PREFERRED TERM SECS XVII		D		1.B FE	945,930	89.2500	921,109	1,032,055	957,489		4,000			6.022	7.803	MJSD	1,036	59,194	05/26/2021	06/23/2035
74042F-AA-9	Preferred Term Securities XXV PREFERRED TERM SECS XXV		D		1.C FE	1,114,675	85.7080	1,077,991	1,257,743	1,129,181		3,601			5.912	7.832	MJSD	1,239	70,210	03/11/2021	06/22/2037
74042F-AB-7	Preferred Term Securities XXV PREFERRED TERM SECS XXV		D	4	1.D FE	733,044	77.4580	690,339	891,239	750,767		4,293			5.972	8.232	MJSD	1,482	50,103	11/02/2021	06/22/2037
74042H-AB-3	Preferred Term Securities XIX PREFERRED TERM SECS XIX		D	4	1.B FE	1,495,450	78.1250	1,352,614	1,731,346	1,516,286		9,165			6.063	7.754	MJSD	2,916	99,105	02/01/2022	12/22/2035
74042M-AE-6	Preferred Term Securities XXII PRETSL 22-B1 B1		D	4	1.E FE	5,036,208	71.7500	4,883,080	6,805,686	5,352,411		60,037			6.263	9.253	MJSD	11,839	403,371	02/27/2020	09/22/2036
74042M-AG-1	Preferred Term Securities XXII PREFERRED TERM XXII		D	4	1.E FE	3,242,490	71.7500	3,143,901	4,381,743	3,451,790		38,476			6.263	9.232	MJSD	7,623	259,704	02/26/2020	09/22/2036
74042M-AQ-9	Preferred Term Securities XXII PRETSL 22-B3 B3		D	4	1.E FE	2,966,533	71.7500	2,876,335	4,008,829	3,152,825		35,399			6.263	9.253	MJSD	6,974	237,602	02/26/2020	09/22/2036
74042Q-AB-3	Preferred Term Securities XXVI PRETSL 26-A2 A2		D	4	1.F FE	1,075,077	76.1880	1,125,876	1,477,770	1,136,001		14,090			6.003	9.216	MJSD	2,464	89,898	09/23/2020	09/22/2037
74042T-AC-5	Preferred Term Securities XXVI MMCAP 17A A2		D		1.D FE	397,444	76.0000	366,130	481,750	405,735		3,200			6.022	7.959	MJSD	484	27,430	11/03/2021	12/22/2037
74042W-AA-2	Preferred Term Securities XVII PREFERRED TERM XVIII		D		1.C FE	215,192	98.5000	220,303	223,658	220,944		2,527			6.002	7.669	MJSD	224	12,800	06/29/2021	09/23/2035
74042W-AB-0	Preferred Term Securities XVII PRETSL 18-A2 A2		D	4	1.C FE	4,092,796	82.8750	3,795,138	4,579,352	4,171,678		39,344			6.102	7.597	MJSD	4,657	329,840	02/01/2022	09/23/2035
74043C-AB-3	Preferred Term Securities XXIV PREFERRED TERM XXIV		D		1.D FE	2,352,128	75.6670	2,144,309	2,833,889	2,398,309		20,719			6.013	8.039	MJSD	4,733	160,780	01/31/2022	03/22/2037
74923E-AG-3	Rad CLO 5 Ltd RAD 2019-5A DR		D		2.C FE	957,900	100.4940	1,004,940	1,000,000	965,312		5,131			8.810	9.676	JAJO	16,887	82,687	08/09/2022	07/24/2032
74981H-CG-3	Race Point IX CLO Ltd RACEP 2015-9A BR		D	4	1.F FE	3,775,685	97.7700	3,910,804	4,000,000	3,819,600		31,162			7.806	8.991	JAJO	66,784	286,084	11/29/2022	10/15/2030
75009R-AE-3	Rad CLO 14 Ltd RAD 2021-14A C		D		1.F FE	2,127,814	99.4480	2,116,077	2,127,814	2,127,814					7.656	7.615	JAJO	34,843	148,956	11/02/2021	01/15/2035
750103-AG-8	Rad CLO Ltd 2021-15 RAD 2021-15A D		D		2.C FE	5,000,000	96.7810	4,839,050	5,000,000	5,000,000					8.728	8.687	JAJO	88,490	406,689	11/23/2021	01/20/2034
75888E-AJ-7	Regatta XIX Funding Ltd REG19 2022-1A C		D		1.F FE	3,546,356	98.7220	3,501,019	3,546,356	3,546,356					7.616	7.555	JAJO	54,767	249,679	02/17/2022	04/20/2035
75888M-AL-4	Regatta XIV Funding Ltd REG14 2018-3A D		D	4	2.C FE	7,140,964	100.2800	7,164,985	7,145,000	7,142,316		487			8.840	8.852	JAJO	119,309	594,854	02/25/2022	10/25/2031
75888R-AJ-8	Regatta XV Funding Ltd REG15 2018-4A C		D	4	2.C FE	3,004,032	99.2010	2,976,015	3,000,000	3,002,979		(438)			8.940	8.919	JAJO	50,661	252,809	09/29/2021	10/25/2031
77340E-BA-3	Rockford Tower CLO 2017-1 Ltd ROCKT 2017-1A CR2		D		1.F FE	2,487,464	99.6370	2,473,443	2,482,449	2,486,206		(618)			7.778	7.688	JAJO	39,152	178,006	10/07/2021	04/20/2034
77341K-AG-6	Rockford Tower CLO 2021-1 Ltd ROCKT 2021-1A C		D		1.F FE	4,839,885	98.2130	4,750,632	4,837,085	4,839,171		(376)			7.678	7.608	JAJO	75,308	341,943	02/08/2022	07/20/2034
77341K-AJ-0	Rockford Tower CLO 2021-1 Ltd ROCKT 2021-1A D		D		2.C FE	1,375,000	96.4680	1,326,438	1,375,000	1,375,000					8.678	8.636	JAJO	24,195	111,142	05/07/2021	07/20/2034
77342K-AE-0	Rockford Tower CLO 2018-2 Ltd ROCKT 2018-2A C		D	4	1.E FE	712,626	99.5490	726,708	730,000	721,000		1,538			7.878	8.149	JAJO	11,661	53,085	10/08/2020	10/20/2031
77588J-AC-0	Romark Credit Funding II Ltd RCF 2021-2A B		D		1.D FE	650,000	83.2450	541,095	650,000	650,000					2.925	2.925	AO	3,486	19,013	09/02/2021	10/25/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
77588J-AE-6	Romark Credit Funding II Ltd RCF 2021-2A C		D		1.G FE	600,000	81.5310	489,185	600,000	600,000					3.425	3.424	AO	3,768	20,550	09/02/2021	10/25/2039
81124L-AG-9	Sculptor CLO XXVIII Ltd SCUL 28A C		D		1.F FE	999,000	98.3990	983,987	1,000,000	996,547		307			8.078	8.092	JAJO	16,380	74,747	02/09/2022	01/20/2035
81881C-AC-1	Shackleton 2018-XII Clo Ltd SHACK 2018-12A B		D	4	1.B FE	2,783,514	99.6830	2,791,121	2,800,000	2,800,000					7.328	5.445	JAJO	41,606	188,001	01/17/2020	07/20/2031
827304-AA-4	Project Silver SLVRR 2019-1 A		D	4	2.A FE	10,587,439	84.6690	8,964,284	10,587,471	10,587,557		13			3.967	3.998	MON	18,667	420,005	06/27/2019	07/15/2044
82812L-AG-4	Silver Rock CLO II Ltd SLVRK 2021-2A C		D		1.F FE	10,092,712	99.1740	10,009,387	10,092,712	10,092,712					8.078	8.024	JAJO	165,319	754,397	11/23/2021	01/20/2035
83438J-AA-4	Soloso CDO 2007-1 Ltd SLOSO 2007-1A A1LA		D	4	1.E FE	4,756,774	85.3850	4,547,596	5,325,989	4,823,898		(53,603)			5.928	7.784	JAJO	72,795	277,418	02/18/2021	10/07/2037
83438L-AA-9	SOLRR Aircraft 2021-1 Limited SOLRR 2021-1 A		D		1.E FE	16,609,873	87.1890	14,482,244	16,610,230	16,613,909		(510)			2.636	2.641	MON	19,460	437,064	11/05/2021	10/15/2046
83438L-AB-7	SOLRR Aircraft 2021-1 Limited SOLRR 2021-1 B		D		2.B FE	2,658,871	84.5660	2,248,528	2,658,912	2,659,321		(62)			3.432	3.453	MON	4,056	91,253	11/05/2021	10/15/2046
83609T-AC-1	Sound Point CLO XVIII Ltd SNDPT 2017-4A A2A		D	4	1.B FE	4,509,090	98.9730	4,552,735	4,600,000	4,600,000					7.078	5.223	JAJO	66,020	297,199	01/17/2020	01/21/2031
85572R-AA-7	Start Ltd/Bermuda STARR 2018-1 A		D	2	2.A FE	7,916,297	90.8440	7,258,567	7,990,127	7,957,477		19,385			4.089	4.462	MON	14,521	326,716	06/15/2018	05/15/2043
85573L-AA-9	Start II LTD STARR 2019-1 A		D	2	2.A FE	8,817,908	90.3350	8,134,003	9,004,296	8,857,310		41,500			4.089	5.005	MON	16,364	350,225	03/16/2023	03/15/2044
85817E-AG-8	Steele Creek CLO 2019-2 LTD STCR 2019-2A D		D	4	2.C FE	1,988,868	97.2140	1,944,286	2,000,000	1,989,995		776			10.006	10.138	JAJO	42,803	187,531	02/25/2022	07/15/2032
860444-AQ-1	Stewart Park CLO Ltd STWRT 2015-1A BR		D	4	1.B FE	5,153,379	98.9950	5,197,217	5,250,000	5,250,000					7.026	5.209	JAJO	78,895	334,075	01/17/2020	01/15/2030
860444-AS-7	Stewart Park CLO Ltd STWRT 2015-1A CR		D	4	1.F FE	939,500	98.4660	984,658	1,000,000	970,710		5,459			7.456	8.231	JAJO	15,947	67,982	10/24/2019	01/15/2030
87244C-AL-0	TIAA Churchill Middle Market C CHMML 2016-1A BR		D	4	1.C FE	993,407	98.8880	988,881	1,000,000	996,533		829			7.828	7.931	JAJO	15,873	72,213	02/25/2022	10/20/2030
87244C-AN-6	TIAA Churchill Middle Market C CHMML 2016-1A CR		D	4	1.F FE	3,662,325	97.7830	3,587,918	3,669,273	3,665,218		1,141			8.578	8.578	JAJO	63,823	292,870	09/29/2021	10/20/2030
87244C-AQ-9	TIAA Churchill Middle Market C CHMML 2016-1A DR		D	4	2.C FE	977,761	93.7770	937,773	1,000,000	984,924		3,725			9.578	10.101	JAJO	19,422	89,956	02/25/2022	10/20/2030
87244D-AP-9	Wind River 2013-1 CLO Ltd WINDR 2013-1A CR		D	4	2.B FE	5,855,542	100.0080	5,875,482	5,875,000	5,860,109		2,278			9.328	9.374	JAJO	111,124	513,593	02/25/2022	07/20/2030
87248K-AQ-7	TICP CLO V 2016-1 Ltd TICP 2016-5A DR		D	4	2.C FE	730,570	100.0100	750,073	750,000	732,954		2,384			8.815	9.414	JAJO	13,957	47,550	02/28/2023	07/17/2031
87248T-AN-5	TICP CLO VII Ltd TICP 2017-7A BR		D	4	1.C FE	5,899,200	99.8400	5,990,370	6,000,000	5,982,297		1,617			7.356	7.382	JAJO	94,400	401,825	10/21/2020	04/15/2033
87249A-AE-5	TICP CLO IX Ltd TICP 2017-9A C		D	4	1.F FE	4,398,200	98.9210	4,352,537	4,400,000	4,401,437		(676)			7.558	7.484	JAJO	67,433	305,691	02/09/2021	01/20/2031
87249A-AG-0	TICP CLO IX Ltd TICP 2017-9A D		D	4	2.C FE	1,799,977	100.2070	1,803,728	1,800,000	1,800,006		(157)			8.578	8.534	JAJO	31,309	143,670	03/24/2021	01/20/2031
87249Q-AE-0	TICP CLO XI Ltd TICP 2018-11A C		D		1.E FE	2,802,800	100.1800	2,805,048	2,800,000	2,797,816		195			7.828	7.791	JAJO	44,445	202,196	02/22/2021	10/20/2031
87249Q-AG-5	TICP CLO XI Ltd TICP 2018-11A D		D		2.C FE	1,000,700	99.8070	998,071	1,000,000	1,000,216		(124)			8.728	8.682	JAJO	17,698	81,338	02/09/2022	10/20/2031
87250R-AD-6	TICP CLO XV Ltd TICP 2020-15A D		D	4	2.C FE	2,000,000	99.3550	1,987,100	2,000,000	2,000,000					8.828	8.791	JAJO	35,802	164,703	01/23/2020	04/20/2033
87267J-AB-9	TruPS Financials Note Securiti TFINS 2018-2A A2		D	4	1.G FE	16,000,000	92.4170	14,786,667	16,000,000	16,000,000					7.860	8.037	MJSD	10,480	1,227,237	11/20/2018	09/30/2039
87268R-AA-2	TruPS Financials Note Securiti TFINS 2019-2A A1		D	4	1.B FE	12,492,648	97.0000	12,303,308	12,683,823	12,506,615		10,385			7.949	8.162	FMAN	95,217	964,477	08/16/2022	02/28/2039
87268R-AB-0	TruPS Financials Note Securiti TFINS 2019-2A A2		D	4	1.F FE	2,000,000	93.6670	1,873,333	2,000,000	2,000,000					8.499	8.459	FMAN	16,053	163,235	12/18/2019	02/28/2039
874777-AE-5	Tallman Park CLO Ltd TALPK 2021-1A C		D		1.F FE	1,002,500	99.4360	994,362	1,000,000	1,004,467		(636)			7.628	7.476	JAJO	15,468	70,185	09/07/2021	04/20/2034
88432F-BC-2	THL Credit Wind River 2015-1 C WINDR 2015-1A C1		D	4	1.E FE	1,200,336	99.0020	1,232,572	1,245,000	1,205,907		5,571			7.828	8.614	JAJO	19,762	69,566	02/28/2023	10/20/2030
88606W-AA-0	Thunderbolt Aircraft Lease Ltd TBOLT 2017-A A		D	2	2.A FE	5,475,698	94.2480	5,159,906	5,474,811	5,478,927		(11,375)			4.212	3.963	MON	10,249	230,599	09/14/2021	05/17/2032
886313-AG-0	TIAA Churchill Middle Market C CHMML 2016-1A ER		D	4	3.C FE	3,613,541	92.8380	3,597,476	3,875,000	3,692,140		32,260			13.648	15.394	JAJO	107,240	508,482	12/06/2022	10/20/2030
894135-AA-0	Trapeza Cdo Xiii Ltd TRAP 2007-13A A1		D	4	1.A FE	844,938	90.7500	874,822	963,991	872,250		4,558			5.907	8.350	FMAN	8,384	52,493	08/06/2020	11/09/2042
894135-AE-2	Trapeza Cdo Xiii Ltd TRAP 2007-13A A3		D		1.C FE	1,148,000	73.0000	1,022,000	1,400,000	1,170,926		9,218			6.058	8.009	FMAN	12,486	78,366	11/03/2021	11/09/2042
89413G-AA-6	Trapeza Cdo Xii Ltd TRAP 2007-12A A1		D	4	1.A FE	1,039,134	90.7500	1,008,571	1,111,373	1,056,840		6,780			5.974	7.762	JAJO	16,046	57,565	11/15/2021	04/06/2042
89413G-AC-2	Trapeza Cdo Xii Ltd TRAP 2007-12A A2		D		1.B FE	9,424,926	78.6250	8,978,975	11,420,000	9,682,306		88,395			6.034	7.988	JAJO	166,539	598,460	09/24/2021	04/06/2042
89624U-AG-7	Trimaran Cavu 2021-2 Ltd CAVU 2021-2A C		D		1.F FE	3,546,356	99.1970	3,517,861	3,546,356	3,546,356					8.090	8.076	JAJO	54,194	268,287	10/08/2021	10/25/2034
89640X-AS-5	TRINITAS CLO IV LTD TRNTS 2016-4A CR		D	4	1.F FE	1,990,000	99.8110	1,996,226	2,000,000	1,993,499		1,216			8.107	8.166	JAJO	33,779	150,168	08/07/2018	10/18/2031
89640X-AT-3	TRINITAS CLO IV LTD TRNTS 2016-4A DR		D	4	2.C FE	4,455,000	96.7750	4,354,875	4,500,000	4,473,425		4,384			9.017	9.166	JAJO	84,535	379,397	08/07/2018	10/18/2031
89640Y-BG-8	Trinitas CLO VI Ltd TRNTS 2017-6A DR2		D		2.C FE	2,290,080	95.1080	2,567,908	2,700,000	2,334,968		37,515			9.390	12.547	JAJO	47,890	239,846	10/07/2022	01/25/2034
89640Y-BL-7	Trinitas CLO VI Ltd TRNTS 2017-6A DR4		D		2.C FE	1,651,188	98.7320	1,629,078	1,650,000	1,649,140		133			9.890	9.929	JAJO	30,825	154,937	02/09/2022	01/25/2034
89641H-AY-6	Trinitas CLO XI Ltd TRNTS 2019-11A D1R		D		2.B FE	3,100,000	98.6680	3,058,711	3,100,000	3,100,000					8.856	8.838	JAJO	58,719	254,626	08/20/2021	07/15/2034
89641J-AG-1	Trinitas Clo IX Ltd TRNTS 2018-9A D		D	4	2.C FE	8,849,656	92.8670	8,358,012	9,000,000	8,901,511		14,641			9.128	9.384	JAJO	166,583	768,540	02/25/2022	01/20/2032
89642J-AE-5	Trinitas CLO XVII Ltd TRNTS 2021-17A C		D		1.F FE	3,900,992	98.2140	3,831,328	3,900,992	3,900,992					7.978	7.922	JAJO	63,107	287,634	09/17/2021	10/20/2034
89642J-AG-0	Trinitas CLO XVII Ltd TRNTS 2021-17A D		D		2.C FE	2,000,000	97.8750	1,957,500	2,000,000	2,000,000					9.178	9.147	JAJO	37,221	171,800	09/17/2021	10/20/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89642R-AG-2	Trinitas Clo VIII Ltd TRNTS 2018-8A D		D	4	2.C FE	4,000,000	93.1830	3,727,304	4,000,000	4,000,000					8.778	8.738	JAJO	71,198	327,379	06/12/2018	07/20/2031
89707Y-AC-8	Tropic CDO IV Ltd TROPC 2004-4A A3L		D		1.G FE	1,537,500	77.6900	1,553,800	2,000,000	1,596,595		33,615			6.655	10.349	JAJO	28,471	119,784	07/21/2022	04/15/2035
89708B-AB-9	Tropic CDO V Ltd TROPC 2006-5A A1L2		D		1.E FE	501,695	79.8130	443,060	555,126	488,732		(16,105)			5.976	8.712	JAJO	7,095	29,431	02/01/2022	07/15/2036
89708B-AC-7	Tropic CDO V Ltd TROPC 2006-5A A1LB		D		2.A PL	25,345,000	68.0000	25,160,000	37,000,000	26,704,837		418,155			6.056	10.004	JAJO	479,255	1,991,542	05/08/2021	07/15/2036
89821J-AA-6	TruPS Financials Note Securiti TFINS 2019-1A A1		D	4	1.C FE	1,461,403	95.2500	1,391,986	1,461,403	1,461,403					7.694	7.652	FMAN	18,741	105,229	02/08/2019	02/02/2039
89822P-AA-1	TruPS Financials Note Securiti TFINS 2020-1A A1		D	4	1.C FE	24,090,130	94.8330	22,845,473	24,090,130	24,090,130					3.320	3.380	JAJO	168,896	800,027	10/01/2020	04/15/2040
89822P-AB-9	TruPS Financials Note Securiti TFINS 2020-1A A2		D	4	1.G FE	1,700,000	92.0000	1,564,000	1,700,000	1,700,000					4.121	4.200	JAJO	15,042	70,057	10/01/2020	04/15/2040
92331L-AY-6	Venture XXII CLO Ltd VENTR 2015-22A CR		D	4	1.D FE	1,000,000	96.6700	966,695	1,000,000	1,000,000					7.556	7.513	JAJO	16,161	68,993	01/26/2018	01/15/2031
92331V-AG-3	Venture 31 CLO Ltd VENTR 2018-31A C1		D	4	1.D FE	4,700,000	95.1480	4,471,937	4,700,000	4,700,000					7.628	7.566	JAJO	72,697	329,869	02/23/2018	04/20/2031
92331V-AJ-7	Venture 31 CLO Ltd VENTR 2018-31A D		D	4	2.B FE	4,455,000	88.5160	3,983,216	4,500,000	4,479,643		2,926			8.498	8.567	JAJO	77,543	355,526	02/23/2018	04/20/2031
92331X-AN-4	Venture 35 CLO Ltd VENTR 2018-35A D		D	4	2.A FE	4,913,858	91.1020	4,555,090	5,000,000	4,933,536		10,069			9.174	9.480	JAJO	89,191	429,977	02/25/2022	10/22/2031
92332T-AF-9	Venture 39 CLO Ltd VENTR 2020-39A D		D	4	2.C FE	4,000,000	98.2040	3,928,156	4,000,000	4,000,000					9.906	9.911	JAJO	84,750	371,017	02/25/2020	04/15/2033
92557D-AL-9	Vibrant CLO XIII Ltd VIBR 2021-13A C		D		2.C FE	4,995,500	98.6940	4,934,715	5,000,000	5,005,888		(2,134)			9.506	9.477	JAJO	101,660	443,549	04/21/2021	07/15/2034
92558W-AE-2	Vibrant CLO XII Ltd VIBR 2021-12A B1		D		1.F FE	1,418,542	99.2380	1,407,728	1,418,542	1,418,542					7.878	7.821	JAJO	22,660	103,156	02/18/2021	01/20/2034
92558W-AG-7	Vibrant CLO XII Ltd VIBR 2021-12A C		D		2.C FE	3,996,808	97.7100	3,908,380	4,000,000	4,003,294		(715)			9.328	9.284	JAJO	75,659	349,684	02/18/2021	01/20/2034
92914R-BL-5	Voya CLO 2014-4 Ltd VOYA 2014-4A A2RB		D	4	1.C FE	9,577,900	93.4360	8,876,420	9,500,000	9,542,609		(8,456)			4.530	4.432	JAJO	92,047	430,350	01/17/2020	07/14/2031
92915C-AW-4	Voya CLO 2016-1 Ltd VOYA 2016-1A CR		D	4	2.C FE	4,000,000	93.5140	3,740,556	4,000,000	4,000,000					8.327	8.279	JAJO	67,545	310,477	01/23/2018	01/20/2031
92919A-AG-9	Voya CLO 2021-2 Ltd VOYA 2021-2A D		D		2.C FE	5,000,000	98.3560	4,917,790	5,000,000	5,000,000					8.928	8.893	JAJO	90,518	416,828	09/20/2021	10/20/2034
94860L-AE-5	Wehle Park CLO Ltd WEHPK 2022-1A C		D		1.F FE	8,000,000	98.8360	7,906,864	8,000,000	8,000,000					7.662	7.605	JAJO	119,186	571,445	02/25/2022	04/21/2035
94949J-AG-0	Wellfleet CLO 2018-2 Ltd WELF 2018-2A C		D	4	2.C FE	3,960,292	94.6660	3,786,624	4,000,000	3,974,165		3,791			8.878	9.009	JAJO	72,009	331,434	02/25/2022	10/20/2031
94949L-AS-9	Wellfleet CLO 2016-2 Ltd WELF 2016-2A CR		D	4	2.A FE	6,023,144	99.9290	5,995,740	6,000,000	6,012,716		(4,957)			8.628	8.489	JAJO	104,972	481,943	11/16/2021	10/20/2028
94950H-AE-5	Wellfleet CLO 2017-3 Ltd WELF 2017-3A B		D	4	1.E FE	2,000,000	96.3410	1,926,818	2,000,000	2,000,000					7.615	7.568	JAJO	32,152	139,415	12/07/2017	01/17/2031
94950J-AE-1	Wellfleet CLO 2018-1 Ltd WELF 2018-1A C		D	4	1.F FE	4,856,250	98.5600	4,927,980	5,000,000	4,922,395		15,309			7.615	8.002	JAJO	80,379	348,538	05/30/2019	07/17/2031
98885G-AE-8	Zais CLO 8 Ltd ZAIS8 2018-1A C		D	4	1.C FE	1,800,000	99.6700	1,794,051	1,800,000	1,800,000					7.406	7.356	JAJO	28,513	121,458	02/06/2018	04/15/2029
98887Y-AE-7	Zais Clo 11 Ltd ZAIS 2018-11A B		D	4	1.B FE	1,000,000	99.0520	990,515	1,000,000	1,000,000					7.928	7.871	JAJO	16,076	73,227	11/16/2018	01/20/2032
98955R-AH-2	Owl Rock CLO II Ltd OR 2019-2A BR		D		1.C FE	6,999,951	98.1550	6,870,815	7,000,000	7,000,000					7.578	7.515	JAJO	107,563	487,739	02/23/2022	04/20/2033
BCC2CT-E4-6	Palmerston Park CLO DAC PALMP 1A CNE		B		1.G FE	472,926	98.8300	436,356	441,521	441,740		(36)		13,412	7.275	7.226	JAJO	6,692	26,223	07/27/2021	04/18/2030
BCC2FP-CR-2	Marlay Park CLO DAC MRLPK 1A B		B		1.E FE	1,055,891	96.3140	956,806	993,421	991,871		299		30,080	5.515	5.509	JAJO	11,718	41,320	07/23/2021	10/15/2030
BCC2IO-DM-4	Phoenix Park CLO DAC PHNXP 1A CR		B		2.C FE	586,666	96.2930	531,444	551,901	552,744		(323)		16,806	7.402	7.348	JAJO	7,149	34,452	03/31/2021	10/29/2031
BCC2L1-MI-7	Contego Clo VII DAC CONTE 7A D		B	4	2.B FE	3,548,550	97.8000	3,238,567	3,311,404	3,311,404				100,513	7.952	7.900	JAJO	51,202	219,582	09/16/2020	05/14/2032
BCC2M1-50-4	Jubilee CLO 2019-XXIII DAC JUBIL 2019-23A C		B		1.F FE	5,532,779	96.8360	4,809,962	4,967,107	4,984,974		(4,811)		151,911	6.365	6.230	JAJO	67,622	249,038	02/19/2021	06/15/2032
BCC2QL-8V-5	Henley CLO IV DAC HNLY 4A D		B		2.B FE	7,140,877	93.6400	6,201,572	6,622,809	6,636,281		(1,859)		201,623	6.956	6.889	JAJO	87,018	380,243	01/28/2021	04/25/2034
BCC2QM-7Y-8	Anchorage Capital Europe CLO 2 ANCHE 4A D		B		2.C FE	2,842,142	95.9730	2,648,370	2,759,504	2,750,137		1,680		83,371	7.156	7.218	JAJO	37,300	163,957	02/08/2022	04/25/2034
BCC2QM-IE-0	Contego CLO IV DAC CONTE 4A B1R		B		1.C FE	2,429,809	96.9220	2,139,657	2,207,603	2,207,603				67,009	5.302	5.208	JAJO	22,759	88,028	01/29/2021	01/23/2030
BCC2QM-IK-6	Contego CLO IV DAC CONTE 4A CR		B		1.F FE	2,392,087	96.0810	2,121,080	2,207,603	2,207,603				67,009	5.902	5.816	JAJO	25,335	101,242	01/29/2021	01/23/2030
BCC2QP-61-4	Avoca CLO XXII DAC AVOCA 22A B2		B		1.C FE	10,022,961	87.8720	8,001,970	9,106,362	9,106,362				276,411	1.650	1.652	JAJO	31,721	148,257	01/29/2021	04/15/2035
BCC2QP-62-2	Avoca CLO XXII DAC AVOCA 22A C		B		1.F FE	9,415,509	94.4550	8,080,117	8,554,462	8,554,462				259,659	5.965	5.917	JAJO	109,142	394,431	01/29/2021	04/15/2035
BCC2QP-63-0	Avoca CLO XXII DAC AVOCA 22A D		B		2.C FE	4,033,872	93.4680	3,430,406	3,670,140	3,670,140				111,402	6.865	6.831	JAJO	53,890	202,168	01/29/2021	04/15/2035
BCC2QS-YG-4	CVC Cordatus Loan Fund IV DAC CORDA 4A CRRR		B		1.F FE	6,043,280	96.3900	5,330,394	5,530,045	5,530,045				167,857	6.062	5.932	FMAN	37,248	276,369	02/05/2021	02/22/2034
BCC2QS-YJ-8	CVC Cordatus Loan Fund IV DAC CORDA 4A DRRR		B		2.C FE	9,592,048	94.8040	8,321,363	8,777,429	8,777,429				266,427	7.062	6.948	FMAN	68,874	525,850	02/05/2021	02/22/2034
BCC2QX-4W-1	Providus CLO V DAC PRVD 5A B2		B		1.C FE	5,414,641	87.5730	4,349,859	4,967,107	4,967,107				150,770	1.600	1.545	FMAN	10,155	78,068	02/18/2021	02/15/2035
BCC2QX-52-6	Providus CLO V DAC PRVD 5A D		B		2.C FE	3,609,761	94.0130	3,113,161	3,311,404	3,311,404				100,513	6.952	6.795	FMAN	30,055	192,766	02/18/2021	02/15/2035
BCC2R3-FU-8	Arbour CLO IV DAC ARBR 4A DRR		B		2.C FE	2,422,442	93.6300	2,066,968	2,207,603	2,211,771		(1,169)		67,268	7.065	6.990	JAJO	33,360	125,949	05/13/2021	04/15/2034
BCC2R3-UL-1	Griffith Park CLO DAC GRIPK 1A BRR		B		1.E FE	1,129,650	96.4830	1,064,985	1,103,801	1,103,801				33,504	6.084	5.933	FMAN	7,648	55,234	01/28/2022	11/21/2031
BCC2R4-KN-6	Aurium CLO V Designated Activi ACLO 5A CR		B		1.F FE	2,847,340	96.5350	2,983,547	3,090,644	2,939,178		25,655		66,183	6.335	7.457	JAJO	41,334	125,048	01/20/2023	04/17/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
BCC2R9-A3-0	Carlyle Euro CLO 2019-1 DAC CGMSE 2019-1A BR		B		1.F FE	4,705,384	95.2510	4,205,506	4,415,206	4,411,505		1,084		133,807	6.325	6.318	MJSD	13,187	240,895	03/16/2021	03/15/2032
BCC2RD-PH-4	Avoca CLO XIII DAC AVOCA 13A DRR		B		2.C FE	6,370,488	93.8490	5,542,112	5,905,338	5,905,338				179,248	7.265	7.237	JAJO	91,763	348,853	03/30/2021	04/15/2034
BCC301-42-3	Aurium CLO VI DAC ACLO 6A DR		B		2.C FE	4,361,072	93.0560	4,519,495	4,856,727	4,506,427		43,882		101,474	7.262	8.716	FMAN	39,188	299,824	01/19/2023	05/22/2034
BCC305-3S-8	Ares European CLO XI DAC ARESE 11A DR		B		2.B FE	13,289,679	96.6120	11,730,452	12,141,816	12,141,816				368,548	7.265	7.166	JAJO	188,672	716,936	04/21/2021	04/15/2032
BCC305-ZZ-7	Sculptor European Clo II DAC OZLME 2A CR		B		1.F FE	11,477,450	96.3300	10,101,295	10,486,114	10,486,114				318,292	6.415	6.374	JAJO	143,880	530,278	04/21/2021	04/15/2034
BCC306-00-0	Sculptor European Clo II DAC OZLME 2A DR		B		2.C FE	5,738,725	94.5230	4,955,890	5,243,057	5,243,057				159,146	7.565	7.541	JAJO	84,836	325,273	04/21/2021	04/15/2034
BCC30G-DF-1	Aqueduct European CLO 3-2019 D AQUE 2019-3A CR		B		1.F FE	7,275,902	94.4150	6,252,899	6,622,809	6,622,809				201,026	6.002	5.830	FMAN	51,896	322,871	06/15/2021	08/15/2034
BCC30R-YG-2	Madison Park Euro Funding IX D CADOG 9A DR		B		2.C FE	3,670,153	94.0770	3,946,025	4,194,446	3,801,467		45,714		85,600	7.165	9.187	JAJO	64,280	195,992	01/19/2023	07/15/2035
BCC30Y-M6-2	Blackrock European Clo III Des BECLO 3A DR		B		2.C FE	2,994,072	91.0300	3,114,851	3,421,785	3,099,070		35,214		69,784	6.972	9.017	JAJO	49,039	155,797	01/19/2023	07/19/2035
BCC312-GN-1	Avoca CLO XXIV DAC AVOCA 24A CR		B		1.F FE	3,635,703	94.4450	3,127,469	3,311,404	3,311,404				100,513	5.965	5.917	JAJO	42,248	152,683	06/09/2021	07/15/2034
BCC312-GP-6	Avoca CLO XXIV DAC AVOCA 24A DR		B		2.B FE	3,878,083	93.8860	3,316,198	3,532,165	3,532,165				107,214	6.965	6.932	JAJO	52,620	198,091	06/09/2021	07/15/2034
BCC313-LD-5	CIFC European Funding CLO IV D CIFCE 4A C		B		1.F FE	1,306,550	95.3920	1,368,821	1,434,942	1,349,241		12,309		30,382	6.075	7.253	JAJO	18,161	55,451	01/20/2023	08/18/2035
BCC313-LH-6	CIFC European Funding CLO IV D CIFCE 4A D		B		2.C FE	1,968,430	93.9390	2,073,809	2,207,603	2,031,404		17,231		45,742	7.075	8.679	JAJO	32,539	101,936	01/19/2023	08/18/2035
BCC315-82-9	Dryden 52 Euro CLO 2017 DAC DRYD 2017-52X CR		B		1.F FE	8,477,347	95.2200	7,357,255	7,726,610	7,726,610				234,531	6.152	5.976	FMAN	62,058	387,535	06/11/2021	05/15/2034
BCC31B-ZG-5	Rockfield Park CLO DAC RKFPK 1A C		B		2.C FE	3,293,378	93.0600	2,850,470	3,063,049	3,063,049				92,975	6.965	6.933	JAJO	45,631	171,699	06/30/2021	07/16/2034
BCC31T-7M-4	Henley CLO V DAC HNLY 5A C		B		1.F FE	3,948,330	96.3530	3,562,864	3,697,735	3,697,735				112,240	6.256	6.222	JAJO	43,696	186,404	07/30/2021	10/25/2034
BCC31Y-WY-9	Avondale Park CLO DAC AVDPK 1A DR		B		2.C FE	3,185,728	92.1930	2,747,604	2,980,264	2,980,264				90,462	7.088	7.115	MJSD	7,041	184,521	08/06/2021	09/20/2034
BCC31Y-XF-9	Voya Euro CLO V DAC VOYE 5A D		B		2.B FE	3,936,860	93.6940	4,136,783	4,415,206	4,067,750		39,294		91,596	7.065	8.692	JAJO	66,719	202,119	01/19/2023	04/15/2035
BCC32H-4Q-3	Anchorage Capital Europe CLO 5 ANCHE 5A D		B		2.C FE	12,168,975	91.7670	10,635,672	11,589,916	11,589,916				351,796	7.165	7.134	JAJO	177,617	672,789	09/27/2021	07/15/2034
BCC32N-03-5	Aqueduct European CLO 5-2020 D AQUE 2020-5A CR		B		1.F FE	11,724,566	94.8730	10,472,129	11,038,015	11,038,015				335,044	5.993	5.918	JAJO	134,139	516,133	09/22/2021	04/20/2034
BCC32N-CF-5	ARBOUR CLO VIII DAC ARBR 8A B2R		B		1.C FE	7,305,788	88.4610	6,151,561	6,953,949	6,953,949				211,078	2.050	2.055	JAJO	30,095	140,661	09/24/2021	10/15/2034
BCC32Q-RN-5	Ares European CLO XII DAC ARESE 12A CR		B		1.F FE	11,643,161	95.3660	10,463,376	10,971,787	10,971,787				333,034	5.993	5.917	JAJO	133,334	513,037	09/24/2021	04/20/2032
BCC32Q-RR-6	Ares European CLO XII DAC ARESE 12A DR		B		2.C FE	5,856,721	95.0300	5,244,707	5,519,007	5,519,007				167,522	6.993	6.932	JAJO	78,261	313,281	09/24/2021	04/20/2032
BCC32S-SC-4	Carlyle Euro CLO 2021-2 DAC CGMSE 2021-2A B		B		1.G FE	5,806,527	94.8700	5,235,860	5,519,007	5,519,007				167,522	6.215	6.169	JAJO	73,365	268,085	09/27/2021	10/15/2035
BCC32Y-Z5-8	Deer Park CLO DAC DERPK 1A CR		B		1.F FE	9,695,739	95.1360	8,820,909	9,271,933	9,271,933				281,437	6.065	6.017	JAJO	120,279	436,513	10/05/2021	10/15/2034
BCC33B-15-4	Barings Euro CLO 2020-1 DAC BABSE 2020-1A CR		B		1.F FE	3,433,358	95.1000	3,149,139	3,311,404	3,311,404				100,513	6.302	6.221	JAJO	40,578	165,513	10/24/2021	10/21/2034
BCC33B-18-8	Barings Euro CLO 2020-1 DAC BABSE 2020-1A DR		B		2.C FE	25,030,269	89.8340	21,319,235	23,731,732	23,731,732				720,344	7.402	7.341	JAJO	341,566	1,448,528	10/24/2021	10/21/2034
BCC33D-H7-9	Jubilee CLO 2021-XXV DAC JUBIL 2021-25A C1		B		1.G FE	3,476,689	95.2820	3,155,179	3,311,404	3,311,404				100,513	6.215	6.169	JAJO	44,019	160,776	10/27/2021	10/15/2035
BCC359-3B-2	Avoca CLO XXVI DAC AVOCA 26A C		B		1.F FE	5,662,258	95.7690	5,285,509	5,519,007	5,519,007				167,522	6.365	6.323	JAJO	75,136	275,970	02/23/2022	04/15/2035
BCC359-3C-0	Avoca CLO XXVI DAC AVOCA 26A D		B		2.C FE	5,662,258	92.6940	5,115,772	5,519,007	5,519,007				167,522	7.465	7.441	JAJO	88,121	336,390	02/23/2022	04/15/2035
BCC36X-Z9-8	Clonmore Park CLO DAC CLONP 1A B1		B		1.C FE	13,983,449	100.0230	15,456,806	15,453,221	15,453,221		272,096		482,702	7.664	7.313	FMAN	134,883	1,155,158	07/20/2022	08/21/2035
BCC377-2M-1	Madison Park Euro Funding XX D MDPKE 20A D		B		2.C FE	1,958,304	100.2780	2,213,729	2,207,603	2,181,142		21,997		67,291	10.055	10.358	JAJO	47,478	206,312	07/29/2022	10/15/2036
BCC38S-F5-7	Penta CLO PENTA 2023-14A C		B		1.F FE	8,130,346	100.1570	8,291,467	8,278,511	8,278,511				148,165	7.815	7.798	JAJO	138,379	357,396	01/27/2023	04/15/2036
G6179R-AB-1	MMcapS Funding XVIII Ltd MMCAPS FUND XVIII LTD		D		1.C FE	1,138,500	80.5000	1,106,875	1,375,000	1,170,223		9,545			5.972	7.084	MJSD	1,369	78,134	11/03/2021	12/26/2039
G72219-AB-7	Preferred Term Securities XXVI PREFERRED TERM SECS XXVI		D		1.F FE	2,509,244	76.1880	2,267,232	2,975,858	2,562,103		19,330			5.992	7.044	MJSD	2,972	168,533	11/03/2021	09/22/2037
G72221-AB-3	Preferred Term Securities XXII PRETSL 22-A2 A2		D	4	1.B FE	4,023,541	79.0630	3,701,658	4,681,939	4,107,723		33,146			6.033	7.756	MJSD	7,846	266,579	10/25/2021	09/22/2036
G8867K-AB-9	Tiger Global Private Investmen Tiger Global Private Investmen		D		1.G PL	12,659,709	99.0300	12,536,910	12,659,709	12,659,708					6.580	6.722	MJSD	6,847	859,052	05/12/2022	05/13/2027
G8867L-AB-7	Tiger Global Private Investmen Tiger Global Private Investmen		D		1.G PL	13,454,298	99.0300	13,323,791	13,454,298	13,454,298					6.580	6.722	MJSD	7,276	899,149	05/12/2022	05/13/2027
G9012R-AB-6	Trapeza Cdo Xii Ltd TRAP 2007-12X A2		D		1.B FE	4,169,416	78.6250	3,972,135	5,052,000	4,283,214		39,042			6.034	7.652	JAJO	73,674	264,748	09/24/2021	04/06/2042
G93128-AA-3	Vista Equity Partners Fund VII VEPF VII TRANCHE A Loans PIK		D		1.F PL	6,934,821	100.0600	6,971,501	6,967,321	6,937,101		2,280			9.880	10.128	FMAN	66,923	467,321	11/30/2023	02/28/2028
N0705V-CX-0	Ares European CLO ARESE 7A BR		B		1.F FE	1,799,714	97.4850	1,883,070	1,931,653	1,858,262		18,725		39,823	5.965	7.368	JAJO	24,645	72,545	01/18/2023	10/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
07448@-AA-3	Latitude Australian Auto AUSTRALIAN AUTO LOANS TRUST		B		2.A PL	4,734,213	99.7500	4,213,506	4,224,066	4,224,066				(510,146)	4.500	9.665	MON	7,920	349,294	02/14/2023	12/19/2026
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						4,649,821,609	XXX	4,401,031,903	4,691,287,636	4,645,217,077	(251,844)	5,747,098	205,436	13,321,233	XXX	XXX	XXX	41,917,224	251,118,186	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						17,805,096,127	XXX	16,101,798,929	17,797,573,309	17,692,573,050	266,780	(13,298,570)	40,454,633	43,355,954	XXX	XXX	XXX	144,035,540	739,212,359	XXX	XXX
29379V-BN-2	Enterprise Products Operating Junior Subordinated			2	2.B FE	2,942,500	96.1420	2,884,260	3,000,000	2,943,513		178			5.250	5.357	FA	59,063	157,500	03/15/2018	08/16/2077
949746-NL-1	Wells Fargo & Co Junior Subordinated				2.B FE	9,205,950	101.5430	7,615,747	7,500,000	9,193,078		(4,188)			5.950	4.807	JD	19,833	446,250	03/30/2020	12/01/2086
064159-VJ-2	Bank of Nova Scotia/The Junior Subordinated		A	2	2.C FE	31,990,000	95.7100	33,498,500	35,000,000	31,991,614		746			4.900	5.399	MJSD	128,625	1,715,000	10/12/2022	03/04/2124
97263C-AA-9	Wilton RE Ltd Subordinated		A	2	3.A FE	18,000,000	88.9380	16,008,750	18,000,000	18,000,000					6.000	6.000	AO	207,000	1,080,000	10/15/2020	04/22/2124
05565Q-DU-9	BP Capital Markets PLC Subordinated		D	2	2.A FE	12,000,000	98.6120	11,833,440	12,000,000	12,000,000					4.375	4.375	MS	144,375	525,000	06/17/2020	03/22/2124
06326B-AA-7	Bank Leumi Le-Israel BM Subordinated	RA	D	2	2.B FE	15,332,469	90.7030	13,832,169	15,250,000	15,291,335		(19,018)			3.275	3.139	JJ	210,874	499,438	10/25/2021	01/29/2031
225313-AL-9	Credit Agricole SA Junior Subordinated		D	2	2.C FE	5,000,000	99.6750	4,983,750	5,000,000	5,000,000					6.875	6.875	MS	93,576	343,750	02/20/2019	03/23/2124
62878W-AA-6	NBK Tier 1 Financing 2 Ltd Junior Subordinated		D	2	2.C FE	6,125,000	96.1750	5,770,489	6,000,000	6,049,246		(28,519)			4.500	3.978	MN	25,500	270,000	06/18/2021	05/27/2124
62879N-AA-5	NBK Tier 1 Ltd Junior Subordinated	C	D	2	2.C FE	16,001,864	90.2000	14,432,067	16,000,000	16,000,943		(400)			3.625	3.619	FA	204,611	580,000	08/25/2021	02/24/2124
G1279M-M3-7	BP Capital Markets PLC Junior Subordinated		B	2	2.B FE	4,846,322	93.6820	5,687,321	6,070,908	5,374,907		1,582		163,267	3.625	4.060	JUN	116,048	219,033	09/09/2022	06/22/2124
M7301Z-AA-7	NBK Tier 1 Financing 2 Ltd Junior Subordinated	C	D	2	2.C FE	4,730,400	96.1750	4,327,867	4,500,000	4,595,038		(54,930)			4.500	3.182	MN	19,125	202,500	06/18/2021	05/27/2124
N7395N-3H-3	Repsol International Finance B Junior Subordinated		B	2	2.C FE	6,881,212	97.8450	5,940,108	6,070,908	6,413,276		(71,211)		200,085	4.247	2.920	DEC	14,794	251,407	11/03/2021	12/11/2124
P12651-AD-0	Banco General SA Junior Subordinated		D	2	3.C FE	1,779,900	86.2890	1,505,750	1,745,000	1,773,198		(3,108)			5.250	4.985	MN	13,742	91,613	09/29/2021	05/07/2124
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						134,835,617	XXX	128,320,218	136,136,816	134,626,148		(178,868)		363,352	XXX	XXX	XXX	1,257,166	6,381,491	XXX	XXX
1309999999. Total - Hybrid Securities						134,835,617	XXX	128,320,218	136,136,816	134,626,148		(178,868)		363,352	XXX	XXX	XXX	1,257,166	6,381,491	XXX	XXX
G7334#-AA-9	Inactive REDDING RIDGE HOLDING SR NTS SER 21-A		D	2	2.A PL	7,490,000	91.0560	6,820,093	7,490,000	7,490,000					4.000	3.999	JJ	135,652	299,600	11/11/2021	11/30/2026
G7334#-AC-5	Inactive REDDING RIDGE HOLDING SR NTS		D	2	2.A PL	15,000,000	98.3860	14,757,918	15,000,000	15,000,000					7.000	7.004	JJ	475,417	889,583	09/01/2022	09/13/2027
G7334#-AD-3	Inactive REDDING RIDGE HOLDING SR NTS		D	2	2.A PL	13,000,000	97.2900	12,647,759	13,000,000	13,000,000					7.125	7.128	JJ	419,385	799,048	09/01/2022	09/13/2029
G0189K-AB-7	Aldar Investments Hybrid Limit Subordinated		D	2	2.C FE	42,000,000	90.2300	37,896,600	42,000,000	42,000,000					5.625	5.625	MS	643,125	2,362,500	03/17/2022	03/23/2124
1419999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						77,490,000	XXX	72,122,370	77,490,000	77,490,000					XXX	XXX	XXX	1,673,579	4,350,731	XXX	XXX
408203-AA-5	Hamlet Securitization Trust Hm HMLET 2020-CRE1 A	CF		4	1.A FE	459,916,152	92.2400	424,226,659	459,916,152	459,916,152					2.295	1.996	MON	385,142	10,543,994	09/15/2020	10/18/2052
408203-AC-1	HAMLET SECURITIZATION TRUST HM HMLET 2020-CRE1 B			4	1.D FE	22,000,000	79.7500	17,545,000	22,000,000	22,000,000					3.839	3.858	MON	63,346	857,194	05/28/2020	10/18/2052
408203-AE-7	HAMLET SECURITIZATION TRUST HM HMLET 2020-CRE1 C			4	1.G FE	7,000,000	75.3800	5,276,600	7,000,000	7,000,000					6.256	5.613	MON	32,844	439,858	05/28/2020	10/18/2052
408203-AG-2	HAMLET SECURITIZATION TRUST HM HMLET 2020-CRE1 D			4	2.C FE	7,000,000	67.7300	4,741,100	7,000,000	7,000,000					8.349	7.095	MON	43,830	584,246	05/28/2020	10/18/2052
408203-AJ-6	HAMLET SECURITIZATION TRUST HM HMLET 2020-CRE1 E			4	3.C FE	75,376,000	64.0600	48,285,866	75,376,000	75,376,000					11.326	9.311	MON	640,256	8,503,145	05/28/2020	10/18/2052
408203-AL-1	HAMLET SECURITIZATION TRUST HM HMLET 2020-CRE1 FRR			4	5.B FE	101,287,000	63.8900	64,712,264	101,287,000	101,287,000					14.319	11.510	MON	1,087,761	13,459,935	05/28/2020	10/18/2052
1439999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities						672,579,152	XXX	564,787,489	672,579,152	672,579,152					XXX	XXX	XXX	2,253,179	34,388,372	XXX	XXX
00033@-AA-7	A-A FCI II HOLDINGS LLC AAFCII				1.F PL	107,551,459	90.5350	97,075,823	107,224,481	107,537,145		(8,766)			0.500	0.491	MON	1,489	455,462	01/31/2022	12/31/2057
00043*-AA-7	AA Warehouse AA Warehouse				1.G PL	10,472,222	98.5500	10,320,374	10,472,222	10,485,635		397			7.181	7.228	FMAN	112,797	389,863	09/21/2022	08/08/2036
00043*-AB-5	AA Warehouse AA Warehouse				2.C Z	1,963,542	96.4100	1,893,050	1,963,542	1,966,011		(109)			7.329	7.313	FMAN	21,586	74,625	09/20/2022	08/08/2036
00229*-AA-3	AP TUNDRA HOLDINGS LLC AP TUNDRA HOLDIN				1.G PL	144,623,197	96.5120	139,578,609	144,623,197	144,623,197					4.750	4.748	FA	2,595,183	6,869,602	12/28/2020	02/15/2042
00455*-AB-6	ACE CREDIT FUND LP ACE J59738				1.G PL	95,084,344	99.1940	94,317,546	95,084,344	95,084,344					5.460	5.497	JAJO	1,110,427	5,087,013	01/03/2020	07/18/2068
28655*-AA-7	Eliant Invest Holding LP Eliant Invest Holding LP B				1.G PL	22,449,810	100.0000	22,449,810	22,449,810	22,449,830					7.846	7.974	MON	142,064	341,312	12/28/2023	12/15/2041
28655*-AB-5	Eliant Invest Holding LP Eliant Invest Holding LP C				2.C PL	11,224,268	100.0000	11,224,268	11,224,268	11,224,280					8.596	8.750	MON	77,817	186,499	12/28/2023	12/15/2041
28924A-AB-7	Elm 2020-4 Trust MDCP 2020-4A A2			4	1.F FE	5,906,039	96.3760	5,692,027	5,906,055	5,905,916		(44)			2.286	2.297	MON	4,125	135,012	10/16/2020	10/20/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31745#-AA-9	FCI FUND FCI_19-1 FCI 2019-1 NOTE			4	1.E PL	19,226,329	96.2500	18,505,342	19,226,329	19,226,329					5.750	5.814	MON	73,701	1,124,026	06/08/2023	10/22/2029
55292R-AA-9	MAPS 2021-1 Trust MAPSL 2021-1A A				1.E FE	1,817,638	89.0850	1,619,289	1,817,698	1,817,660		10			2.521	2.534	MON	2,037	45,824	06/08/2021	06/15/2046
55292R-AB-7	MAPS 2021-1 Trust MAPSL 2021-1A B				2.A FE	3,949,294	82.1630	3,244,941	3,949,375	3,949,280		(22)			3.425	3.449	MON	6,012	135,266	06/08/2021	06/15/2046
59565H-AX-3	Midcap Funding Franchise Finan MFFFT 2022-2 Class A FIXED TE				1.F PL	19,000,000	98.3500	18,686,500	19,000,000	19,000,000					5.350	5.411	MON	59,296	1,030,618	04/22/2022	04/14/2033
59565H-AZ-8	Midcap Funding Franchise Finan MFFFT 2022-2 Class C FIXED TE				3.B PL	2,490,000	95.7300	2,383,677	2,490,000	2,490,000					8.250	8.394	MON	11,983	208,278	06/30/2022	04/14/2033
59565H-BE-4	Midcap Funding Franchise Finan MFFFT 2022-2 Class A FLOATING				1.F PL	20,000,000	100.4600	20,092,000	20,000,000	20,000,000					8.158	5.988	MON	81,583	1,580,044	04/22/2022	04/14/2033
59565H-BG-9	Midcap Funding Franchise Finan MFFFT 2022-2 Class C FLOATING				3.B PL	900,000	99.2900	893,610	900,000	900,000					11.060	8.938	MON	5,806	97,562	06/30/2022	04/14/2033
69346Y-A*-4	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 A-R				1.E FE	9,187,394	100.5380	9,355,275	9,305,227	9,197,511		7,094			6.927	7.179	MON	21,487	334,934	12/05/2022	01/20/2035
69346Y-A@-2	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 A-F				1.E FE	30,295,670	100.4760	30,643,333	30,498,212	30,368,818		50,795			6.927	7.202	MON	70,425	1,443,739	12/01/2022	01/20/2035
69346Y-AP-8	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 B1-F				1.F FE	108,674,999	96.4270	104,791,941	108,674,999	108,674,999					3.000	3.010	JAJO	642,994	1,641,313	12/05/2022	01/20/2035
69346Y-AQ-6	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 B2-F				2.A FE	94,805,998	96.1700	91,175,265	94,805,998	94,805,998					3.750	3.766	JAJO	701,169	1,777,612	12/05/2022	01/20/2035
69346Y-AR-4	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 D1-F				4.A FE	9,494,472	96.8660	9,223,552	9,522,000	9,494,468		(253)			7.000	7.052	JAJO	131,456	333,270	12/25/2022	01/20/2035
69346Y-AT-0	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 B-E				2.A FE	8,084,371	100.7910	7,342,717	7,285,090	7,285,090				221,129	5.493	5.383	JAJO	81,146	180,261	10/05/2021	01/20/2035
69346Y-AU-7	PK AIRFINANCE PAF_19 PK AIRFINANCE 2020 C-F				3.B FE	55,889,998	96.2840	53,813,245	55,889,998	55,889,998					5.000	5.028	JAJO	551,137	1,408,317	12/05/2022	01/20/2035
69346Y-AV-5	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 C-E				3.A FE	22,783,229	100.1690	20,565,412	20,530,708	20,530,708				623,181	5.893	5.782	JAJO	245,336	549,078	10/05/2021	01/20/2035
69346Y-AW-3	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 D-E				4.A FE	31,051,336	100.5370	28,131,729	27,981,368	27,981,368				849,336	7.243	7.131	JAJO	410,968	954,902	10/05/2021	01/20/2035
71680@-BC-9	Petros PACE Finance LLC Petros CPACE Flow				1.C PL	2,127,713	86.7600	1,770,747	2,040,971	2,119,979		(998)			3.642	3.751	MJSD	619	56,600	01/24/2022	01/31/2057
71680@-BD-7	Petros PACE Finance LLC Petros CPACE Flow				2.B PL	43,342	89.9100	37,450	41,652	43,254		(289)			4.446	4.541	MJSD	10	1,627	08/01/2023	01/31/2057
71680@-BE-5	Petros PACE Finance LLC Petros CPACE Flow				1.C PL	234,604	93.1500	209,624	225,040	233,656		(433)			3.642	4.293	MJSD	68	10,532	04/01/2022	01/31/2057
71680@-BF-2	Petros PACE Finance LLC Petros CPACE Flow				2.B PL	4,788	96.2500	4,420	4,593	4,760		(4)			4.446	4.559	MJSD	2	252	04/01/2022	01/31/2057
71680@-BG-0	Petros PACE Finance LLC Petros CPACE Flow				1.C PL	168,647	95.8100	154,993	161,771	168,299		(187)			3.642	3.737	MJSD	49	8,265	05/18/2022	01/31/2057
71680@-BH-8	Petros PACE Finance LLC Petros CPACE Flow				2.B PL	3,442	99.1700	3,274	3,301	3,450		(4)			4.446	4.480	MJSD	1	195	05/18/2022	01/31/2057
71680@-BJ-4	Petros PACE Finance LLC Petros CPACE Flow				1.C PL	605,634	96.0000	557,706	580,944	601,870		(2,609)			3.642	4.197	MJSD	176	24,403	05/31/2022	01/31/2057
71680@-BK-1	Petros PACE Finance LLC Petros CPACE Flow				2.B PL	12,360	99.1100	11,750	11,856	12,279		(52)			4.446	4.989	MJSD	4	702	05/31/2022	01/31/2057
71680@-BS-4	Petros PACE Finance LLC Petros CPACE Flow				1.C Z	70,428	96.5900	65,253	67,557	69,991		(293)			5.092	4.437	MJSD	29	3,488	07/18/2022	01/31/2057
71680@-BT-2	Petros PACE Finance LLC Petros CPACE Flow				2.B Z	1,437	99.6500	1,374	1,379	1,457		23			5.890	4.830	MJSD	1	82	07/18/2022	01/31/2057
71680@-BU-9	Petros PACE Finance LLC Petros PACE Finance LLC				1.C Z	1,416,926	96.2500	1,308,193	1,359,162	1,410,595		(6,582)			5.092	4.411	MJSD	577	71,104	09/28/2022	01/31/2057
71680@-BW-5	Petros PACE Finance LLC Petros PACE Finance LLC				1.C Z	1,642,858	98.1000	1,545,899	1,575,840	1,635,845		(8,587)			5.092	4.553	MJSD	669	85,286	09/02/2022	01/31/2057
71680@-CE-4	Petros PACE Finance LLC Petros PACE Finance LLC				1.C Z	3,810,508	104.0500	3,800,791	3,652,851	3,789,473		(15,660)			6.100	5.473	MJSD	1,857	226,538	10/03/2022	01/31/2057
71680@-CG-9	Petros PACE Finance LLC Petros CPACE Class A Sub-Cert				1.C PL	113,091	105.0400	113,948	108,481	112,860		(430)			6.195	5.585	MJSD	56	6,086	11/03/2022	01/31/2057
71680@-CJ-3	Petros PACE Finance LLC Petros PACE Finance LLC				1.C PL	1,365,435	106.3100	1,392,416	1,309,770	1,360,065		(8,078)			6.353	5.531	MJSD	693	74,195	11/08/2022	01/31/2057
71680@-CL-8	Petros PACE Finance LLC Petros CPACE Class A Sub-Cert				1.C PL	344,453	106.2300	350,794	330,221	343,293		(1,160)			6.363	5.696	MJSD	175	15,934	01/11/2023	01/31/2057
71680@-CQ-7	Petros PACE Finance LLC Petros CPACE Flow Class A Sub				1.C PL	852,749	105.5000	862,974	817,984	849,694		(3,054)			6.278	5.698	MJSD	428	39,371	12/20/2022	01/31/2057
92890C-AD-5	WDL Fleet LLC Lease Plan USA Inc				1.E FE	66,989,367	98.9900	66,381,663	67,058,958	67,098,829		121,488			8.088	8.218	MON	210,916	3,479,284	12/07/2023	12/31/2038
92890C-AE-3	WDL Fleet LLC Lease Plan USA Inc				2.A FE	24,652,076	99.0500	24,443,259	24,677,697	24,696,297		48,657			9.088	9.251	MON	87,214	1,438,559	12/07/2023	12/01/2038
979888-AW-4	WOODMONT 2018-4 TRUST WDMNT 2018-4A CR				1.F FE	10,000,000	96.2880	9,628,790	10,000,000	10,000,000					8.266	8.218	JAJO	160,194	769,945	02/18/2022	04/20/2034
97988F-AA-6	Woodmont 2022-10 Trust MidCap CLO I (Woodmont 10) Tra				1.A FE	9,883,000	100.1870	10,018,660	10,000,000	9,883,000		(1,760)			8.666	9.134	JAJO	175,724	754,291	11/04/2022	10/20/2034
97988F-AC-2	Woodmont 2022-10 Trust MidCap CLO I (Woodmont 10) Tra				1.C FE	39,388,000	100.0680	40,027,160	40,000,000	39,469,386		83,406			9.416	9.712	JAJO	763,728	3,297,164	11/04/2022	10/20/2034
97988F-AG-3	Woodmont 2022-10 Trust WDMNT 2022-10A D				2.C FE	3,717,188	100.4900	3,768,390	3,750,000	3,716,991		(196)			12.496	12.759	JAJO	95,020	416,909	01/13/2023	10/20/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
97988P-BA-3	Woodmont 2017-1 Trust WDMNT 2017-1A A1RR				1.A FE	2,000,000	98.6090	1,972,174	2,000,000	2,000,000					7.177	6.013	JAJO	29,904	131,310	09/24/2021	10/18/2033
97988Q-AL-8	Woodmont 2017-2 Trust WDMNT 2017-2A A1R				1.A FE	18,000,000	98.7630	17,777,340	18,000,000	18,000,000					7.348	5.566	JAJO	268,195	1,212,215	02/05/2021	04/20/2033
97988Q-AN-4	Woodmont 2017-2 Trust WDMNT 2017-2A A2R				1.A FE	5,000,000	99.2340	4,961,700	5,000,000	5,000,000					7.677	6.168	JAJO	77,841	353,455	02/05/2021	04/20/2033
97988Q-AQ-7	Woodmont 2017-2 Trust WDMNT 2017-2A BR				1.C FE	32,000,000	97.1130	31,076,000	32,000,000	32,000,000					7.828	6.358	JAJO	507,939	2,310,781	02/05/2021	04/20/2033
97988Q-AS-3	Woodmont 2017-2 Trust WDMNT 2017-2A CR				1.F FE	24,250,000	96.3750	23,370,889	24,250,000	24,250,000					8.428	8.381	JAJO	414,426	1,898,658	02/05/2021	04/20/2033
97988Q-AU-8	Woodmont 2017-2 Trust WDMNT 2017-2A DR				2.B FE	12,750,000	92.9340	11,849,098	12,750,000	12,750,000					9.427	9.402	JAJO	243,738	1,127,533	02/05/2021	04/20/2033
97988W-AA-9	Woodmont 2020-7 Trust WDMNT 2020-7A A1A				1.A FE	8,000,000	99.9530	7,996,200	8,000,000	8,000,000					7.556	5.192	JAJO	129,289	551,945	11/20/2020	01/15/2032
G2950*-AA-7	AA INFRASTRUCTURE DEBT Aa Infrastructure Debt			4	1.G PL	159,574,706	99.7040	162,336,636	162,819,308	161,281,970		(293,220)			7.299	8.012	FMAN	1,980,624	5,919,372	01/01/2022	11/01/2034
000000-00-0	Alme Loan Funding V DAC ALME 5A B1R		B	4	1.B FE	2,126,106	98.1660	1,950,404	1,986,843	1,986,843				60,308	5.565	3.747	JAJO	23,649	83,630	10/27/2020	07/15/2031
000000-00-0	Alme Loan Funding V DAC ALME 5A C1R		B	4	1.C FE	2,053,709	99.8580	1,955,365	1,958,144	1,941,076		4,390		58,517	5.965	6.203	JAJO	24,983	90,193	08/12/2020	07/15/2031
000000-00-0	Alme Loan Funding IV DAC ALME 4A BR		B	4	1.B FE	1,731,674	97.5460	1,938,088	1,986,843	1,973,072		74,774		58,280	5.165	5.319	JAJO	21,949	75,673	04/09/2020	01/15/2032
000000-00-0	Alme Loan Funding IV DAC ALME 4A CR		B	4	1.E FE	2,908,632	96.6040	3,065,666	3,173,429	3,007,540		31,725		67,183	5.615	7.046	JAJO	38,112	111,090	03/22/2023	01/15/2032
000000-00-0	ALME Loan Funding III Designat ALME 3A DRRN		B	4	2.B FE	8,282,068	96.8440	8,006,577	8,267,473	8,267,473				250,948	6.715	6.679	JAJO	118,743	442,819	02/03/2020	04/15/2032
000000-00-0	RRE 3 Loan Management DAC RRME 3A CN		B	4	1.F FE	24,628,622	96.8840	24,061,758	24,835,534	24,798,226		2,952		752,640	6.365	6.359	JAJO	338,112	1,243,538	10/04/2019	07/15/2032
000000-00-0	RRE 3 Loan Management DAC RRME 3A DN		B	4	2.C FE	23,288,087	97.3980	22,845,462	23,455,782	23,418,375		1,264		710,749	7.715	7.733	JAJO	387,056	1,490,259	07/21/2020	07/15/2032
000000-00-0	MidCap 2023-1 Loan Fund LP MidCap 2023-1 Loan Fund		D		1.F FE	64,187,500	101.4000	65,910,000	65,000,000	64,215,777		28,277			8.948	9.257	JAJO	1,179,458	4,266,302	12/21/2022	01/20/2035
00166F-AJ-5	ALM 2020 Ltd ALM 2020-1A B		D	4	1.F FE	26,733,098	99.4810	26,708,766	26,848,000	26,756,962		19,639			7.656	7.715	JAJO	439,637	1,879,450	11/29/2022	10/15/2029
00166F-AL-0	ALM 2020 Ltd ALM 2020-1A C		D	4	2.C FE	19,500,000	99.8910	19,478,784	19,500,000	19,500,000					8.656	8.633	JAJO	361,022	1,562,230	02/05/2020	10/15/2029
00233*-AA-7	AP MAIA HOLDINGS I LLC AP MAIA HOLDINGS I LLC				2.B PL	41,244,784	102.2240	45,091,764	44,110,649	44,499,467		(224,884)		1,339,619	5.500	4.843	AUG	936,739	2,539,521	07/26/2022	07/28/2047
55283L-AA-3	MAPS 2019-1 Ltd MAPSL 2019-1A A		D	4	2.C	7,189,271	90.8110	6,523,066	7,183,163	7,189,153		370			4.458	4.439	MON	14,232	320,225	09/24/2021	03/15/2044
55283L-AB-1	MAPS 2019-1 Ltd MAPSL 2019-1A B		D	4	4.C FE	13,322,393	72.2710	9,643,553	13,343,655	13,335,237		8,463			5.560	5.709	MON	32,974	741,907	10/15/2023	03/15/2044
56564R-AA-8	MAPS 2018-1 Ltd MAPSL 2018-1A A		D	4	1.G FE	21,469,472	91.2910	19,595,235	21,464,539	21,467,089		(1,090)			4.212	4.237	MON	40,182	904,086	09/24/2021	05/15/2043
74971C-AE-3	RR 16 Ltd RRAM 2021-16A B		D		1.F FE	40,000,000	98.9760	39,590,280	40,000,000	40,000,000					7.606	7.564	JAJO	650,724	2,779,908	04/30/2021	07/15/2036
74971C-AG-8	RR 16 Ltd RRAM 2021-16A C		D		2.C FE	12,750,000	98.3930	12,545,057	12,750,000	12,750,000					8.656	8.634	JAJO	236,053	1,021,458	04/30/2021	07/15/2036
74972F-AJ-4	RR 4 LTD RRAM 2018-4A B		D	4	1.F FE	2,258,400	99.0980	2,427,894	2,450,000	2,344,210		19,668			7.606	8.773	JAJO	39,857	170,272	09/22/2020	04/15/2030
74972F-AL-9	RR 4 LTD RRAM 2018-4A C		D	4	2.C FE	2,488,000	97.3460	2,433,650	2,500,000	2,490,832		871			8.606	8.678	JAJO	46,018	199,024	06/07/2021	04/15/2030
749752-AJ-0	RR 18 Ltd RRAM 2021-18A C		D		2.C FE	8,500,000	98.3420	8,359,028	8,500,000	8,500,000					8.556	8.532	JAJO	155,550	672,378	08/04/2021	10/15/2034
74979V-AG-8	RR 5 Ltd RRAM 2018-5A B		D	4	1.F FE	7,000,000	99.9970	6,999,811	7,000,000	7,000,000					7.906	7.868	JAJO	118,368	507,724	09/13/2018	10/15/2031
74979V-AJ-2	RR 5 Ltd RRAM 2018-5A C		D	4	2.C FE	2,127,763	99.9950	2,124,887	2,125,000	2,125,820		(737)			8.756	8.725	JAJO	39,797	172,394	02/18/2021	10/15/2031
74980F-AL-9	RR 8 Ltd RRAM 2020-8A B		D	4	1.F FE	18,000,000	99.6590	17,938,584	18,000,000	18,000,000					7.756	7.718	JAJO	298,601	1,278,269	02/18/2020	04/15/2033
74980F-AN-5	RR 8 Ltd RRAM 2020-8A C		D	4	2.C FE	8,000,000	98.3790	7,870,352	8,000,000	8,000,000					8.756	8.736	JAJO	149,823	649,012	02/18/2020	04/15/2033
74980P-AE-3	RR 14 Ltd RRAM 2021-14A B		D		1.F FE	14,000,000	98.9960	13,859,454	14,000,000	14,000,000					7.556	7.513	JAJO	226,256	965,895	02/10/2021	04/15/2036
74980P-AG-8	RR 14 Ltd RRAM 2021-14A C		D		2.C FE	725,930	98.4270	738,204	750,000	729,311		2,176			8.556	9.103	JAJO	13,725	59,328	06/09/2022	04/15/2036
74980Q-AG-6	RR 17 Ltd RRAM 2021-17A B		D		1.F FE	15,000,000	98.9740	14,846,055	15,000,000	15,000,000					7.556	7.513	JAJO	242,418	1,034,892	06/11/2021	07/15/2034
74980Q-AJ-0	RR 17 Ltd RRAM 2021-17A C		D		2.C FE	5,000,000	98.3890	4,919,445	5,000,000	5,000,000					8.606	8.583	JAJO	92,035	398,049	06/11/2021	07/15/2034
74980X-AE-6	RR15 Ltd RRAM 2021-15A B		D		1.F FE	43,500,000	99.0070	43,067,828	43,500,000	43,500,000					7.556	7.513	JAJO	703,011	3,001,158	02/19/2021	04/15/2036
74980X-AG-1	RR15 Ltd RRAM 2021-15A C		D		2.C FE	14,968,101	95.7310	14,359,650	15,000,000	14,972,500		2,815			8.556	8.569	JAJO	274,501	1,186,553	06/09/2022	04/15/2036
74983A-AG-8	RR 19 Ltd RRAM 2021-19A C		D		2.C FE	10,000,000	98.1000	9,809,950	10,000,000	10,000,000					8.706	8.685	JAJO	186,209	806,199	09/24/2021	10/15/2035
74988L-AG-9	RR 3 Ltd RRAM 2018-3A CR2		D	4	2.C FE	12,000,000	97.5020	11,700,228	12,000,000	12,000,000					8.156	8.123	JAJO	209,334	900,706	01/18/2018	01/15/2030
74988L-AJ-3	RR 3 Ltd RRAM 2018-3A BR2		D	4	1.F FE	4,814,800	98.5360	4,926,810	5,000,000	4,902,993		15,780			7.456	7.965	JAJO	79,736	339,910	10/22/2019	01/15/2030
74989M-AE-1	RR 26 Ltd RRAM 2023-26A B1		D		1.E FE	3,950,000	100.3020	3,961,929	3,950,000	3,950,000					8.294	8.266	JAJO	70,072	186,782	02/17/2023	04/15/2038
78108Y-AS-1	RR 1 LLC RRAM 2017-1A B1B		D		1.F FE	12,000,000	98.9880	11,878,536	12,000,000	12,000,000					7.556	7.513	JAJO	193,934	827,906	05/21/2021	07/15/2035
78108Y-AU-6	RR 1 LLC RRAM 2017-1A C1B		D		2.C FE	9,000,000	98.4090	8,856,837	9,000,000	9,000,000					8.655	8.634	JAJO	166,618	721,029	05/21/2021	07/15/2035
78110K-AN-8	RR 6 Ltd RRAM 2019-6A BR		D		1.F FE	24,000,000	99.0010	23,760,144	24,000,000	24,000,000					7.556	7.513	JAJO	387,868	1,655,811	02/17/2021	04/15/2036

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78110K-AQ-1	RR 6 Ltd RRAM 2019-6A CR		D		2.C FE	10,900,000	98.3800	10,723,464	10,900,000	10,900,000					8.556	8.532	JAJO	199,471	862,229	02/17/2021	04/15/2036
97988A-AN-9	Woodmont 2017-3 LP WDMNT 2017-3A A2R		D	4	1.A FE	7,810,221	98.6360	7,816,402	7,924,500	7,847,917		35,335			7.578	6.671	JAJO	121,769	552,163	11/29/2022	04/20/2032
97988A-AQ-2	Woodmont 2017-3 LP WDMNT 2017-3A BR		D	4	1.C FE	5,500,000	98.0730	5,394,004	5,500,000	5,500,000					7.878	5.750	JAJO	87,860	399,958	02/20/2020	04/20/2032
97988A-AS-8	Woodmont 2017-3 LP WDMNT 2017-3A CR		D	4	1.F FE	7,300,000	97.6320	7,127,107	7,300,000	7,300,000					8.878	8.840	JAJO	131,416	604,868	02/20/2020	04/20/2032
97988A-AU-3	Woodmont 2017-3 LP WDMNT 2017-3A DR		D	4	2.C FE	2,600,000	94.2730	2,451,106	2,600,000	2,600,000					9.878	9.862	JAJO	52,078	241,793	02/20/2020	04/20/2032
97988U-AS-4	Woodmont 2019-6 Trust WDMNT 2019-6A BR		D		1.C FE	8,980,000	98.5670	8,851,326	8,980,000	8,980,000					7.506	6.100	JAJO	144,167	615,011	06/18/2021	07/15/2031
97988U-AU-9	Woodmont 2019-6 Trust WDMNT 2019-6A CR		D		1.F FE	6,900,000	97.4020	6,720,752	6,900,000	6,900,000					8.406	8.376	JAJO	124,057	535,347	06/18/2021	07/15/2031
97988U-AW-5	Woodmont 2019-6 Trust WDMNT 2019-6A DR		D		2.C FE	3,750,000	95.5180	3,581,925	3,750,000	3,750,000					9.556	9.551	JAJO	76,646	334,558	06/18/2021	07/15/2031
97988U-BC-8	Woodmont 2019-6 Trust WDMNT 2019-6A BR2		D		1.C FE	6,112,500	98.5670	6,024,914	6,112,500	6,112,500					7.506	7.459	JAJO	98,131	418,624	12/07/2021	07/15/2031
97988U-BE-4	Woodmont 2019-6 Trust WDMNT 2019-6A CR2		D		1.F FE	3,402,500	97.4020	3,314,110	3,402,500	3,402,500					8.406	8.376	JAJO	61,174	263,992	12/07/2021	07/15/2031
97988U-BG-9	Woodmont 2019-6 Trust WDMNT 2019-6A DR2		D		2.C FE	2,550,000	95.5180	2,435,709	2,550,000	2,550,000					9.556	9.551	JAJO	52,119	227,499	12/07/2021	07/15/2031
979926-AA-0	Woodmont 2023-12 Trust WDMNT 2023-12A A1A		D		1.A FE	4,949,107	100.1260	4,955,323	4,949,107	4,949,107					7.878	7.860	JAJO	73,735	119,174	05/26/2023	07/25/2031
BCC2QW-MU-7	RRE 1 Loan Management DAC RRME 1A BR		B		1.F FE	9,641,226	97.2200	8,584,926	8,830,412	8,830,412				268,035	5.965	5.916	JAJO	112,663	406,919	02/23/2021	04/15/2035
BCC2QW-MX-1	RRE 1 Loan Management DAC RRME 1A CR		B		2.C FE	9,641,226	94.3960	8,335,591	8,830,412	8,830,412				268,035	6.965	6.930	JAJO	131,550	494,988	02/23/2021	04/15/2035
BCC30J-N5-6	RRE 2 Loan Management DAC RRME 2A BR		B		1.F FE	18,282,650	94.9690	15,724,005	16,557,022	16,557,022				502,566	6.015	5.967	JAJO	213,013	771,230	05/13/2021	07/15/2035
BCC32L-1Y-0	RRE 9 Loan Management DAC RRME 9A B		B		1.F FE	24,622,456	94.4410	21,891,218	23,179,831	23,179,831				703,592	6.015	5.966	JAJO	298,218	1,079,226	09/17/2021	10/15/2036
BCC393-67-7	RRE 6 Loan Management DAC RRME 15A B2		B		1.F FE	3,472,148	100.1850	3,593,988	3,587,355	3,587,355				115,207	8.665	8.663	JAJO	66,486	157,977	02/17/2023	10/15/2035
L0004@-AA-9	AP Starlight (Luxembourg) S.à AP Starlight (Luxembourg) - Se		B		2.B Z	32,753,952	100.0000	33,114,045	33,114,045	33,114,045				360,093	6.000	5.913	JUN	53,990		10/27/2023	06/15/2049
41164@-AA-2	HarbourView Tune Royalty 1 LLC HarbourView Debt				1.G PL	117,880,000	84.6700	99,808,996	117,880,000	117,880,000					3.620	3.620	MN	367,458	4,267,256	03/07/2022	11/30/2081
41166L-AA-5	HarbourView Tune Royalty 1 LLC HarbourView Tune Royalty 1 LLC				1.G PL	10,000,000	92.1500	9,215,000	10,000,000	10,000,000					5.410	5.410	MN	46,586	541,000	05/12/2022	11/30/2081
64034Y-AC-5	Nelnet Student Loan Trust 2021 NSLT 2021-DA B				1.C FE	2,999,438	83.6370	2,509,103	3,000,000	2,998,834		172			2.900	2.924	MON	2,658	87,000	10/21/2021	04/20/2062
64035D-AF-3	Nelnet Student Loan Trust 2021 NSLT 2021-A C				1.F FE	14,990,343	79.8410	11,976,135	15,000,000	15,006,859		(818)			3.750	3.772	MON	17,188	562,500	05/13/2021	04/20/2062
64035D-AJ-5	Nelnet Student Loan Trust 2021 NSLT 2021-A B2				1.C FE	29,258,919	81.2460	24,373,851	30,000,000	29,489,376		77,036			2.850	3.178	MON	26,125	855,000	05/13/2021	04/20/2062
96328D-BW-3	Wheels SPV 2 LLC WHLS 2020-1A C				2.B Z	757,820	94.1620	758,948	806,000	792,649		16,971			0.000	1.948	MON			10/26/2021	08/20/2029
402562-AE-2	RRX 4 Ltd GSM 2021-4A B		D		1.F FE	27,000,000	99.2320	26,792,532	27,000,000	27,000,000					7.756	7.717	JAJO	447,901	1,917,388	04/29/2021	07/15/2034
402562-AG-7	RRX 4 Ltd GSM 2021-4A C		D		2.C FE	5,500,000	97.8700	5,382,850	5,500,000	5,500,000					8.806	8.787	JAJO	103,591	448,971	04/29/2021	07/15/2034
402563-AG-5	RRX 1 Ltd GSM 2020-IA C		D	4	1.F FE	2,899,895	98.4470	2,953,401	3,000,000	2,912,559		11,924			8.156	8.801	JAJO	52,334	225,179	12/09/2022	04/15/2033
402563-AJ-9	RRX 1 Ltd GSM 2020-IA D		D	4	2.C FE	9,182,727	97.9550	9,060,810	9,250,000	9,188,450		6,425			9.156	9.289	JAJO	181,146	787,824	12/09/2022	04/15/2033
40256L-AE-0	RRX 5 Ltd GSM 2021-5A B		D		1.F FE	7,000,000	99.4900	6,964,321	7,000,000	7,000,000					7.706	7.666	JAJO	115,374	493,569	05/27/2021	07/15/2034
40256L-AG-5	RRX 5 Ltd GSM 2021-5A C		D		2.C FE	6,000,000	97.8690	5,872,158	6,000,000	6,000,000					8.756	8.736	JAJO	112,367	486,759	05/27/2021	07/15/2034
40257D-AE-7	RRX 7 Ltd GSM 2022-7A B		D		1.F FE	19,000,000	96.8020	18,392,456	19,000,000	19,000,000					7.594	7.552	JAJO	308,606	1,325,889	02/18/2022	07/15/2035
40257D-AG-2	RRX 7 Ltd GSM 2022-7A C		D		2.C FE	5,000,000	96.1130	4,805,665	5,000,000	5,000,000					8.594	8.572	JAJO	91,907	399,474	02/18/2022	07/15/2035
1449999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities						2,221,333,899	XXX	2,144,074,142	2,220,466,995	2,217,077,662		92,578		7,209,418	XXX	XXX	XXX	24,821,330	106,439,458	XXX	XXX
35632U-AD-7	Inactive Donlen LLC Donlen OpCo Debt - Tranche B				2.C FE	130,597,894	99.9600	130,546,032	130,597,894	130,597,894					8.706	8.706	MJSD	94,748	8,455,227	03/30/2022	03/30/2028
92264#-AA-2	Inactive Venerable Holdings In Venerable Holdings Inc Increme				2.C Z	91,875,450	98.5000	90,497,318	91,875,450	91,875,450					6.257	6.260	JD	15,968	5,088,943	07/29/2022	05/30/2033
1469999999. Subtotal - Bonds - Affiliated Bank Loans - Acquired						222,473,344	XXX	221,043,350	222,473,344	222,473,344					XXX	XXX	XXX	110,716	13,544,170	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						3,193,876,395	XXX	3,002,027,351	3,193,009,491	3,189,620,158		92,578		7,209,418	XXX	XXX	XXX	28,858,804	158,722,731	XXX	XXX
000000-00-0	Banco De La Produccion Dpr Sec TERM				3.C Z	882,354	99.7500	880,148	882,354	882,354					3.374	3.398	MON	2,564	89,575	09/04/2019	09/18/2024
000000-00-0	CIMPRESS PLC CMPR TL B 1L USD				4.A FE	531,608	100.1250	537,649	536,977	533,589		764			0.289	0.433	MON	134	46,606	04/30/2021	05/17/2028
000000-00-0	FNBC OF LA GRANGE INC SUBORDINATED			2	2.B		0.0000								6.375	0.000	MJSD		(15,938)	12/15/2022	09/30/2029
05350N-AL-8	Avantor Funding Inc AVTR TL B5 1L USD				3.A FE	261,097	100.3480	261,514	260,608	260,608					0.249	0.249	MON	56	19,360	07/09/2021	11/08/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
17148P-AF-8	Churchill Downs Inc CHDN TL B1 1L USD				3.A FE	584,458	100.1250	586,655	585,922	585,037		209			0.241	0.276	MON	121	42,027	03/10/2021	03/17/2028
27922J-AB-2	PQ CORP PQCOR TL B 1L USD				4.A FE	1,377,901	100.2880	1,385,333	1,381,355	1,378,767		354			15.451	16.018	MON	18,379	104,584	05/27/2021	06/09/2028
302518-A*-6	FNBC OF LA GRANGE INC SUBORDINATED			2	2.B PL	1,705,000	82.7500	1,655,000	2,000,000	1,714,275		9,275	295,000		6.375	9.604	MJSD	354	158,979	12/15/2022	09/30/2029
35905C-AC-9	frontdoor Inc FTDR TL B 1L USD				3.C FE	831,536	100.0880	836,446	835,714	833,029		594			0.249	0.321	MON	179	61,989	05/20/2021	06/19/2028
389376-AZ-7	Gray Television Inc GTN TL D 1L USD				3.B FE	951,130	99.4610	948,374	953,514	951,707		276			7.918	7.964	MON	6,501	84,490	10/27/2021	12/01/2028
72584D-AF-1	KFC Holding Co YUM TL B 1L USD				2.C FE	970,069	100.2400	974,829	972,500	970,974		325			3.009	3.068	MON	2,520	66,797	03/10/2021	03/15/2028
72814C-AF-5	Playtika Holding Corp PLTK TL B 1L USD				3.B FE	375,704	100.0790	377,889	377,592	376,379		281			0.265	0.341	MON	86	32,055	03/05/2021	03/13/2028
88687@-AA-1	Tillman Networks LLC Tillman Networks				2.A PL	7,069,116	92.7500	6,576,613	7,090,687	7,071,996		2,776			0.436	0.477	MON	2,664	290,913	12/16/2022	08/31/2030
BL3541-34-1	INEOS US Petrochem LLC STYRO TL B 1L USD				3.B FE	469,502	100.2500	473,041	471,861	470,868		474			8.878	0.366	MON	108	37,462	01/21/2021	01/29/2026
BL3554-49-2	Catalent Pharma Solutions Inc CTLT TL B3 1L USD				3.C FE	716,575	98.3380	706,432	718,375	717,179		273			0.894	1.977	MON	1,193	52,300	09/24/2021	02/22/2028
BL3613-00-9	Cable One Inc CABO TL B4 1L USD				3.B FE	1,486,776	99.7500	1,490,512	1,494,247	1,489,528		1,077			8.068	0.313	MON	310	107,027	04/30/2021	05/03/2028
BL3646-99-1	Focus Financial Partners LLC FOCS TL B 1L USD				4.A FE	646,344	100.1820	651,485	650,305	647,735		565			8.484	0.341	MON	142	49,413	02/09/2022	06/30/2028
BL3651-04-1	EVERI HOLDINGS INC EVRI TL 1L USD				3.A FE	338,058	100.4320	340,367	338,905	338,347		120			8.608	0.293	MON	75	25,988	06/30/2021	08/03/2028
BL3657-50-1	First Student Bidco Inc FRSTST TL B 1L USD				4.A FE	495,368	99.4800	498,018	500,624	496,241		(78)			9.299	27.137	MON	10,948	41,954	07/13/2021	07/21/2028
BL3657-52-7	First Student Bidco Inc FRSTST TL C 1L USD				4.A FE	149,833	99.4800	150,634	151,422	150,097		(24)			9.298	27.137	MON	3,312	14,615	07/13/2021	07/21/2028
BL3678-94-5	Pilot Travel Centers LLC PITRCE TL B 1L USD				3.A FE	1,945,225	100.4270	1,963,348	1,955,000	1,948,501		1,395			8.052	0.312	MON	405	140,554	07/29/2021	08/06/2028
BL3689-74-4	SeaWorld Parks & Entertainment SEAS TL B 1L USD				3.B FE	1,548,360	100.3250	1,569,083	1,564,000	1,553,538		2,219			9.207	0.417	MON	368	128,268	08/13/2021	08/25/2028
BL3705-80-5	Sycamore Buyer LLC SYBULL TL B 1L USD				3.C FE	982,563	99.7920	985,441	987,500	983,469		670			17.053	3.748	MON	3,094	74,917	01/21/2022	07/23/2029
BL3788-28-0	ICU Medical Inc ICUI TL B 1L USD				3.C FE	977,588	100.0940	983,424	982,500	978,943		732			7.789	(0.356)	MON	(361)	76,276	12/15/2021	01/08/2029
000000-00-0	Trinseo Materials Operating SC TSE TL B2 1L USD		D		4.C FE	970,125	78.7330	767,647	975,000	971,630		381			8.459	8.707	MON	7,102	75,420	03/17/2021	05/03/2028
BL2764-07-6	CONTOURGLOBAL MIRROR 2SARL TL		B		2.B FE	18,394,595	93.1480	14,298,114	15,349,867	16,751,016		17,852		513,100	3.438	1.879	JD	1,466	530,088	03/05/2021	12/31/2036
L0175*-AB-2	ALPHA TRAINS HOLDCO SARL TERM LN FAC		B		3.B	6,264,822	95.5210	5,271,821	5,519,007	5,594,368		(23,995)		172,795	3.530	3.091	JD	541	99,999	01/08/2021	03/31/2027
Q8438@-AA-3	Western Sydney University Loan Notes		B		1.C Z	14,260,578	84.1730	11,468,359	13,624,683	13,624,683		(23)		(635,896)	4.300	4.339	MON	43,338	477,155	07/01/2021	01/05/2051
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						65,186,285	XXX	56,638,176	61,160,519	62,274,858		16,492	295,000	49,999	XXX	XXX	XXX	105,599	2,912,873	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						65,186,285	XXX	56,638,176	61,160,519	62,274,858		16,492	295,000	49,999	XXX	XXX	XXX	105,599	2,912,873	XXX	XXX
2419999999. Total - Issuer Obligations						11,575,409,587	XXX	10,201,284,725	11,284,374,725	11,482,784,008	557,168	(10,656,715)	38,676,822	29,105,908	XXX	XXX	XXX	100,185,529	395,943,224	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						1,434,352,266	XXX	1,376,724,363	1,667,491,960	1,425,446,148	(38,544)	(7,744,260)	5,401,420	1,707,561	XXX	XXX	XXX	5,560,701	75,231,084	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						1,554,193,402	XXX	1,315,593,429	1,526,418,138	1,548,056,051		(3,793,490)			XXX	XXX	XXX	5,759,800	89,622,509	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						6,871,155,508	XXX	6,545,106,045	6,911,754,631	6,862,294,739	(251,844)	5,839,676	205,436	20,530,651	XXX	XXX	XXX	66,738,554	357,557,644	XXX	XXX
2459999999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
2469999999. Total - Affiliated Bank Loans						222,473,344	XXX	221,043,350	222,473,344	222,473,344					XXX	XXX	XXX	110,716	13,544,170	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						65,186,285	XXX	56,638,176	61,160,519	62,274,858		16,492	295,000	49,999	XXX	XXX	XXX	105,599	2,912,873	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit							XXX								XXX	XXX	XXX			XXX	XXX
2509999999 - Total Bonds						21,722,770,392	XXX	19,716,390,088	21,673,673,317	21,603,329,148	266,780	(16,338,297)	44,578,678	51,394,119	XXX	XXX	XXX	178,460,899	934,811,504	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 2,461,481,965	1B ..$ 319,208,023	1C ..$ 912,115,061	1D ..$ 1,001,423,153	1E ..$ 1,177,179,522	1F ..$ 2,943,422,790	1G ..$ 2,271,546,703
1B	2A ...$ 2,263,229,106	2B ..$ 3,440,591,281	2C ..$ 3,510,595,481				
1C	3A ...$ 369,423,939	3B ..$ 266,340,868	3C ..$ 297,814,128				
1D	4A ...$ 82,691,767	4B ..$ 62,146,749	4C ..$ 45,759,274				
1E	5A ...$ 34,936,561	5B ..$ 120,059,835	5C ..$ 4,280,732				
1F	6 .....$ 19,082,210						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
02369G-AA-3	American AgCredit Corp Junior Subordinated			20,000,000.000	1.00		18,525,000	0.926	18,525,000	20,000,000	46,667	1,050,000		1,475,000			1,475,000		3.A FE	06/09/2021
060505-EU-4	Bank of America Corp Junior Subordinated			415,000.000	1.00		416,607	1.004	416,607	411,888	8,061	13,073		4,713	7		4,720		2.B FE	03/16/2023
060505-FL-3	Bank of America Corp Junior Subordinated			10,000,000.000	1.00		9,587,750	0.959	9,587,750	10,000,000	172,986	587,500		756,150			756,150		2.B FE	03/08/2018
060505-GB-4	Bank of America Corp Junior Subordinated			5,000,000.000	1.00		4,494,313	0.899	4,494,313	5,000,000	38,889	218,750		212,646			212,646		2.B FE	01/20/2022
06055H-AB-9	Bank of America Corp Junior Subordinated			5,000,000.000	1.00		5,011,325	1.002	5,011,325	5,000,000	54,444	306,250		116,953			116,953		2.B FE	04/19/2022
064058-AL-4	Bank of New York Mellon Corp/T Junior Subordinated			5,500,000.000	1.00		4,763,000	0.866	4,763,000	5,500,000	6,302	206,250		282,428			282,428		2.A FE	11/08/2021
14019T-AA-4	Capital Farm Credit ACA Junior Subordinated			26,918,000.000	1.00		24,293,495	0.903	24,293,495	26,817,058	59,818	1,345,900		41,144	32		41,176		3.C FE	04/01/2022
172967-MU-2	Citigroup Inc Junior Subordinated			3,800,000.000	1.00		3,510,250	0.924	3,510,250	3,800,000	8,867	152,000		192,869			192,869		3.A FE	12/03/2020
19075Q-AC-6	CoBank ACB Junior Subordinated			1,000,000.000	1.00		973,463	0.973	973,463	1,000,000	15,625	62,500		3,763			3,763		2.B FE	04/05/2016
20453Q-AA-0	Compeer Financial ACA Junior Subordinated			20,000,000.000	1.00		19,000,000	0.950	19,000,000	20,000,000	124,583	975,000		(885,000)			(885,000)		3.A FE	05/25/2021
23385H-40-6	Dairy Farmers of America Inc PERP PFD			150,000.000	100.00		15,000,000	100.000	15,000,000	15,000,000		1,181,250		1,800,000			1,800,000		3.A FE	08/13/2015
249670-AB-6	Depository Trust & Clearing Co Junior Subordinated			9,500,000.000	1.00		7,473,096	0.787	7,473,096	9,568,865	9,797	320,625		(148,389)	(14,139)		(162,528)		1.F FE	10/01/2021
26441C-BG-9	Duke Energy Corp Junior Subordinated			4,000,000.000	1.00		3,943,000	0.986	3,943,000	4,000,000	56,875	195,000		288,000			288,000		2.C FE	09/09/2019
281020-AT-4	Edison International Junior Subordinated			10,000,000.000	1.00		9,348,800	0.935	9,348,800	10,000,000	147,222	500,000		871,967			871,967		3.A FE	11/04/2021
29273V-AN-0	Energy Transfer LP Junior Subordinated			26,500,000.000	1.00		25,306,573	0.955	25,306,573	26,088,750	220,097	1,722,500		2,450,303	20		2,450,323		3.B FE	09/27/2022
30767E-AD-1	Farm Credit Bank of Texas Junior Subordinated			6,000,000.000	1.00		5,790,000	0.965	5,790,000	6,000,000	15,200	342,000		352,500			352,500		2.B FE	07/15/2020
38144G-AG-6	Goldman Sachs Group Inc/The Junior Subordinated			3,000,000.000	1.00		2,685,134	0.895	2,685,134	3,000,000	42,888	109,500		262,634			262,634		3.A FE	07/21/2021
446150-AL-8	Huntington Bancshares Inc/OH Junior Subordinated			1,000,000.000	1.00		949,900	0.950	949,900	1,000,000	18,256	70,888		18,113			18,113		3.A FE	02/27/2018
59156R-CA-4	MetLife Inc Junior Subordinated			15,000,000.000	1.00		14,428,273	0.962	14,428,273	15,000,000	170,042	577,500		459,525			459,525		2.B FE	09/08/2020
61762V-60-6	Morgan Stanley Preferred			400,000.000	1,000.00		9,688,000	24.220	9,688,000	10,000,000		585,000		413,560			413,560		2.C FE	01/24/2017
74460W-51-1	Public Storage Operating Co Preferred			800,000.000	1,000.00		13,869,000	17.336	13,869,000	20,000,000		775,002		797,000			797,000		2.A FE	09/29/2020
78486Q-AG-6	SVB Financial Group Junior Subordinated			3,958,000.000	1.00		47,001	0.012	47,001	254,796		40,570		1,491,630	6,513	3,703,204	(2,205,061)		6. *	01/26/2021
78486Q-AJ-0	SVB Financial Group Junior Subordinated			4,000,000.000	1.00		44,000	0.011	44,000	265,000		40,000		1,082,830	4,970	3,735,000	(2,647,200)		6. *	05/06/2021
78486Q-AP-6	SVB Financial Group Junior Subordinated			10,000,000.000	1.00		106,250	0.011	106,250	662,500		106,250		2,724,524	12,426	9,337,500	(6,600,550)		6. *	10/25/2021
808513-AR-6	Charles Schwab Corp/The Junior Subordinated			750,000.000	1.00		634,688	0.846	634,688	750,000	3,125	37,500		9,141			9,141		2.C FE	10/25/2017
808513-BJ-3	Charles Schwab Corp/The Junior Subordinated			5,000,000.000	1.00		3,935,000	0.787	3,935,000	5,000,000	16,667	200,000		(42,875)			(42,875)		2.C FE	12/08/2020
808513-BK-0	Charles Schwab Corp/The Junior Subordinated			7,400,000.000	1.00		6,526,800	0.882	6,526,800	7,400,000	24,667	296,000		98,050			98,050		2.C FE	03/15/2021
902973-73-4	US Bancorp Preferred			585,000.000	1,000.00		10,002,769	17.099	10,002,769	14,625,000		548,438		859,219			859,219		2.B FE	10/20/2020
902973-AZ-9	US Bancorp Junior Subordinated			5,000,000.000	1.00		4,481,250	0.896	4,481,250	5,000,000	55,208	265,000		141,250			141,250		2.B FE	02/02/2017
902973-BC-9	US Bancorp Junior Subordinated			4,000,000.000	1.00		3,156,220	0.789	3,156,220	4,000,000	31,244	148,000		(123,780)			(123,780)		2.B FE	10/19/2021
94988U-12-8	Wells Fargo & Co Preferred			800,000.000	1,000.00		16,174,000	20.218	16,174,000	20,000,000		940,000		1,638,000			1,638,000		2.B FE	10/21/2020
29359U-10-9	Enstar Group Ltd Preferred		D	300,000.000	25.00		7,665,000	25.550	7,665,000	7,500,000		525,000		1,120,800			1,120,800		2.C FE	06/20/2018
75968N-30-9	RenaissanceRe Holdings Ltd Preferred		D	80,000.000	25.00		1,938,600	24.233	1,938,600	2,000,000		115,000		182,600			182,600		2.B FE	06/11/2018
G9078F-15-6	Triton Container International Preferred		D	200,000.000	1.00		3,888,500	19.443	3,888,500	5,000,000		287,500		272,300			272,300		3.A FE	08/11/2021
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							257,657,057	XXX	257,657,057	289,643,857	1,347,530	14,845,746		19,219,568	9,829	16,775,704	2,453,693		XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							257,657,057	XXX	257,657,057	289,643,857	1,347,530	14,845,746		19,219,568	9,829	16,775,704	2,453,693		XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
G60918-10-8	MIDCAP PREF EQUITY MIDCAP PREF EQUITY			10,000,000.000	1.00			0.041	410,573			275,691							6. *	08/12/2021
4329999999. Subtotal - Preferred Stock - Parent, Subsidiaries and Affiliates Redeemable Preferred								XXX	410,573			275,691							XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates								XXX	410,573			275,691							XXX	XXX
4509999999 - Total Preferred Stocks							257,657,057	XXX	258,067,630	289,643,857	1,347,530	15,121,437		19,219,568	9,829	16,775,704	2,453,693		XXX	XXX

1.
Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number							
1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$ 7,473,096	1G ..$
1B	2A ...$ 18,632,000	2B ..$ 76,454,570	2C ..$ 32,392,488				
1C	3A ...$ 72,907,584	3B ..$ 25,306,573	3C ..$ 24,293,495				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$ 197,251						

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31340#-10-0	FEDERAL HOME LOAN BANK OF DES MOINES			236,000.000	35,650,000	100.000	35,650,000	35,650,000		2,172,320						12/27/2019	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					35,650,000	XXX	35,650,000	35,650,000		2,172,320						XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					35,650,000	XXX	35,650,000	35,650,000		2,172,320						XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds						XXX										XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts						XXX										XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds						XXX										XXX	XXX
000000-00-0	ATHENE ANNUITY AND LIFE COMPANY			10,000,000.000	2,875,879,257	206.726	2,875,879,257	4,702,033,759				(755,306,470)		(755,306,470)		10/02/2013	
69400#-10-7	PL ASSIGNED SERVICES, INC			200.000	40,027	188.650	40,027	39,649				1,506		1,506		02/28/2012	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					2,875,919,285	XXX	2,875,919,285	4,702,073,408				(755,304,964)		(755,304,964)		XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					2,875,919,285	XXX	2,875,919,285	4,702,073,408				(755,304,964)		(755,304,964)		XXX	XXX
5989999999 - Total Common Stocks					2,911,569,285	XXX	2,911,569,285	4,737,723,408		2,172,320		(755,304,964)		(755,304,964)		XXX	XXX
5999999999 - Total Preferred and Common Stocks					3,169,226,342	XXX	3,169,636,915	5,027,367,265	1,347,530	17,293,757		(736,085,396)	16,775,704	(752,851,271)		XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
574204-WJ-8	MARYLAND ST DEPT TRANSN MARYLAND DOT BABS 4.550% 06/15/24		06/06/2023	MMTL Modco AAM		996,120	1,000,000	21,613
88283L-HU-3	Texas Transportation Commissio TX ST TRANSN-1ST TIER 5.178% 04/01/30		06/22/2023	AARE Surplus AAM		3,243,328	3,200,000	37,282
0909999999. Subtotal - Bonds - U.S. Special Revenues						4,239,448	4,200,000	58,895
00212J-BN-1	ASG Resecuritization Trust 200 ASG 2009-3 M35 3.473% 03/26/37		12/14/2023	AAIA Modco FHLB - AAM		10,374,605	13,323,499	16,651
00214W-AA-9	APS Resecuritization Trust 201 APS 2016-3 1A 7.720% 11/27/66		12/14/2023	AAIA Modco FHLB - AAM		2,269,391	1,540,444	5,606
00287Y-AW-9	AbbVie Inc Senior Unsecured 4.450% 05/14/46		06/22/2023	AARE Surplus AAM		2,028,032	2,300,000	10,804
00287Y-BX-6	AbbVie Inc Senior Unsecured 3.200% 11/21/29		06/22/2023	AARE Surplus AAM		3,640,724	4,000,000	11,022
007036-HV-1	Adjustable Rate Mortgage Trust ARMT 2005-3 2A1 4.157% 07/25/35		12/14/2023	AAIA Modco FHLB - AAM		780,267	920,588	1,317
02151R-AA-1	Alternative Loan Trust 2007-OH CWALT 2007-OH2 A1A 5.850% 08/25/47		12/14/2023	AAIA Modco FHLB - AAM		13,453,170	15,084,972	41,582
023608-AQ-5	Ameren Corp Senior Unsecured 5.000% 01/15/29		12/18/2023	Goldman Sachs		14,966,100	15,000,000	
025816-DE-6	American Express Co Senior Unsecured 4.990% 05/01/26		04/26/2023	Citigroup		1,500,000	1,500,000	
02772A-AA-7	American National Group LLC Senior Unsecured 6.144% 06/13/32		02/08/2023	AADE NonModco AAM		579,073	600,000	5,632
031162-DM-9	Amgen Inc Senior Unsecured 5.250% 03/02/25		02/15/2023	Bank of America		1,998,680	2,000,000	
03522A-AH-3	Anheuser-Busch Cos LLC / Anheu Senior Unsecured 4.700% 02/01/36		06/22/2023	AARE Surplus AAM		489,587	500,000	9,204
03523T-BV-9	Anheuser-Busch InBev Worldwide Senior Unsecured 5.550% 01/23/49		02/28/2023	AARE Surplus AAM		1,709,699	1,700,000	9,173
035240-AM-2	Anheuser-Busch InBev Worldwide Senior Unsecured 4.375% 04/15/38		06/22/2023	AARE Surplus AAM		3,266,767	3,500,000	28,498
03770D-B*-3	Apollo Debt Solutions BDC SR NTS 8.310% 01/19/28		11/16/2023	Direct		3,000,000	3,000,000	
05533R-AD-7	BCAP LLC 2011-RR1 Trust BCAP 2011-RR1 1A4 3.995% 09/28/36		12/14/2023	AAIA Modco FHLB - AAM		1,530,280	1,587,772	2,291
05539B-EH-3	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 10A9 4.117% 11/26/36		12/14/2023	AAIA Modco FHLB - AAM		4,065,838	4,800,557	6,973
05540X-AK-9	BCAP LLC 2012-RR4 Trust BCAP 2012-RR4 2A8 3.324% 04/26/37		12/14/2023	AAIA Modco FHLB - AAM		4,464,389	5,326,896	6,394
05540X-AU-7	BCAP LLC 2012-RR4 Trust BCAP 2012-RR4 3A8 3.768% 07/26/37		12/14/2023	AAIA Modco FHLB - AAM		6,647,812	8,051,025	10,955
058933-AG-7	Banc of America Funding 2006-D BAFC 2006-D 3A1 4.389% 05/20/36		12/14/2023	AAIA Modco FHLB - AAM		822,314	910,243	1,443
05949A-6J-4	Banc of America Mortgage 2005- BOAMS 2005-E 2A7 4.576% 06/25/35		06/22/2023	AARE Surplus AAM		1,089,180	1,222,353	3,277
06051G-HV-4	Bank of America Corp Senior Unsecured 3.194% 07/23/30		06/22/2023	AARE Surplus AAM		1,588,329	1,800,000	23,795
06406Y-AA-0	Bank of New York Mellon Corp/T Subordinated 3.300% 08/23/29		12/14/2023	AAIA Modco FHLB - AAM		21,123,276	23,000,000	234,025
07388D-AC-2	Bear Stearns ARM Trust 2006-2 BSARM 2006-2 2A1 3.946% 07/25/36		12/14/2023	AAIA Modco FHLB - AAM		3,237,843	3,906,147	5,519
07401V-AP-6	Bear Stearns Mortgage Funding BSMF 2007-AR3 21A1 5.770% 04/25/37		12/14/2023	AAIA Modco FHLB - AAM		3,973,957	4,285,085	11,649
08161C-AG-6	Benchmark 2018-B2 Mortgage Tru BMARK 2018-B2 XA IO 0.588% 02/15/51		03/16/2023	MMTL Modco AAM		328,039		3,473
084659-AF-8	Berkshire Hathaway Energy Co Senior Unsecured 4.500% 02/01/45		02/28/2023	AARE Surplus AAM		1,392,098	1,600,000	5,400
097023-CT-0	Boeing Co/The Senior Unsecured 4.875% 05/01/25		05/17/2023	AAIA Modco Catalina - AAM		14,946,324	15,000,000	32,500
11042W-AA-4	British Airways 2020-1 Class B Secured 8.375% 11/15/28		03/16/2023	No Broker		343,443	337,951	2,437
126408-HL-0	CSX Corp Senior Unsecured 4.650% 03/01/68		02/28/2023	AARE Surplus AAM		2,027,448	2,400,000	54,870
12641R-AS-9	CSMC Series 2009-8R CSMC 2009-8R 3A2 5.500% 10/26/35		12/14/2023	AAIA Modco FHLB - AAM		2,661,771	4,001,702	7,948
12646A-AY-8	CSMC Series 2011-13R CSMC 2011-13R 2A2 3.924% 07/27/36		12/14/2023	AAIA Modco FHLB - AAM		5,530,759	6,680,312	9,466
12667G-RV-7	Alternative Loan Trust 2005-17 CWALT 2005-17 1A1 5.990% 07/25/35		12/14/2023	AAIA Modco FHLB - AAM		4,381,347	4,892,105	13,808
12668A-4B-8	Alternative Loan Trust 2005-IM CWALT 2005-IM1 A1 6.070% 01/25/36		12/14/2023	AAIA Modco FHLB - AAM		3,071,967	3,472,043	9,931
12668A-ZP-3	Alternative Loan Trust 2005-64 CWALT 2005-64CB 1A4 5.500% 12/25/35		12/14/2023	AAIA Modco FHLB - AAM		3,622,360	4,184,070	8,310
12668B-CL-5	Alternative Loan Trust 2005-77 CWALT 2005-77T1 2A2 6.000% 02/25/36		12/14/2023	AAIA Modco FHLB - AAM		2,289,943	3,932,800	8,521
12669G-JB-8	CHL Mortgage Pass-Through Trus CWHL 2004-29 2A1 6.130% 02/25/35		03/16/2023	MMTL Modco AAM		652,696	699,464	1,743
12669G-NP-2	CHL Mortgage Pass-Through Trus CWHL 2005-7 2A1 6.090% 03/25/35		12/14/2023	AAIA Modco FHLB - AAM		1,194,069	1,285,603	3,689
14727Q-AB-1	Cascade Funding Mortgage Trust CFMT 2018-RM2 B 4.000% 10/25/68		12/26/2023	Various		1,100,214	1,100,214	
14727Q-AC-9	Cascade Funding Mortgage Trust CFMT 2018-RM2 C 4.000% 10/25/68		12/26/2023	Various		478,354	478,354	
14856J-AA-2	Castlelake Aircraft Structured CLAST 2017-1R A 2.741% 08/15/41		12/14/2023	AAIA Modco FHLB - AAM		2,421,544	2,618,168	5,781
17307G-Y5-1	Citigroup Mortgage Loan Trust CMLTI 2005-12 1A3 5.500% 08/25/35		12/14/2023	AAIA Modco FHLB - AAM		4,528,269	5,514,624	10,953
20633K-AA-6	Concord Music Royalties LLC TUNES 2022-1A A2 6.500% 01/20/73		12/08/2023	Various		(371,429)		
209111-GF-4	Consolidated Edison Co of New Senior Unsecured 5.500% 03/15/34		11/20/2023	Various		10,744,628	10,800,000	
22964@-AA-4	Ochsner Clinic Foundation P/T CERTS 2014 5.090% 08/15/34		08/15/2023	Interest Capitalization		8,213	8,213	
23245Q-AA-7	Alternative Loan Trust 2006-OA CWALT 2006-OA21 A1 5.662% 03/20/47		08/21/2023	Interest Capitalization		54	54	
24703T-AE-6	Dell International LLC / EMC C Senior Unsecured 4.900% 10/01/26		12/20/2023	Morgan Stanley		3,194,688	3,200,000	35,280
25151A-AG-6	Deutsche Alt-A Securities Mort DBALT 2006-AR3 A6 6.030% 08/25/36		12/14/2023	AAIA Modco FHLB - AAM		9,013,196	10,043,014	28,535
26884L-AF-6	EQT Corp Senior Unsecured 3.900% 10/01/27		04/04/2023	Goldman Sachs		570,822	600,000	325
30040W-AT-5	Eversource Energy Senior Unsecured 5.450% 03/01/28		12/18/2023	Goldman Sachs		3,067,740	3,000,000	49,504
30161M-AS-2	Constellation Energy Generatio Senior Unsecured 3.250% 06/01/25		05/17/2023	AAIA Modco Catalina - AAM		14,385,359	15,000,000	224,792
30225V-AP-2	EXTRA SPACE STORAGE LP Senior Unsecured 2.200% 10/15/30		07/25/2023	Tax Free Exchange		15,502,100	15,500,000	94,722
30225V-AQ-0	EXTRA SPACE STORAGE LP Senior Unsecured 2.400% 10/15/31		07/25/2023	Tax Free Exchange		6,946,177	7,000,000	46,667

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
317384-AA-3	Finance of America Structured FASST 2022-S5 3.000% 05/25/62		04/25/2023	Interest Capitalization		107,196	107,196	
317384-AA-3	Finance of America Structured FASST 2022-S5 3.000% 05/25/62		12/14/2023	AAIA Modco FHLB - AAM		30,141,698	32,067,758	45,429
3622EA-AC-4	GSAA Trust GSAA 2007-3 2A1A 5.570% 03/25/47		12/14/2023	AAIA Modco FHLB - AAM		5,062,938	12,878,347	33,874
36242D-CJ-0	GSR Mortgage Loan Trust 2004-8 GSR 2004-8F 3A1 5.870% 09/25/34		03/16/2023	MMTL Modco AAM		622,437	676,477	1,976
37187A-AF-1	Genesis Financial Gnfl 20 GNFL 2020 A 8.390% 01/17/26		12/14/2023	AAIA Modco FHLB - AAM		27,003,373	27,003,373	169,919
37187E-AA-4	Genesis GPCC Trust GPCC 2022-1 A 9.250% 01/15/31		12/26/2023	Capital Call Revolver		2,819,245	2,819,245	13,046
37187E-AA-4	Genesis GPCC Trust GPCC 2022-1 A 9.250% 01/15/31		07/18/2023	No Broker		5,077,428	5,077,428	12,100
37187E-AB-2	Genesis GPCC Trust GPCC 2022-1 B 10.500% 01/15/31		12/26/2023	Capital Call Revolver		704,767	704,767	3,702
37187E-AB-2	Genesis GPCC Trust GPCC 2022-1 B 10.500% 01/15/31		07/18/2023	No Broker		1,269,329	1,269,329	7,965
37187E-AC-0	Genesis GPCC Trust GPCC 2022-1 C 12.000% 01/15/31		12/26/2023	Capital Call Revolver		704,830	704,830	4,231
37187E-AC-0	Genesis GPCC Trust GPCC 2022-1 C 12.000% 01/15/31		07/18/2023	No Broker		1,269,414	1,269,414	9,103
372460-AE-5	Genuine Parts Co Senior Unsecured 6.500% 11/01/28		12/18/2023	Goldman Sachs		3,178,320	3,000,000	26,542
37331N-AH-4	Georgia-Pacific LLC Senior Unsecured 3.600% 03/01/25		12/20/2023	Morgan Stanley		5,182,605	5,279,000	58,597
39538W-GC-6	GreenPoint Mortgage Funding Tr GPMF 2006-AR2 2A1 5.890% 03/25/36		03/16/2023	MMTL Modco AAM		619,432	642,131	1,527
406216-BE-0	Halliburton Co Senior Unsecured 4.750% 08/01/43		02/28/2023	AARE Surplus AAM		1,838,943	2,135,000	7,606
41161M-AC-4	HarborView Mortgage Loan Trust HVMLT 2006-5 2A1A 5.830% 07/19/46		09/19/2023	Interest Capitalization		214	214	
41161P-WC-3	HarborView Mortgage Loan Trust HVMLT 2005-13 2A12 7.010% 02/19/36		12/14/2023	AAIA Modco FHLB - AAM		994,214	1,948,961	9,076
45660L-WE-5	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A1B 7.030% 10/25/36		12/14/2023	AAIA Modco FHLB - AAM		7,856,239	15,621,036	51,761
45661E-AA-2	IndyMac INDX Mortgage Loan Tru INDX 2006-AR2 1A1A 5.910% 04/25/46		12/14/2023	AAIA Modco FHLB - AAM		6,296,479	7,648,924	21,300
45670N-AA-1	IndyMac INDA Mortgage Loan Tru INDA 2007-AR7 1A1 3.505% 11/25/37		12/14/2023	AAIA Modco FHLB - AAM		844,192	1,056,435	1,338
46590X-AL-0	JBS USA LUX SA / JBS USA Finan JBS USA/FOOD/FINANCE 5.5% 15 J 5.500% 01/15/30		08/23/2023	Tax Free Exchange		13,210,553	13,000,000	75,472
46590X-AU-0	JBS USA LUX SA / JBS USA Finan JBS USA/FOOD/FINANCE 3.625% 15 3.625% 01/15/32		08/23/2023	Tax Free Exchange		19,820,395	22,750,000	87,050
46627M-CU-9	JP Morgan Alternative Loan Tru JPALT 2006-A1 2A1 4.795% 03/25/36		12/14/2023	AAIA Modco FHLB - AAM		1,404,053	1,828,796	2,802
46628K-AJ-9	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 3A3 4.100% 05/25/36		12/14/2023	AAIA Modco FHLB - AAM		2,047,057	2,611,742	3,782
46637D-AD-7	JP Morgan Resecuritization Tru JPMRR 2012-1 2A2 3.876% 05/26/47		12/14/2023	AAIA Modco FHLB - AAM		2,290,228	2,642,081	3,699
46639J-AK-6	JP Morgan Chase Commercial Mor JPMCC 2013-C10 C 4.209% 12/15/47		02/28/2023	AARE Surplus AAM		502,294	500,000	1,582
46672@-AA-6	RWJ Barnabas Health Inc P/T CERTS 3.641% 02/15/53		11/16/2023	Interest Capitalization		6	6	
47233W-BM-0	Jefferies Financial Group Inc Senior Unsecured 5.875% 07/21/28		12/18/2023	Goldman Sachs		7,115,640	7,000,000	170,212
49177J-AB-8	Kenvue Inc Senior Unsecured 5.500% 03/22/25		12/19/2023	ALRE - DFL Trust AAM		6,718,524	6,679,000	88,775
49327M-3G-7	KeyBank NA/Cleveland OH Senior Unsecured 4.700% 01/26/26		01/23/2023	Keybanc Capital Markets		2,497,925	2,500,000	
50167*-AA-2	LA CHARGERS HQ TR (2022) P/T CERTS 4.020% 06/15/54		02/18/2023	CTL Capital		5,475,300	5,475,300	
50228*-AA-9	LSU Energy Concessionaire LLC SR SECD NTS 3.730% 05/30/49		02/24/2023	BOFA SECURITIES, INC.		3,289,441	3,289,441	17,526
502431-AP-4	L3Harris Technologies Inc Senior Unsecured 5.400% 01/15/27		12/20/2023	Morgan Stanley		6,112,920	6,000,000	127,800
52525B-AD-4	Lehman XS Trust Series 2007-16 LXS 2007-16N 2A2 7.170% 09/25/47		12/14/2023	AAIA Modco FHLB - AAM		6,076,968	7,050,745	23,831
548661-EN-3	Lowe's Cos Inc Senior Unsecured 5.800% 09/15/62		06/22/2023	AARE Surplus AAM		9,919,010	10,000,000	156,278
55027B-AA-6	Luminent Mortgage Trust 2005-1 LUM 2005-1 A1		12/14/2023	AAIA Modco FHLB - AAM		11,788,715	14,336,681	39,516
55285H-AE-2	MF1 2022-B1 LLC MF1 2022-B1 B 8.636% 11/19/37		06/22/2023	AARE Surplus AAM		8,206,281	8,230,000	3,820
57430U-30-1	Maryland Trust 2006-I MDIBS 2006-1A A 5.550% 12/10/65		12/10/2023	Interest Capitalization		200,399	200,399	
57643L-NG-7	Mastr Asset Backed Securities MABS 2006-NC1 M1 6.040% 01/25/36		12/14/2023	AAIA Modco FHLB - AAM		4,714,257	4,844,213	13,787
58013M-FP-4	McDonald's Corp Senior Unsecured 3.500% 07/01/27		06/22/2023	AARE Surplus AAM		1,532,275	1,600,000	26,600
589929-S4-1	Merrill Lynch Mortgage Investo MLCC 2003-C A1 6.130% 06/25/28		03/16/2023	MMTL Modco AAM		282,893	298,113	916
59024F-AD-6	Merrill Lynch Alternative Note MANA 2007-A2 A3A 5.690% 03/25/37		12/14/2023	AAIA Modco FHLB - AAM		706,720	2,637,523	7,071
617446-8J-1	Morgan Stanley Senior Unsecured 2.720% 07/22/25		04/20/2023	Morgan Stanley		4,823,400	5,000,000	34,756
61748H-QW-4	Morgan Stanley Mortgage Loan T MSM 2005-9AR 1A 5.760% 12/25/35		12/14/2023	AAIA Modco FHLB - AAM		2,178,256	2,818,397	8,546
61748H-UF-6	Morgan Stanley Mortgage Loan T MSM 2006-1AR 1A1 5.750% 02/25/36		12/14/2023	AAIA Modco FHLB - AAM		7,956,701	13,288,012	40,220
61763G-EQ-2	Morgan Stanley Resecuritizatio MSRR 2013-R10 2B2 4.216% 01/26/51		05/01/2023	Interest Capitalization		282,344	282,344	
637639-AJ-4	National Securities Clearing C Senior Unsecured 5.150% 05/30/25		05/22/2023	Citigroup		3,398,708	3,400,000	
65163L-AA-7	Newmont Corp NEWMONT / NEWCREST FIN 3.25% 1 3.250% 05/13/30		12/28/2023	Tax Free Exchange		10,930,832	10,304,000	41,860
65163L-AC-3	Newmont Corp NEWMONT / NEWCREST FIN 5.75% 1 5.750% 11/15/41		12/28/2023	Tax Free Exchange		1,326,572	1,000,000	6,868
67103H-AE-7	O'Reilly Automotive Inc Senior Unsecured 3.550% 03/15/26		05/17/2023	AAIA Modco Catalina - AAM		9,758,032	10,000,000	61,139
68902V-AH-0	Otis Worldwide Corp Senior Unsecured 2.056% 04/05/25		12/19/2023	ALRE - DFL Trust AAM		5,370,011	5,600,000	23,667
69047Q-AA-0	Ovintiv Inc Senior Unsecured 5.650% 05/15/25		05/16/2023	Goldman Sachs		3,499,790	3,500,000	
69047Q-AA-0	Ovintiv Inc Senior Unsecured 5.650% 05/15/25		12/19/2023	ALRE - DFL Trust AAM		10,025,636	10,000,000	53,361
69121P-CH-4	Ownit Mortgage Loan Trust Seri OWNIT 2006-1 AF2 3.161% 10/25/35		12/14/2023	AAIA Modco FHLB - AAM		3,218,476	5,860,010	6,756
718547-AD-4	Phillips 66 Co Senior Unsecured 3.605% 02/15/25		05/02/2023	Various		15,230,675	15,000,000	115,660

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718547-AM-4	Phillips 66 Co Senior Unsecured 4.680% 02/15/45		05/02/2023	Tax Free Exchange		999,658	1,000,000	10,010
74251V-AS-1	Principal Financial Group Inc Senior Unsecured 2.125% 06/15/30		06/22/2023	AARE Surplus AAM		648,882	800,000	331
742718-FY-0	Procter & Gamble Co/The Senior Unsecured 4.100% 01/26/26		01/23/2023	Goldman Sachs		4,996,650	5,000,000	
742718-FY-0	Procter & Gamble Co/The Senior Unsecured 4.100% 01/26/26		05/17/2023	AAIA Modco Catalina - AAM		883,733	880,000	11,125
760985-D7-3	RAMP Series 2003-RS10 Trust RAMP 2003-RS10 MII1 6.120% 11/25/33		12/14/2023	AAIA Modco FHLB - AAM		1,552,285	1,575,171	4,543
78412D-B@-7	SEMCO ENERGY INC SEMCO ENERGY INC 2.45% 4/21/20 2.450% 04/21/30		03/29/2023	Various		4,760,000	4,760,000	51,183
81743P-AA-4	Sequoia Mortgage Trust 2003-1 SEMT 2003-1 1A 6.232% 04/20/33		03/16/2023	MMTL Modco AAM		196,406	207,568	803
81743S-AA-8	Sequoia Mortgage Trust 9 SEMT 9 1A 6.172% 09/20/32		03/16/2023	MMTL Modco AAM		253,678	267,298	1,022
846150-AA-8	Space Florida GTD SR SECD NTS 6.050% 04/01/53		05/17/2023	Direct		18,000,000	18,000,000	
855244-AU-3	Starbucks Corp Senior Unsecured 4.450% 08/15/49		02/28/2023	AARE Surplus AAM		4,276,582	5,020,000	8,067
857477-BZ-5	State Street Corp Senior Unsecured 4.857% 01/26/26		01/23/2023	Goldman Sachs		2,500,000	2,500,000	
863579-XC-7	Structured Adjustable Rate Mor SARM 2005-18 3A1 4.717% 09/25/35		12/14/2023	AAIA Modco FHLB - AAM		4,096,737	6,049,357	10,316
86359D-RS-8	Structured Asset Securities Co SASC 2005-RF5 1A 5.720% 07/25/35		02/28/2023	AARE Surplus AAM		868,747	1,004,488	401
86765B-AS-8	Energy Transfer LP Senior Unsecured 5.950% 12/01/25		05/17/2023	AAIA Modco Catalina - AAM		16,491,703	16,300,000	447,209
87264A-BU-8	T-Mobile USA Inc Senior Unsecured 2.625% 04/15/26		05/17/2023	AAIA Modco Catalina - AAM		14,057,625	15,000,000	35,000
878048-AH-0	TBW Mortgage-Backed Trust Seri TBW 2006-2 4A1 6.000% 07/25/36		12/14/2023	AAIA Modco FHLB - AAM		5,897,826	16,980,047	36,790
893647-BE-6	TransDigm Inc Secured 6.250% 03/15/26		02/28/2023	AARE Surplus AAM		3,955,440	4,000,000	113,194
89788K-AA-4	Truist Bank Subordinated 2.250% 03/11/30		12/14/2023	AAIA Modco FHLB - AAM		10,612,455	13,000,000	75,563
907818-FS-2	Union Pacific Corp Senior Unsecured 3.799% 04/06/71		02/28/2023	AARE Surplus AAM		1,021,787	1,400,000	20,979
92243R-AA-2	VCP RRL ABS I VCRRL 2021-1A A 2.152% 10/20/31		12/14/2023	AAIA Modco FHLB - AAM		3,626,307	3,890,685	12,559
927804-GB-4	Virginia Electric and Power Co Senior Unsecured 2.875% 07/15/29		06/22/2023	AARE Surplus AAM		713,499	800,000	10,031
92925G-AC-7	WaMu Mortgage Pass-Through Cer WAMU 2006-AR16 2A1 4.338% 12/25/36		12/14/2023	AAIA Modco FHLB - AAM		999,054	1,154,876	1,659
93363P-AH-3	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 2A1 4.038% 11/25/36		12/14/2023	AAIA Modco FHLB - AAM		2,717,982	3,016,527	4,371
93363T-AB-8	WaMu Mortgage Pass-Through Cer WAMU 2006-AR11 2A 6.512% 09/25/46		12/14/2023	AAIA Modco FHLB - AAM		8,671,347	9,485,106	22,304
94108F-AA-8	WAT 2021-A WAT 2021-A A 7.676% 02/18/31		12/29/2023	Keybanc Capital Markets		2,828,444	2,828,444	
94108F-AB-6	WAT 2021-A WAT 2021-A B 8.526% 02/18/31		12/29/2023	Keybanc Capital Markets		795,632	795,632	
94108F-AC-4	WAT 2021-A WAT 2021-A C 10.226% 02/18/31		12/29/2023	Keybanc Capital Markets		1,537,045	1,537,045	
94989T-BF-0	Wells Fargo Commercial Mortgag WFCM 2015-LC22 C 4.691% 09/15/58		04/26/2023	BARCLAYS CAPITAL SEC LIMITED		607,231	667,000	2,352
958667-AF-4	Western Midstream Operating LP Senior Unsecured 6.350% 01/15/29		12/18/2023	Goldman Sachs		5,212,550	5,000,000	71,438
06418J-AA-9	Bank of Nova Scotia/The Senior Unsecured 5.350% 12/07/26	A	11/29/2023	Scotia Capital		4,998,100	5,000,000	
78016F-ZX-5	Royal Bank of Canada Senior Unsecured 5.000% 02/01/33	A	01/09/2023	Royal Bank of Canada		8,987,760	9,000,000	
78016F-ZY-3	Royal Bank of Canada Senior Unsecured 4.950% 04/25/25	A	04/24/2023	Royal Bank of Canada		999,350	1,000,000	
C5847*-AD-5	MOSAIC FOREST MANAGEMENT LP SR SECD BDS SER 2 2.530% 08/27/27	A	01/03/2023	Tax Free Exchange		4,500,000	4,500,000	38,583
000000-00-0	Voya Euro CLO III DAC VOYE 3A DE 7.115% 04/15/33	B	01/17/2023	Citigroup		4,999,296	5,415,769	4,909
00388W-AG-6	Abu Dhabi National Energy Co P Senior Unsecured 4.875% 04/23/30	D	02/28/2023	AARE Surplus AAM		3,040,075	3,000,000	50,781
01448Q-AB-6	ALESCO Preferred Funding IV Lt ALESC 4A A2 6.352% 07/30/34	D	02/28/2023	AARE Surplus AAM		437,188	500,000	2,216
01449W-AB-2	ALESCO Preferred Funding X Ltd ALESC 10A A2A 6.122% 09/23/36	D	06/22/2023	AARE Surplus AAM		5,102,500	6,500,000	90,659
03665Y-AJ-4	Antares CLO 2019-2 LTD ANTR 2019-2A D 10.424% 01/23/32	D	01/05/2023	Robert W. Baird		1,665,000	1,800,000	34,937
05071T-AG-4	AUDAX SENIOR DEBT CLO II LLC AUDAX 2019-2A C 10.574% 10/22/29	C	01/17/2023	WELLS FARGO SECURITIES		965,500	1,000,000	22,293
05254J-AA-8	Australia & New Zealand Bankin Senior Unsecured 5.088% 12/08/25	D	05/17/2023	AAIA Modco Catalina - AAM		15,140,889	15,000,000	337,080
05969B-AC-7	Banco Santander Mexico SA Inst Subordinated 7.525% 10/01/28	D	02/28/2023	AARE Surplus AAM		4,564,735	4,570,000	111,032
12548J-AJ-1	CIFC Funding 2017-III Ltd CIFC 2017-3A C 9.328% 07/20/30	D	02/28/2023	AARE Surplus AAM		1,337,360	1,400,000	12,828
12661P-AF-6	CSL Finance PLC Senior Unsecured 4.950% 04/27/62	D	02/17/2023	STAR Modco AAM		189,799	200,000	3,025
251526-CS-6	Deutsche Bank AG/New York NY Senior Non Preferred 6.720% 01/18/29	D	12/18/2023	Goldman Sachs		5,204,300	5,000,000	141,867
26139P-AB-9	DP World Crescent Ltd Senior Unsecured 4.848% 09/26/28	D	02/28/2023	AARE Surplus AAM		4,937,748	5,000,000	102,347
36321L-AE-9	Galaxy XXVI CLO Ltd GALXY 2018-26A C 7.784% 11/22/31	D	02/28/2023	AARE Surplus AAM		1,016,867	1,050,000	1,236
381740-AE-9	Golub Capital Partners CLO 51M GOCAP 2021-51A C1 8.505% 05/05/34	D	01/05/2023	BMO Capital Markets		902,500	1,000,000	12,918
38174Y-AE-5	Golub Capital Partners CLO 24M GOCAP 2015-24A CR 8.255% 11/05/29	D	03/31/2023	Raymond James		956,250	1,000,000	12,961
38177G-AC-5	Golub Capital Partners TALF 20 GCTLF 2020-1A B 8.428% 10/20/29	D	03/29/2023	Bank of America		2,400,000	2,400,000	35,269
38178H-AA-6	Golub Capital Partners ABS Fun GCPAF 2021-1A A2 2.773% 04/20/29	D	12/14/2023	AAIA Modco FHLB - AAM		8,476,984	8,959,928	37,269
404280-AU-3	HSBC Holdings PLC Subordinated 4.250% 08/18/25	D	12/14/2023	AAIA Modco FHLB - AAM		1,955,351	2,000,000	27,389
41154X-AN-5	Harbor Park CLO 18-1 Ltd HARB 2018-1A D 8.578% 01/20/31	D	01/05/2023	RBC CM, LLC		917,500	1,000,000	16,666
46115H-BU-0	Intesa Sanpaolo SpA Senior Preferred 7.000% 11/21/25	D	05/17/2023	AAIA Modco Catalina - AAM		15,317,346	15,000,000	513,333
48250G-AW-0	KKR CLO 10 Ltd KKR 10 DR 8.997% 09/15/29	D	02/28/2023	AARE Surplus AAM		3,344,627	3,430,000	58,017
48252W-AG-8	KKR CLO Ltd 22 KKR 22A D 8.778% 07/20/31	D	01/05/2023	Robert W. Baird		933,000	1,000,000	16,521
48253W-AG-7	KKR CLO 28 LTD KKR 28A D 8.547% 03/15/31	D	02/28/2023	AARE Surplus AAM		1,065,981	1,100,000	17,575
55276V-AG-7	MDGH GMTN RSC Ltd Senior Unsecured 4.500% 11/07/28	D	06/22/2023	AARE Surplus AAM		1,983,224	2,000,000	11,250
55608P-BQ-6	Macquarie Bank Ltd Senior Unsecured 5.391% 12/07/26	D	11/29/2023	Citigroup		8,000,000	8,000,000	
656531-AD-2	Equinor ASA Senior Unsecured 7.150% 11/15/25	D	05/17/2023	AAIA Modco Catalina - AAM		10,564,832	10,000,000	3,972
67108B-BC-8	OZLM Funding II Ltd OZLMF 2012-2A BR2 7.952% 07/30/31	D	02/28/2023	AARE Surplus AAM		7,926,440	8,200,000	46,916

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
716973-AA-0	Pfizer Investment Enterprises Senior Unsecured 4.650% 05/19/25	D	05/16/2023	Bank of America		4,997,150	5,000,000	
72133F-AC-9	Pikes Peak CLO 7 PIPK 2021-7A B 7.392% 02/25/34	D	02/28/2023	AARE Surplus AAM		7,366,515	7,500,000	1,397
85573L-AA-9	Start II LTD STARR 2019-1 A 4.089% 03/15/44	D	03/16/2023	MMTL Modco AAM		1,709,490	1,899,435	216
87248K-AQ-7	TICP CLO V 2016-1 Ltd TICP 2016-5A DR 8.815% 07/17/31	D	02/28/2023	AARE Surplus AAM		730,570	750,000	6,982
88432F-BC-2	THL Credit Wind River 2015-1 C WINDR 2015-1A C1 7.828% 10/20/30	D	02/28/2023	AARE Surplus AAM		1,200,336	1,245,000	9,384
902613-AY-4	UBS Group AG Senior Unsecured 4.875% 05/15/45	D	06/12/2023	Tax Free Exchange		4,830,154	5,000,000	18,281
902613-BB-3	UBS Group AG Senior Unsecured 4.550% 04/17/26	D	06/12/2023	Tax Free Exchange		2,999,800	3,000,000	20,475
902674-A2-6	UBS AG/London Senior Unsecured 4.500% 06/26/48	D	10/16/2023	Tax Free Exchange		6,403,811	5,000,000	68,750
902674-ZZ-6	UBS AG/London Senior Unsecured 1.250% 06/01/26	D	10/16/2023	Tax Free Exchange		14,969,128	15,000,000	70,313
91911T-AK-9	Vale Overseas Ltd Senior Unsecured 6.875% 11/10/39	D	02/28/2023	AARE Surplus AAM		2,415,990	2,320,000	47,850
AV0967-02-7	Transportadora de Gas Internac Senior Unsecured 5.550% 11/01/28	D	02/28/2023	AARE Surplus AAM		960,875	1,000,000	18,038
BCC2R4-KN-6	Aurium CLO V Designated Activi ACLO 5A CR 6.335% 04/17/34	B	01/20/2023	Citigroup		2,847,340	3,021,050	3,503
BCC301-42-3	Aurium CLO VI DAC ACLO 6A DR 7.262% 05/22/34	B	01/19/2023	Goldman Sachs		4,361,072	4,747,365	43,220
BCC30R-YG-2	Madison Park Euro Funding IX D CADOG 9A DR 7.165% 07/15/35	B	01/19/2023	Morgan Stanley		5,601,813	6,257,890	8,586
BCC30Y-M6-2	Blackrock European Clo III Des BECLO 3A DR 6.972% 07/19/35	B	01/19/2023	Morgan Stanley		2,994,072	3,344,734	2,974
BCC313-LD-5	CIFC European Funding CLO IV D CIFCE 4A C 6.075% 08/18/35	B	01/20/2023	Citigroup		1,306,550	1,402,630	1,380
BCC313-LH-6	CIFC European Funding CLO IV D CIFCE 4A D 7.075% 08/18/35	B	01/19/2023	Bank of America		5,117,918	5,610,522	5,922
BCC31Y-XF-9	Voya Euro CLO V DAC VOYE 5A D 7.065% 04/15/35	B	01/19/2023	Bank of America		7,873,720	8,631,572	10,335
BCC38S-F5-7	Penta CLO PENTA 2023-14A C 7.815% 04/15/36	B	01/27/2023	BNP Paribas		8,130,346	8,130,346	
G9312@-AA-3	Vista Equity Partners Fund VII VEPF VII TRANCHE A Loans PIK 9.880% 02/28/28	D	03/09/2023	Direct		6,467,500	6,500,000	
G9312@-AA-3	Vista Equity Partners Fund VII VEPF VII TRANCHE A Loans PIK 9.880% 02/28/28	D	11/30/2023	Interest Capitalization		467,321	467,321	
N0705V-CX-0	Ares European CLO ARESE 7A BR 5.965% 10/15/30	B	01/18/2023	Citigroup		1,799,714	1,890,257	1,576
Q7448@-AA-3	Latitude Australian Auto AUSTRALIAN AUTO LOANS TRUST 4.500% 12/19/26	B	02/14/2023	Tax Free Exchange		6,108,662	5,591,981	19,572
Y71260-AD-8	Indofood CBP Sukses Makmur Tbk Senior Unsecured 3.541% 04/27/32	D	10/26/2023	Tax Free Exchange		5,354,484	5,570,000	98,069
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						879,760,204	961,469,984	5,998,831
28655*-AA-7	Eliant Invest Holding LP Eliant Invest Holding LP B 7.846% 12/15/41		12/28/2023	Capital Call Revolver		26,057,319	26,057,319	
28655*-AA-7	Eliant Invest Holding LP Eliant Invest Holding LP B 7.846% 12/15/41		03/20/2023	Various		4,125,213	4,125,213	
28655*-AB-5	Eliant Invest Holding LP Eliant Invest Holding LP C 8.596% 12/15/41		12/28/2023	Capital Call Revolver		13,028,659	13,028,659	
71680@-BD-7	Petros PACE Finance LLC Petros CPACE Flow 4.446% 01/31/57		08/01/2023	Interest Capitalization		1,901	1,901	
71680@-CL-8	Petros PACE Finance LLC Petros CPACE Class A Sub-Cert 6.363% 01/31/57		01/11/2023	Tax Free Exchange		344,453	330,221	700
92890C-AD-5	WDL Fleet LLC Lease Plan USA Inc 8.088% 12/31/38		12/07/2023	Capital Call Revolver		14,185,549	14,185,549	
92890C-AE-3	WDL Fleet LLC Lease Plan USA Inc 9.088% 12/01/38		12/07/2023	Capital Call Revolver		5,220,282	5,220,282	
97988F-AG-3	Woodmont 2022-10 Trust WDMNT 2022-10A D 12.496% 10/20/34		01/13/2023	WELLS FARGO SECURITIES		3,717,188	3,750,000	70,860
000000-00-0	Alme Loan Funding IV DAC ALME 4A CR 5.615% 01/15/32	B	03/22/2023	Banca IMI		2,908,632	3,102,540	24,096
BL4088-91-2	MidCap 2023-1 Loan Fund LP MidCap 2023-1 Loan Fund 8.948% 01/20/35	D	12/21/2023	Direct		64,187,500	65,000,000	
74989M-AE-1	RR 26 Ltd RRAM 2023-26A B1 8.294% 04/15/38	D	02/17/2023	Citigroup		3,950,000	3,950,000	
979926-AA-0	Woodmont 2023-12 Trust WDMNT 2023-12A A1A 7.878% 07/25/31	D	05/26/2023	Bank of America		5,000,000	5,000,000	
BCC393-67-7	RRE 6 Loan Management DAC RRME 15A B2 8.665% 10/15/35	B	02/17/2023	Goldman Sachs		3,472,148	3,472,148	
L0004@-AA-9	AP Starlight (Luxembourg) S.à AP Starlight (Luxembourg) - Se 6.000% 06/15/49	B	10/27/2023	PRIVATE		32,753,952	32,753,952	
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						178,952,796	179,977,784	95,656
Q8438@-AA-3	Western Sydney University Loan Notes 4.300% 01/05/51	B	07/01/2023	Commonwealth Bk of Australia		14,261,974	14,261,978	
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						14,261,974	14,261,978	
2509999997. Total - Bonds - Part 3						1,077,214,422	1,159,909,746	6,153,382
2509999998. Total - Bonds - Part 5						167,797,107	168,616,331	508,847
2509999999. Total - Bonds						1,245,011,529	1,328,526,077	6,662,229
060505-EU-4	Bank of America Corp Junior Subordinated 6.300% 03/10/24		03/16/2023	MMTL Modco AAM	415,000.000	411,888	0.00	436
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						411,888	XXX	436
4509999997. Total - Preferred Stocks - Part 3						411,888	XXX	436
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks						411,888	XXX	436
31340#-10-0	FEDERAL HOME LOAN BANK OF DES MOINES		03/31/2023	FHLB	0.000	14,850,000		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						14,850,000	XXX	
000000-00-0	ATHENE ANNUITY AND LIFE COMPANY		12/31/2023	Capital Contribution		1,563,924,342		
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						1,563,924,342	XXX	
5989999997. Total - Common Stocks - Part 3						1,578,774,342	XXX	
5989999998. Total - Common Stocks - Part 5							XXX	
5989999999. Total - Common Stocks						1,578,774,342	XXX	
5999999999. Total - Preferred and Common Stocks						1,579,186,230	XXX	436
6009999999 - Totals						2,824,197,759	XXX	6,662,665

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38375B-3G-5	Government National Mortgage A GNR 2013-H14 SI 1.791% 05/20/63		12/01/2023	Paydown				130,378	124,479		(124,479)		(124,479)						27,866	05/20/2063
38375B-5S-7	Government National Mortgage A GNR 2013-H19 ID 1.512% 05/20/63		12/01/2023	Paydown				97,047	114,015		(114,015)		(114,015)						36,828	05/20/2063
38375B-AH-5	Government National Mortgage A GNR 2010-H02 GI 2.401% 02/20/60		12/01/2023	Paydown				38,342	38,230		(38,230)		(38,230)						8,147	02/20/2060
38375B-G9-7	Government National Mortgage A GNR 2013-H02 DI 1.752% 12/20/62		12/01/2023	Paydown				55,638	66,836		(66,836)		(66,836)						13,692	12/20/2062
38375B-KM-3	Government National Mortgage A GNR 2011-H06 FI 1.253% 02/20/61		12/01/2023	Paydown				276,719	252,025		(252,025)		(252,025)						56,432	02/20/2061
38375B-LM-2	Government National Mortgage A GNR 2011-H11 AI 1.532% 03/20/61		12/01/2023	Paydown				124,042	121,760		(120,609)	1,151	(121,760)						23,753	03/20/2061
38375B-MU-3	Government National Mortgage A GNR 2011-H19 IA 1.026% 08/20/61		12/01/2023	Paydown				253,596	252,503		(252,503)		(252,503)						53,761	08/20/2061
38375B-PK-2	Government National Mortgage A GNR 2012-H03 IA 1.084% 01/20/62		12/01/2023	Paydown				105,451	103,694		(103,694)		(103,694)						23,065	01/20/2062
38375B-QY-1	Government National Mortgage A GNR 2012-H08 FI 1.278% 04/20/62		12/01/2023	Paydown				82,305	89,810		(89,810)		(89,810)						20,956	04/20/2062
38375B-TZ-5	Government National Mortgage A GNR 2012-H15 CI 1.253% 06/20/62		12/01/2023	Paydown				120,439	120,698		(120,565)	134	(120,699)						23,837	06/20/2062
38375B-UM-2	Government National Mortgage A GNR 2012-H18 NI 1.346% 08/20/62		12/01/2023	Paydown				31,513	37,904		(37,904)		(37,904)						6,907	08/20/2062
38375U-EH-9	Government National Mortgage A GNR 2014-H03 AI 1.366% 01/20/64		12/01/2023	Paydown				89,269	105,683		(105,683)		(105,683)						20,385	01/20/2064
38375U-FL-9	Government National Mortgage A GNR 2014-H10 AI 1.749% 04/20/64		12/01/2023	Paydown				564,738	449,988		(449,988)		(449,988)						208,596	04/20/2064
38375U-LD-0	Government National Mortgage A GNR 2014-H13 CI 1.429% 06/20/64		12/01/2023	Paydown				146,120	147,437		(147,239)	197	(147,436)						34,327	06/20/2064
38375U-LF-5	Government National Mortgage A GNR 2014-H13 DI 1.476% 06/20/64		12/01/2023	Paydown				296,353	204,546		(204,546)		(204,546)						26,078	06/20/2064
38375U-LQ-1	Government National Mortgage A GNR 2014-H14 AI 1.525% 07/20/64		12/01/2023	Paydown				78,986	81,991		(80,598)	339	(80,937)						10,423	07/20/2064
38375U-MZ-0	Government National Mortgage A GNR 2014-H16 AI 0.279% 08/20/64		11/01/2023	Paydown				42,879	43,256		(41,852)	1,147	(42,999)						627	08/20/2064
38375U-NX-4	Government National Mortgage A GNR 2014-H18 DI 1.504% 09/20/64		12/01/2023	Paydown				143,990	161,823		(161,337)	486	(161,823)						26,193	09/20/2064
38375U-PB-0	Government National Mortgage A GNR 2014-H18 AI 0.255% 09/20/64		12/01/2023	Paydown				52,599	54,518		(52,715)	1,671	(54,386)						1,383	09/20/2064
38375U-QJ-2	Government National Mortgage A GNR 2014-H20 SI 1.686% 09/20/64		12/01/2023	Paydown				67,497	69,321		(68,949)	372	(69,321)						11,965	09/20/2064
38375U-QL-7	Government National Mortgage A GNR 2014-H20 BI 1.497% 09/20/64		12/01/2023	Paydown				133,288	135,224		(135,224)		(135,224)						29,397	09/20/2064
38375U-TQ-3	Government National Mortgage A GNR 2015-H03 CI 1.683% 01/20/65		12/01/2023	Paydown				101,127	100,558		(100,294)	249	(100,543)						17,454	01/20/2065
38375U-TU-4	Government National Mortgage A GNR 2015-H03 EI 0.443% 12/20/64		11/01/2023	Paydown				76,125	78,089		(76,509)	1,718	(78,227)						2,717	12/20/2064
38375U-UT-5	Government National Mortgage A GNR 2015-H05 CI 1.699% 02/20/65		12/01/2023	Paydown				347,416	330,121		(330,121)		(330,121)						59,931	02/20/2065
38375U-VG-2	Government National Mortgage A GNR 2015-H08 AI 1.798% 02/20/65		11/01/2023	Paydown				142,476	137,091		(137,091)		(137,091)						19,550	02/20/2065
38375U-WQ-9	Government National Mortgage A GNR 2016-H11 DI 0.038% 05/20/66		12/01/2023	Paydown				249,142	251,004		(245,681)	5,323	(251,004)						25,895	05/20/2066
38375U-XA-3	Government National Mortgage A GNR 2016-H11 AI 1.278% 01/20/66		12/01/2023	Paydown				398,745	388,079		(388,079)		(388,079)						90,873	01/20/2066
38375U-XF-2	Government National Mortgage A GNR 2016-H11 MI 0.000% 05/20/66		12/01/2023	Paydown				74,723	65,465		(63,333)	2,132	(65,465)							05/20/2066

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38375U-ZG-8	Government National Mortgage A GNR 2017-H09 GI 1.605% 03/20/67		12/01/2023	Paydown				54,670	53,142		(53,142)		(53,142)						11,321	03/20/2067
38375U-ZL-7	Government National Mortgage A GNR 2017-H09 JI 1.549% 03/20/67		12/01/2023	Paydown				95,183	97,321		(96,001)	1,321	(97,322)						18,576	03/20/2067
38376R-2Y-1	Government National Mortgage A GNR 2017-H12 BI 1.832% 05/20/67		12/01/2023	Paydown				200,023	200,362		(200,060)	302	(200,362)						26,280	05/20/2067
38376R-3Q-7	Government National Mortgage A GNR 2017-H11 VI 1.448% 05/20/67		12/01/2023	Paydown				96,180	97,341		(97,091)	250	(97,341)						16,516	05/20/2067
38376R-5Z-5	Government National Mortgage A GNR 2017-H15 NI 1.560% 07/20/67		12/01/2023	Paydown				302,725	295,146		(295,146)		(295,146)						71,146	07/20/2067
38376R-AA-4	Government National Mortgage A GNR 2015-H10 AI 0.058% 04/20/65		12/01/2023	Paydown				430,467	428,475		(425,137)	3,816	(428,953)						12,657	04/20/2065
38376R-AP-1	Government National Mortgage A GNR 2015-H10 GI 1.778% 03/20/65		12/01/2023	Paydown				26,730	29,057		(28,612)	445	(29,057)						6,089	03/20/2065
38376R-AR-7	Government National Mortgage A GNR 2015-H10 KI 0.080% 04/20/65		12/01/2023	Paydown				133,206	139,371		(138,224)	1,325	(139,549)						3,843	04/20/2065
38376R-BL-9	Government National Mortgage A GNR 2015-H12 CI 1.482% 04/20/65		12/01/2023	Paydown				250,463	241,210		(238,708)	2,502	(241,210)						59,019	04/20/2065
38376R-BN-5	Government National Mortgage A GNR 2015-H12 DI 0.113% 05/20/65		12/01/2023	Paydown				82,486	80,258		(77,247)	2,988	(80,235)						2,924	05/20/2065
38376R-BZ-8	Government National Mortgage A GNR 2015-H12 KI 1.371% 03/20/65		12/01/2023	Paydown				165,755	163,075		(162,750)	325	(163,075)						39,438	03/20/2065
38376R-DA-1	Government National Mortgage A GNR 2015-H15 CI 0.264% 06/20/65		12/01/2023	Paydown				116,910	113,838		(110,441)	3,172	(113,613)						2,194	06/20/2065
38376R-DC-7	Government National Mortgage A GNR 2015-H15 DI 2.000% 06/20/65		11/01/2023	Paydown				122,123	119,002		(118,366)	317	(118,683)						17,755	06/20/2065
38376R-DZ-6	Government National Mortgage A GNR 2015-H16 GI 1.632% 07/20/65		12/01/2023	Paydown				130,582	137,603		(136,488)	1,115	(137,603)						24,388	07/20/2065
38376R-HQ-2	Government National Mortgage A GNR 2015-H27 AI 0.389% 09/20/65		12/01/2023	Paydown				108,081	94,773		(90,332)	4,440	(94,772)						2,714	09/20/2065
38376R-K8-8	Government National Mortgage A GNR 2016-H27 DI 1.535% 12/20/66		12/01/2023	Paydown				140,824	145,838		(145,468)	370	(145,838)						24,616	12/20/2066
38376R-LH-7	Government National Mortgage A GNR 2015-H30 DI 1.245% 10/20/65		12/01/2023	Paydown				271,497	271,808		(271,369)	440	(271,809)						53,590	10/20/2065
38376R-LK-0	Government National Mortgage A GNR 2015-H30 EI 1.627% 11/20/65		12/01/2023	Paydown				270,172	258,614		(258,614)		(258,614)						45,985	11/20/2065
38376R-LS-3	Government National Mortgage A GNR 2015-H29 JI 0.386% 11/20/65		12/01/2023	Paydown				69,364	58,980		(57,127)	1,853	(58,980)						378	11/20/2065
38376R-MF-0	Government National Mortgage A GNR 2015-H29 VI 1.776% 11/20/65		12/01/2023	Paydown				254,249	239,922		(239,922)		(239,922)						50,629	11/20/2065
38376R-NG-7	Government National Mortgage A GNR 2015-H33 BI 1.593% 12/20/65		12/01/2023	Paydown				116,748	117,845		(117,272)	573	(117,845)						24,325	12/20/2065
38376R-QF-6	Government National Mortgage A GNR 2016-H05 DI 1.539% 02/20/66		12/01/2023	Paydown				717,507	692,098		(692,098)		(692,098)						114,688	02/20/2066
38376R-QH-2	Government National Mortgage A GNR 2016-H04 AI 1.612% 02/20/66		12/01/2023	Paydown				175,337	164,620		(164,620)		(164,620)						32,278	02/20/2066
38376R-RC-2	Government National Mortgage A GNR 2016-H07 CI 1.572% 03/20/66		12/01/2023	Paydown				305,851	179,397		(179,397)		(179,397)						28,130	03/20/2066
38376R-T5-5	Government National Mortgage A GNR 2017-H04 KI 1.499% 01/20/67		12/01/2023	Paydown				89,135	90,736		(90,360)	376	(90,736)						17,094	01/20/2067
38376R-W3-6	Government National Mortgage A GNR 2017-H06 CI 1.452% 02/20/67		12/01/2023	Paydown				164,891	164,794		(164,346)	448	(164,794)						37,799	02/20/2067
38376R-Z6-6	Government National Mortgage A GNR 2017-H08 CI 1.613% 03/20/67		12/01/2023	Paydown				186,282	182,079		(182,079)		(182,079)						30,592	03/20/2067
38376T-5K-4	Government National Mortgage A GNR 2010-H01 DI 2.228% 01/20/60		12/01/2023	Paydown				64,490	60,733		(60,733)		(60,733)						36,329	01/20/2060

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
38376X-NE-9	Government National Mortgage A GNR 2010-H03 CI 1.842% 03/20/60		12/01/2023	Paydown				687,810	691,414		(686,783)	4,632	(691,415)						173,363	03/20/2060
38376X-NG-4	Government National Mortgage A GNR 2010-H03 DI 2.083% 03/20/60		12/01/2023	Paydown				83,336	76,918		(76,918)		(76,918)						15,793	03/20/2060
38377E-X7-4	Government National Mortgage A GNR 2010-H07 GI 0.830% 01/20/59		12/01/2023	Paydown				252,358	223,819		(223,819)		(223,819)						58,637	01/20/2059
38379K-V4-7	Government National Mortgage A GNR 2015-150 C 3.000% 09/16/57		12/01/2023	Paydown		60,005	60,005	53,044	55,114		4,891		4,891		60,005				980	09/16/2057
38379R-3T-8	Government National Mortgage A GNR 2017-142 B 3.000% 11/16/59		12/01/2023	Paydown		92,723	92,723	84,020	86,690		6,032		6,032		92,723				1,515	11/16/2059
38379R-ZG-1	Government National Mortgage A GNR 2017-89 B 3.000% 07/16/59		03/21/2023	PLIC - AAIA NonModco AAM		5,238,879	5,666,000	5,079,742	5,265,789		13,030		13,030		5,278,819		(39,940)	(39,940)	51,938	07/16/2059
38379U-NE-2	Government National Mortgage A GNR 2016-45 B 3.000% 02/16/58		01/01/2023	Paydown		4,977	4,977	4,395	4,569		408		408		4,977				12	02/16/2058
38379U-NE-2	Government National Mortgage A GNR 2016-45 B 3.000% 02/16/58		01/26/2023	AAIA Modco FHLB - AAM		4,493,485	4,911,702	4,336,624	4,508,976		859		859		4,509,835		(16,350)	(16,350)	22,512	02/16/2058
38379U-QX-7	Government National Mortgage A GNR 2016-65 C 3.000% 01/16/58		12/01/2023	Paydown		7,905	7,905	6,722	7,028		877		877		7,905				129	01/16/2058
38380L-VM-2	Government National Mortgage A GNR 2019-H10 CI 0.000% 06/20/69		12/01/2023	Paydown				56,013	58,581		(58,324)	257	(58,581)							06/20/2069
912828-T9-1	United States Treasury Inflati TREASURY NOTE 1.625% 10/31/23		10/31/2023	Maturity		100,000	100,000	97,250	99,646		354		354		100,000				1,625	10/31/2023
0109999999. Subtotal - Bonds - U.S. Governments						9,997,974	10,843,312	20,204,188	20,122,130		(10,020,452)	46,186	(10,066,638)		10,054,264		(56,290)	(56,290)	2,018,835	XXX
195325-BM-6	Colombia Government Internatio Senior Unsecured 6.125% 01/18/41	D	06/14/2023	AMH - AmerUs Group Co.		3,569,952	4,345,000	4,829,468	4,771,690		(6,535)		(6,535)		4,765,154		(1,195,202)	(1,195,202)	240,997	01/18/2041
76721R-AA-6	Rio Smart Lighting Sarl Secured 12.250% 09/20/32	B	09/20/2023	Redemption 100.0000		167,548	167,548	147,260	159,757					(12,497)	167,548	20,288		20,288	15,538	09/20/2032
N0727E-AA-4	Aruba (Government) ARUBA GOVERNMENT 10.775% 06/12/27	D	12/12/2023	Redemption 100.0000		272,700	272,700	271,631	271,954		747		747		272,700				21,354	06/12/2027
X5424X-CG-1	RUSSIA-EUROBOND Senior Unsecured 5.100% 03/28/35	D	10/31/2023	Various		2,668,750	7,000,000	1,378,125	1,514,420		170,836		170,836		1,685,257		983,493	983,493		03/28/2035
0309999999. Subtotal - Bonds - All Other Governments						6,678,950	11,785,248	6,626,484	6,717,821		165,048		165,048	(12,497)	6,890,659	20,288	(211,709)	(191,421)	277,889	XXX
13063B-JC-7	State of California CALIFORNIA BABS 7.600% 11/01/40		06/14/2023	AMH - AmerUs Group Co.		2,824,989	2,215,000	3,373,179	3,212,567		(17,522)		(17,522)		3,195,046		(370,057)	(370,057)	104,277	11/01/2040
40467@-AA-8	HA-GA RECEIVABLES TRUST SERIES P/T CERTS SER A 4.000% 04/01/34		12/01/2023	Redemption 100.0000		244,376	244,376	244,376	223,530						244,376				4,571	04/01/2034
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						3,069,365	2,459,376	3,617,555	3,436,097		(17,522)		(17,522)		3,439,422		(370,057)	(370,057)	108,848	XXX
718814-ZZ-2	City of Phoenix AZ PHOENIX-TXB-BAB-B 5.269% 07/01/34		07/03/2023	Call 100.0000		145,000	145,000	164,310	157,366		(59)		(59)		157,306		(12,306)	(12,306)	7,640	07/01/2034
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						145,000	145,000	164,310	157,366		(59)		(59)		157,306		(12,306)	(12,306)	7,640	XXX
047870-SN-1	City of Atlanta GA Water & Was ATLANTA-TXBL-REF-REV 2.257% 11/01/35		06/14/2023	AMH - AmerUs Group Co.		975,838	1,250,000	1,255,674	1,254,536		(241)		(241)		1,254,295		(278,457)	(278,457)	17,476	11/01/2035
047870-SP-6	City of Atlanta GA Water & Was ATLANTA-TXBL-REF-REV 2.913% 11/01/43		06/14/2023	AMH - AmerUs Group Co.		368,010	500,000	501,802	501,448		(75)		(75)		501,373		(133,363)	(133,363)	9,022	11/01/2043
072024-PY-2	BAY AREA TOLL AUTHORITY BAY AREA TOLL-TXB-S3 6.907% 10/01/50		06/14/2023	AMH - AmerUs Group Co.		3,534,216	2,800,000	4,160,436	4,052,293		(11,792)		(11,792)		4,040,501		(506,285)	(506,285)	135,914	10/01/2050
114894-ZW-1	County of Broward FL Airport S BROWARD CNTY FL ARPT 3.477% 10/01/43		06/14/2023	AMH - AmerUs Group Co.		775,960	1,000,000	1,000,000	1,000,000						1,000,000		(224,040)	(224,040)	24,436	10/01/2043
15504R-ET-2	Central Puget Sound Regional T CENT PUGET SOUND 5.491% 11/01/39		06/14/2023	AMH - AmerUs Group Co.		922,055	880,000	1,082,708	1,047,638		(3,795)		(3,795)		1,043,843		(121,788)	(121,788)	29,932	11/01/2039
167593-AN-2	Chicago O'Hare International A CHICAGO O'HARE INTERNATIONAL A 6.395% 01/01/40		06/14/2023	AMH - AmerUs Group Co.		3,224,144	2,800,000	3,710,084	3,567,738		(15,614)		(15,614)		3,552,124		(327,980)	(327,980)	170,604	01/01/2040
235036-6Z-8	Dallas Fort Worth Internationa DALLAS-FORT WORTH-C 3.089% 11/01/40		06/14/2023	AMH - AmerUs Group Co.		387,750	500,000	507,202	505,703		(294)		(294)		505,409		(117,659)	(117,659)	9,567	11/01/2040

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1 CUSIP Identi-fication	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con-sideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date
31392G-WD-3	Fannie Mae REMIC Trust 2003-W1 FNW 2003-W1 M 2.486% 12/25/42		12/01/2023	Paydown		75,298	75,298	39,348	13,614		61,684		61,684		75,298				921	12/25/2042
31398N-NJ-9	Fannie Mae REMICS FNR 2010-115 PN 4.000% 10/25/40		12/01/2023	Paydown		55,712	55,712	54,486	54,486		1,226		1,226		55,712				6,036	10/25/2040
38122N-D8-2	Golden State Tobacco Securitiz GOLDEN ST TOBACCO SEC 3.850% 06/01/50		12/01/2023	Various		545,000	545,000	545,000	545,000						545,000				11,646	06/01/2050
45506D-6Q-3	INDIANA FIN AUTH-TXBL INDIANA ST FIN AUTH R 3.630% 03/01/39		06/14/2023	AMH - AmerUs Group Co.		1,704,774	2,030,000	2,030,000	2,030,000						2,030,000		(325,226)	(325,226)	57,928	03/01/2039
487312-AD-2	Keenan Fort Detrick Energy LLC SECD REV BDS SER 2019 4.166% 11/15/48		06/14/2023	AMH - AmerUs Group Co.		8,540,073	10,500,000	10,500,000	10,500,000						10,500,000		(1,959,927)	(1,959,927)	253,952	11/15/2048
598329-AC-4	Midwest Family Housing LLC REV BDS 2006 SER A 5.531% 01/01/51		07/01/2023	Various		1,350	1,350	996	1,049		591		591		1,350				56	01/01/2051
66285W-A9-7	N TEX TWY AUTH-BABS N TEXAS TOLLWY AUTH 3.029% 01/01/40		06/14/2023	AMH - AmerUs Group Co.		783,150	1,000,000	1,000,000	1,000,000						1,000,000		(216,850)	(216,850)	28,860	01/01/2040
684273-HC-2	Orange County Local Transporta ORANGE CNTY TRANSN-A 6.908% 02/15/41		06/14/2023	AMH - AmerUs Group Co.		2,338,066	2,050,000	2,778,509	2,606,395		(18,727)		(18,727)		2,587,667		(249,601)	(249,601)	117,618	02/15/2041
79765R-TL-3	City of San Francisco CA Publi SAN FRANCISCO WTR-BAB 6.950% 11/01/50		06/14/2023	AMH - AmerUs Group Co.		2,528,980	2,060,000	2,984,899	2,866,992		(12,821)		(12,821)		2,854,172		(325,192)	(325,192)	88,686	11/01/2050
83755V-L5-1	SOUTH DAKOTA HEALTH & EDUCATIO SOUTH DAKOTA ST HLTH 3.693% 07/01/42		06/14/2023	AMH - AmerUs Group Co.		798,930	1,000,000	1,000,000	1,000,000						1,000,000		(201,070)	(201,070)	35,186	07/01/2042
914440-LJ-9	University of Massachusetts Bu UNIV MA BLDG-BABS 5.450% 11/01/40		06/14/2023	AMH - AmerUs Group Co.		2,292,963	2,210,000	2,648,818	2,564,332		(9,162)		(9,162)		2,555,171		(262,207)	(262,207)	74,609	11/01/2040
0909999999. Subtotal - Bonds - U.S. Special Revenues						29,852,269	31,257,360	35,799,962	35,111,224		(9,020)		(9,020)		35,101,915		(5,249,645)	(5,249,645)	1,072,449	XXX
BANOVU-VQ-0	Tidewater Auto Receivables Tru TMCAT 2019-A A 9.082% 10/15/25		12/11/2023	Various		7,866,057	7,866,057	7,866,057	2,849,162						7,866,057				1,611,224	10/15/2025
000366-AA-2	AASET 2017-1 Trust AASET 2017-1A A 3.967% 05/16/42		12/16/2023	Paydown		1,491,120	1,491,120	1,504,348	1,494,924		(3,804)		(3,804)		1,491,120				30,195	05/16/2042
000367-AA-0	AASET 2018-1 US Ltd AASET 2018-1A A 3.844% 01/16/38		08/30/2023	Various		4,303,117	6,940,511	5,639,306	5,639,306		(9,381)		(9,381)		5,629,924		(1,326,807)	(1,326,807)	188,979	01/16/2038
000367-AA-0	AASET 2018-1 US Ltd AASET 2018-1A A 3.844% 01/16/38		08/16/2023	Paydown		639,627	639,627	519,710	519,710		119,917		119,917		639,627				12,280	01/16/2038
00109B-AA-3	AFN ABSPROP001 LLC 2019-1 AFN 2019-1A A1 3.780% 05/20/49		12/20/2023	Paydown		224,965	224,965	224,963	224,964		1		1		224,965				6,693	05/20/2049
00109B-AB-1	AFN ABSPROP001 LLC 2019-1 AFN 2019-1A A2 4.460% 05/20/49		12/20/2023	Paydown		10,100	10,100	10,095	10,096		4		4		10,100				244	05/20/2049
001192-AH-6	Southern Co Gas Capital Corp Senior Unsecured 5.875% 03/15/41		06/14/2023	AMH - AmerUs Group Co.		66,852	67,000	93,409	91,191		(465)		(465)		90,726		(23,874)	(23,874)	2,941	03/15/2041
00159#-AB-1	ABPCIC Funding III LLC ABPCIC Funding III LLC 7.899% 03/24/31		05/03/2023	Paydown		5,000,000	5,000,000	4,988,882	4,993,105		6,895		6,895		5,000,000				186,143	03/24/2031
00206R-JL-7	AT&T Inc Senior Unsecured 4.850% 07/15/45		06/14/2023	AMH - AmerUs Group Co.		1,303,401	1,500,000	1,457,983	1,461,119		428		428		1,461,548		(158,147)	(158,147)	66,485	07/15/2045
00206R-KH-4	AT&T Inc Senior Unsecured 2.250% 02/01/32		06/14/2023	AMH - AmerUs Group Co.		394,855	500,000	499,095	499,265		33		33		499,299		(104,443)	(104,443)	9,781	02/01/2032
00214W-AA-9	APS Resecuritization Trust 201 APS 2016-3 1A 7.720% 11/27/66		12/27/2023	Paydown		70,883	70,883	104,426			(33,542)		(33,542)		70,883					11/27/2066
00230@-AA-8	AT&T REIGN MULT PRPTY CTL PT T P/T CERTS 4.003% 05/15/46		12/15/2023	Various		155,537	155,537	157,100	148,645		(2,885)		(2,885)		155,537				3,254	05/15/2046
00255U-AA-3	AASET 2020-1 Trust AASET 2020-1A A 3.351% 01/16/40		12/15/2023	Paydown		498,768	498,768	498,759	498,757		11		11		498,768				11,895	01/16/2040
00255U-AB-1	AASET 2020-1 Trust AASET 2020-1A B 4.335% 01/16/40		08/22/2023	Barclays		715,535	1,389,388	1,389,359	1,389,232		39		39		1,389,271		(673,736)	(673,736)	41,659	01/16/2040
00287Y-AS-8	AbbVie Inc Senior Unsecured 4.700% 05/14/45		01/26/2023	AAIA Modco FHLB - AAM		963,226	1,000,000	957,440	960,791		67		67		960,858		2,369	2,369	9,400	05/14/2045
00392#-AA-0	Abteen 2019-1 ABTEEN 2019-1 A 3.930% 08/15/39		12/15/2023	Paydown		197,620	197,620	197,620	197,620						197,620				4,267	08/15/2039

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
004421-BH-5	ACE SECURITIES CORP. ACE_02-HE ACE 2002-HE3 M1 7.270% 10/25/32		11/27/2023	Paydown		37,002	37,002	37,670	46,322		(9,320)		(9,320)		37,002				666	10/25/2032
004421-CH-4	ACE Securities Corp Home Equit ACE 2003-HS1 M3 9.220% 06/25/33		08/25/2023	Paydown		147,342	147,342	128,396	142,723		4,619		4,619		147,342				1,450	06/25/2033
00442B-AD-3	ACE Securities Corp Home Equit ACE 2006-HE4 A2C 5.790% 10/25/36		12/26/2023	Paydown		62,525	62,525	31,878	26,991		36,035	501	35,534		62,525				388	10/25/2036
00442B-AE-1	ACE Securities Corp Home Equit ACE 2006-HE4 A2D 5.970% 10/25/36		12/26/2023	Paydown		62,525	62,525	32,110	27,081		35,947	504	35,443		62,525				388	10/25/2036
00442J-AD-6	ACE SECURITIES CORP ACE_07-ASP ACE 2007-ASP1 A2C 5.990% 03/25/37		11/27/2023	Paydown		24,581	24,581	14,558	13,512		11,224	156	11,068		24,581				101	03/25/2037
006346-AS-9	Adams Outdoor Advertising LP ADMSO 2018-1 A 4.810% 11/15/48		07/31/2023	Paydown		3,472,932	3,472,932	3,472,802	3,472,515		417		417		3,472,932				103,184	11/15/2048
006346-AU-4	Adams Outdoor Advertising LP ADMSO 2018-1 B 5.653% 11/15/48		07/31/2023	Paydown		1,000,000	1,000,000	1,008,059	1,000,136		(136)		(136)		1,000,000				35,488	11/15/2048
006346-AV-2	Adams Outdoor Advertising LP ADMSO 2018-1 C 7.356% 11/15/48		07/31/2023	Paydown		3,500,000	3,500,000	3,473,064	3,478,646		21,354		21,354		3,500,000				161,628	11/15/2048
007036-FR-2	Adjustable Rate Mortgage Trust ARMT 2005-1 2A22 5.443% 05/25/35		12/01/2023	Paydown		1,141	1,141	1,066	1,133		8		8		1,141				31	05/25/2035
007036-PG-5	Adjustable Rate Mortgage Trust ARMT 2005-6A 2A1 6.090% 11/25/35		10/25/2023	Paydown		298,990	298,990	158,843	146,929		152,061		152,061		298,990				5,316	11/25/2035
007036-QW-9	Adjustable Rate Mortgage Trust ARMT 2005-8 7A4 6.130% 11/25/35		12/26/2023	Paydown		114,609	114,609	111,480	112,603		2,005		2,005		114,609				3,130	11/25/2035
007037-AD-6	Adjustable Rate Mortgage Trust ARMT 2007-1 4A1 5.665% 03/25/37		12/01/2023	Paydown		110,942	107,502	89,610	89,610		21,332		21,332		110,942				2,646	03/25/2037
012873-AK-1	Ovintiv Inc Senior Unsecured 7.375% 11/01/31		06/14/2023	AMH - AmerUs Group Co.		1,060,368	1,000,000	1,162,180	1,123,167		(4,960)		(4,960)		1,118,207		(57,839)	(57,839)	45,684	11/01/2031
02146Q-AC-7	Alternative Loan Trust 2006-OA CWALT 2006-OA10 3A1 5.850% 08/25/46		12/26/2023	Paydown		120,209	121,457	117,889	128,755		(8,546)		(8,546)		120,209				3,178	08/25/2046
02146S-AD-1	Alternative Loan Trust 2006-OA CWALT 2006-OA14 2A1 5.850% 11/25/46		12/26/2023	Paydown		723,065	748,717	675,620	744,146		(21,082)		(21,082)		723,065				13,617	11/25/2046
02146T-AY-3	Alternative Loan Trust 2006-24 CWALT 2006-24CB A23 6.000% 08/25/36		12/01/2023	Paydown		17,725	21,189	15,340	12,143		5,581		5,581		17,725				740	08/25/2036
02147L-AB-9	Alternative Loan Trust Resecur CWALT 2006-22R 1A2 6.000% 05/25/36		12/01/2023	Paydown		167,146	165,838	112,213	92,830		74,316		74,316		167,146				7,475	05/25/2036
02147R-AF-7	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A6 6.000% 08/25/36		12/01/2023	Paydown		19,351	19,397	16,475	17,477		1,874		1,874		19,351				674	08/25/2036
02147R-AG-5	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A7 6.000% 08/25/36		12/01/2023	Paydown		77,518	77,703	60,290	64,460		13,058		13,058		77,518				2,707	08/25/2036
02147V-AA-9	Alternative Loan Trust 2006-25 CWALT 2006-25CB A1 6.000% 10/25/36		12/01/2023	Paydown		40,386	39,095	25,730	20,010		20,376		20,376		40,386				1,722	10/25/2036
02147X-AU-1	Alternative Loan Trust 2006-32 CWALT 2006-32CB A19 6.000% 11/25/36		12/01/2023	Paydown		56,931	54,958	39,481	31,448		25,483		25,483		56,931				1,992	11/25/2036
02147X-AW-7	Alternative Loan Trust 2006-32 CWALT 2006-32CB A21 5.500% 11/25/36		12/01/2023	Paydown		90,520	87,383	62,234	48,739		41,781		41,781		90,520				2,883	11/25/2036
02148B-AC-8	Alternative Loan Trust 2006-33 CWALT 2006-33CB 2A1 6.000% 11/25/36		12/01/2023	Paydown		175,957	172,469	142,368	130,244		45,712		45,712		175,957				8,320	11/25/2036
02148H-AA-9	Alternative Loan Trust 2006-31 CWALT 2006-31CB A1 5.970% 11/25/36		12/25/2023	Paydown		44,768	49,478	23,555	16,183		28,586		28,586		44,768				1,395	11/25/2036
02148H-AL-5	Alternative Loan Trust 2006-31 CWALT 2006-31CB A11 6.000% 11/25/36		12/25/2023	Paydown		49,426	54,626	26,912	18,526		30,900		30,900		49,426				1,561	11/25/2036
02149C-AD-3	Alternative Loan Trust 2006-41 CWALT 2006-41CB 1A4 5.750% 01/25/37		12/01/2023	Paydown		110,832	100,476	72,939	56,532		54,300		54,300		110,832				3,430	01/25/2037
02149J-AU-0	Alternative Loan Trust 2006-45 CWALT 2006-45T1 2A5 6.000% 02/25/37		11/01/2023	Paydown		2,665	1,445	1,069	951		1,713		1,713		2,665				231	02/25/2037
02149L-AE-1	Alternative Loan Trust 2007-OA CWALT 2007-OA2 2A1 5.730% 03/25/47		12/26/2023	Paydown		79,418	79,418	45,764	44,316		35,102		35,102		79,418				1,150	03/25/2047

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02150M-AA-3	Alternative Loan Trust 2007-13 CWALT 2007-13 A1 6.000% 06/25/47		12/01/2023	Paydown		43,336	59,494	35,863	28,420		14,916		14,916		43,336				2,014	06/25/2047
02150V-AD-7	Alternative Loan Trust 2007-HY CWALT 2007-HY7C A4 5.930% 08/25/37		12/26/2023	Paydown		306,028	290,460	262,367	280,737		25,290		25,290		306,028				5,284	08/25/2037
02151C-AC-0	Alternative Loan Trust 2007-15 CWALT 2007-15CB A3 5.750% 07/25/37		12/01/2023	Paydown		47,634	60,464	38,823	31,360		16,274		16,274		47,634				1,299	07/25/2037
02151R-AA-1	Alternative Loan Trust 2007-OH CWALT 2007-OH2 A1A 5.850% 08/25/47		12/26/2023	Paydown		119,110	119,110	106,225			12,885		12,885		119,110				508	08/25/2047
02209S-AS-2	Altria Group Inc Senior Unsecured 4.000% 01/31/24		11/03/2023	ALRe Corporate AAM		248,717	250,000	250,140	250,034		(26)		(26)		250,008		(1,291)	(1,291)	12,583	01/31/2024
02209S-BB-8	Altria Group Inc Senior Unsecured 3.800% 02/14/24		11/03/2023	ALRe Corporate AAM		994,992	1,000,000	997,970	999,512		364		364		999,876		(4,884)	(4,884)	46,339	02/14/2024
02209S-BE-2	Altria Group Inc Senior Unsecured 5.800% 02/14/39		06/14/2023	AMH - AmerUs Group Co.		2,898,847	3,000,000	2,992,950	2,993,768		108		108		2,993,876		(95,029)	(95,029)	145,000	02/14/2039
02209S-BG-7	Altria Group Inc Senior Unsecured 6.200% 02/14/59		06/14/2023	AMH - AmerUs Group Co.		949,172	1,000,000	997,060	997,135		10		10		997,144		(47,972)	(47,972)	51,667	02/14/2059
02379*-AA-7	AMERICAN AIRLINES PT TR 2019-1 P/T CERTS SER 19-1A 3.530% 06/15/26		12/15/2023	Redemption 100.0000		900,000	900,000	900,000	900,000						900,000				23,828	06/15/2026
02660T-BM-4	American Home Mortgage Investm AHM 2004-3 3A 7.626% 10/25/34		12/01/2023	Paydown		246,523	246,523	212,474	242,658		3,865		3,865		246,523				4,590	10/25/2034
02660T-FK-4	American Home Mortgage Investm AHM 2005-2 5A4A 5.883% 09/25/35		12/01/2023	Paydown		189,158	189,158	150,739	128,979		60,179		60,179		189,158				2,874	09/25/2035
02660U-AL-4	American Home Mortgage Assets AHMA 2006-3 3A12 5.660% 10/25/46		12/26/2023	Paydown		81,304	81,304	74,596	76,165		5,138		5,138		81,304				1,191	10/25/2046
03027X-BS-8	American Tower Corp Senior Unsecured 2.300% 09/15/31		06/14/2023	AMH - AmerUs Group Co.		2,529,709	3,200,000	3,182,208	3,184,225		743		743		3,184,969		(655,260)	(655,260)	54,996	09/15/2031
03072S-LV-5	Ameriquest Mortgage Securities AMSI 2003-11 M1 6.505% 12/25/33		12/26/2023	Paydown		64,900	64,900	60,195	63,091		1,809		1,809		64,900				1,688	12/25/2033
03078V-AA-0	AMERIHOME MORTGAGE CORPORATION SENIOR 6.500% 10/31/28		11/08/2023	Goldman Sachs		72,826,000	80,000,000	80,000,000	80,000,000						80,000,000		(7,174,000)	(7,174,000)	5,373,333	10/31/2028
031162-DM-9	Amgen Inc Senior Unsecured 5.250% 03/02/25		03/15/2023	Morgan Stanley		604,728	600,000	599,604			8		8		599,612		5,116	5,116	1,313	03/02/2025
035240-AR-1	Anheuser-Busch InBev Worldwide Senior Unsecured 4.900% 01/23/31		09/06/2023	AAIA NonModco AAM		993,113	1,000,000	996,410	997,366		185		185		997,551		(4,437)	(4,437)	54,853	01/23/2031
037389-BB-8	Aon Corp Senior Unsecured 4.500% 12/15/28		01/26/2023	Various		9,930,305	10,000,000	9,973,500	9,982,973		175		175		9,983,148		(52,843)	(52,843)	51,250	12/15/2028
03770D-A*-4	Apollo Debt Solutions BDC SR NTS 8.210% 12/21/25		06/13/2023	AAIA Modco FHLB - AAM		21,968,012	22,000,000	22,000,000	22,000,000						22,000,000		(31,988)	(31,988)	722,480	12/21/2025
037735-CY-1	Appalachian Power Co Senior Unsecured 3.700% 05/01/50		06/14/2023	AMH - AmerUs Group Co.		740,279	1,000,000	1,077,700	1,073,448		(781)		(781)		1,072,667		(332,388)	(332,388)	22,919	05/01/2050
038779-AB-0	Arbys Funding LLC ARBYS 2020-1A A2 3.237% 07/30/50		10/30/2023	Paydown		20,000	20,000	20,000	20,000						20,000				405	07/30/2050
04010L-BC-6	Ares Capital Corp Senior Unsecured 3.200% 11/15/31		06/14/2023	AMH - AmerUs Group Co.		3,008,928	4,000,000	3,975,160	3,977,665		990		990		3,978,655		(969,727)	(969,727)	74,311	11/15/2031
04015K-AB-6	Ares Finance Co II LLC SENIOR 3.250% 06/15/30		06/14/2023	AMH - AmerUs Group Co.		839,494	1,000,000	997,710	998,224		96		96		998,320		(158,826)	(158,826)	16,160	06/15/2030
045054-AL-7	Ashtead Capital Inc Senior Unsecured 4.250% 11/01/29		06/14/2023	AMH - AmerUs Group Co.		1,365,357	1,500,000	1,500,000	1,500,000						1,500,000		(134,643)	(134,643)	39,490	11/01/2029
04541G-DS-8	Asset Backed Securities Corp H ABSHE 2003-HE2 M1 6.826% 04/15/33		12/15/2023	Paydown		303,845	303,845	302,266	302,683		1,162		1,162		303,845				9,279	04/15/2033
04541G-MC-3	Asset Backed Securities Corp H ABSHE 2004-HE7 M1 6.445% 10/25/34		12/26/2023	Paydown		385,048	385,048	357,681	366,488		18,559		18,559		385,048				10,277	10/25/2034
04546K-AA-6	AASET 2018-2 US Ltd AASET 2018-2A A 4.454% 11/18/38		12/16/2023	Paydown		934,989	934,989	934,959	935,004		(16)		(16)		934,989				28,394	11/18/2038
053332-BA-9	AutoZone Inc Senior Unsecured 1.650% 01/15/31		06/14/2023	AMH - AmerUs Group Co.		775,284	1,000,000	980,250	984,240		827		827		985,067		(209,784)	(209,784)	15,079	01/15/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05369A-AC-5	Aviation Capital Group LLC Senior Unsecured 3.875% 05/01/23		05/01/2023	Maturity		2,000,000	2,000,000	1,987,020	1,999,027		973		973		2,000,000				38,750	05/01/2023
05369A-AF-8	Aviation Capital Group LLC Senior Unsecured 4.375% 01/30/24		06/14/2023	AMH - AmerUs Group Co.		986,284	1,000,000	988,410	997,366		1,089		1,089		998,455		(12,171)	(12,171)	38,160	01/30/2024
05377R-CW-2	Avis Budget Rental Car Funding AESOP 2017-2A C 4.170% 03/20/24		02/20/2023	Paydown		1,000,000	1,000,000	999,703	999,989		11		11		1,000,000				4,645	03/20/2024
05377R-CW-2	Avis Budget Rental Car Funding AESOP 2017-2A C 4.170% 03/20/24		03/23/2023	Redemption 100.0000		500,000	500,000	499,851	499,995		5		5		500,000				5,213	03/20/2024
05377R-DC-5	Avis Budget Rental Car Funding AESOP 2018-2A A 4.000% 03/20/25		12/20/2023	Paydown		500,000	500,000	499,873	499,958		42		42		500,000				18,333	03/20/2025
05377R-DD-3	Avis Budget Rental Car Funding AESOP 2018-2A B 4.270% 03/20/25		12/20/2023	Paydown		500,000	500,000	500,000	500,000						500,000				19,571	03/20/2025
05377R-DE-1	Avis Budget Rental Car Funding AESOP 2018-2A C 4.950% 03/20/25		12/20/2023	Paydown		1,000,000	1,000,000	999,658	999,914		86		86		1,000,000				47,729	03/20/2025
05529D-AA-0	BCAPB LLC Trust 2007-AB1 BCAPB 2007-AB1 A1 5.620% 03/25/37		12/26/2023	Paydown		477,362	477,362	230,534	187,942		289,420		289,420		477,362				3,235	03/25/2037
05531F-BF-9	Truist Financial Corp Senior Unsecured 3.750% 12/06/23		12/06/2023	Maturity		2,000,000	2,000,000	2,194,380	2,053,384		(53,384)		(53,384)		2,000,000				75,000	12/06/2023
05531Q-AB-5	BCAP LLC 2009-RR2 Trust BCAP 2009-RR2 A2 3.731% 01/21/38		12/01/2023	Paydown		162,712	162,712	140,106	140,106		22,607		22,607		162,712				2,972	01/21/2038
05531U-AD-2	BCAP LLC TRUST BCAP_09-RR5 BCAP 2009-RR5 2A2 0.000% 02/26/37		12/01/2023	Paydown		173,981	174,681	139,090	110,807		63,174		63,174		173,981				6,543	02/26/2037
05532B-AG-3	BCC Middle Market CLO 2018-1 L BMMC 2018-1A C 9.678% 10/20/30		08/04/2023	AAIA NonModco AAM		2,805,282	3,000,000	2,953,479	2,960,538		4,855		4,855		2,965,393		(160,111)	(160,111)	211,385	10/20/2030
05532E-AK-1	BCAP LLC 2009-RR10 Trust BCAP 2009-RR10 5A2 5.066% 01/26/36		12/01/2023	Paydown		231,161	231,199	218,524	230,217		944		944		231,161				4,728	01/26/2036
05532G-AF-7	BCAP LLC 2009-RR12 Trust BCAP 2009-RR12 3A2 5.211% 12/26/35		12/01/2023	Paydown		579,304	585,209	523,486	523,486		55,817		55,817		579,304				8,876	12/26/2035
05532X-BE-2	BCAP LLC TRUST BCAP_10-RR4 BCAP 2010-RR4 8A6 7.220% 10/26/35		12/01/2023	Paydown		81,288	81,288	78,008	81,585		(297)		(297)		81,288				1,836	10/26/2035
05533D-CM-6	BCAP LLC 2010-RR7 Trust BCAP 2010-RR7 5A11 6.000% 10/26/36		12/01/2023	Paydown		100,205	97,002	80,633	63,002		37,203		37,203		100,205				4,272	10/26/2036
05537N-AR-1	BCAP LLC 2011-RR12 Trust BCAP 2011-RR12 2A7 3.906% 12/26/36		12/01/2023	Paydown		246,780	235,709	222,702	224,713		22,067		22,067		246,780				5,188	12/26/2036
05539D-BE-9	BCAP LLC 2012-RR5 Trust BCAP 2012-RR5 6A2 4.817% 10/26/35		12/01/2023	Paydown		246,189	247,035	229,699	229,699		16,489		16,489		246,189				5,278	10/26/2035
05540F-BX-9	BCAP LLC 2012-RR2 Trust BCAP 2012-RR2 5A16 4.574% 02/26/36		12/01/2023	Paydown		1,209,809	1,300,695	1,217,113	1,265,482		(55,674)		(55,674)		1,209,809				26,911	02/26/2036
05542W-AB-9	BCAP LLC 2013-RR9 Trust BCAP 2013-RR9 1A2 4.717% 01/26/36		12/01/2023	Paydown		469,071	453,495	427,729	430,615		38,456		38,456		469,071				12,446	01/26/2036
05566S-AA-1	BURLINGTON NORTHERN AND SANTA Secured 4.830% 01/15/23		01/15/2023	Redemption 100.0000		268,989	268,989	277,310	269,138		(149)		(149)		268,989				6,496	01/15/2023
05596*-AB-5	Blue Torch Capital BTC Holdings Fund I 8.427% 01/28/27		12/05/2023	Paydown		5,939,778	5,939,778	5,939,778	5,939,778						5,939,778				338,221	01/28/2027
05596*-AB-5	Blue Torch Capital BTC Holdings Fund I 8.427% 01/28/27		11/20/2023	Redemption 100.0000		224,755	224,755	224,755	224,755						224,755				21,469	01/28/2027
055984-AA-6	BSPRT 2022-FL9 Issuer Ltd BSPRT 2022-FL9 A 7.658% 07/15/39		05/17/2023	AAIA Modco Catalina - AAM		8,674,119	8,750,000	8,662,500	8,688,418		10,953		10,953		8,699,371		(25,252)	(25,252)	257,224	07/15/2039
05601*-AA-0	BCBS NE II (OMAHA NE) CTL PT T P/T CERTS 3.630% 12/31/45		12/15/2023	Redemption 100.0000		209,859	209,859	209,859	209,859						209,859				4,158	12/31/2045
05610H-AJ-2	BX Commercial Mortgage Trust 2 BX 2022-LP2 E 7.971% 02/15/39		07/17/2023	Paydown		473,282	473,282	471,259	472,048		1,234		1,234		473,282				20,531	02/15/2039
05626@-AC-5	BTC Offshore Holdings Fund II- BTC Offshore Holdings Fund II- 8.307% 10/20/29		12/29/2023	Paydown		6,144,293	6,144,293	6,144,293	6,144,293						6,144,293				488,885	10/20/2029
05723K-AF-7	Baker Hughes Holdings LLC / Ba Senior Unsecured 4.080% 12/15/47		06/14/2023	AMH - AmerUs Group Co.		1,173,417	1,500,000	1,451,260	1,454,747		434		434		1,455,181		(281,764)	(281,764)	30,430	12/15/2047

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
058930-AD-0	Banc of America Funding 2006-C BAFC 2006-C 2A1 3.602% 04/20/36		12/01/2023	Paydown		93,023	528,484	482,672	485,248		(388,586)	3,639	(392,225)		93,023				12,044	04/20/2036
058933-AT-9	Banc of America Funding 2006-D BAFC 2006-D 6A1 3.454% 05/20/36		12/01/2023	Paydown		87,219	94,638	82,429	85,708		1,510		1,510		87,219				1,854	05/20/2036
05946X-D3-4	Banc of America Funding 2005-5 BAFC 2005-5 1A1 5.500% 09/25/35		12/01/2023	Paydown		21,706	21,706	21,021	21,351		355		355		21,706				696	09/25/2035
05946X-ZD-8	Banc of America Funding 2005-F BAFC 2005-F 6A1 4.425% 09/20/35		12/01/2023	Paydown		5,357	5,357	4,982	5,027		330		330		5,357				117	09/20/2035
05948K-W3-9	Banc of America Alternative Lo BOAA 2005-11 4A3 5.750% 12/25/35		12/01/2023	Paydown		65,151	79,284	65,054	63,202		1,949		1,949		65,151				2,618	12/25/2035
05949A-4K-3	Banc of America Mortgage 2005- BOAMS 2005-D 2A1 4.396% 05/25/35		12/01/2023	Paydown		40,996	38,640	37,300	37,354		3,642		3,642		40,996				782	05/25/2035
05949A-4S-6	Banc of America Mortgage 2005- BOAMS 2005-D 3A1 4.996% 05/25/35		12/01/2023	Paydown		195,038	195,038	198,711	195,515		(476)		(476)		195,038				8,196	05/25/2035
05949A-6J-4	Banc of America Mortgage 2005- BOAMS 2005-E 2A7 4.576% 06/25/35		12/01/2023	Paydown		41,667	41,647	37,721	9,606		3,830		3,830		41,667				605	06/25/2035
05949C-CA-2	Banc of America Mortgage 2005- BOAMS 2005-F 2A2 5.215% 07/25/35		12/01/2023	Paydown		96,503	97,691	94,510	95,204		1,299		1,299		96,503				2,183	07/25/2035
05949C-GA-8	Banc of America Mortgage 2005- BOAMS 2005-H 2A5 5.137% 09/25/35		12/01/2023	Paydown		27,107	27,500	27,053	27,163		(56)		(56)		27,107				705	09/25/2035
05950D-AD-2	Banc of America Funding 2006-E BAFC 2006-E 2A1 4.980% 06/20/36		12/01/2023	Paydown		135,630	137,328	123,360	125,026		10,603		10,603		135,630				2,461	06/20/2036
05951U-AW-1	BANC OF AMERICA FUNDING CORP B BAFC 2006-8T2 A6 6.549% 10/25/36		12/01/2023	Paydown		58,130	63,335	59,218	59,399		(1,269)		(1,269)		58,130				1,607	10/25/2036
059522-BE-1	Banc of America Funding 2007-C BAFC 2007-C 4A3 4.654% 05/20/36		12/01/2023	Paydown		98,146	100,222	99,097	104,657		(6,511)		(6,511)		98,146				2,123	05/20/2036
05952H-AD-1	Banc of America Mortgage 2007- BOAMS 2007-1 1A4 6.000% 03/25/37		12/01/2023	Paydown		54,916	84,873	76,959	77,457		(22,040)	501	(22,541)		54,916				2,833	03/25/2037
05990R-AU-5	Banc of America Funding 2015-R BAFC 2015-R4 6A3 3.405% 08/27/36		12/28/2023	Paydown		943,822	943,822	764,496	855,110		88,712		88,712		943,822				15,888	08/27/2036
06051G-FH-7	Bank of America Corp Subordinated 4.200% 08/26/24		11/03/2023	ALRe Corporate AAM		982,656	1,000,000	994,390	998,263		867		867		999,130		(16,474)	(16,474)	49,817	08/26/2024
06051G-HF-9	Bank of America Corp Senior Unsecured 3.550% 03/05/24		03/04/2023	Call 100.0000		2,000,000	2,000,000	1,987,788	1,989,010		1,703		1,703		1,990,713		9,287	9,287	35,500	03/05/2024
06051G-HU-6	Bank of America Corp Senior Unsecured 4.078% 04/23/40		06/14/2023	AMH - AmerUs Group Co.		628,707	750,000	750,000	750,000						750,000		(121,293)	(121,293)	19,625	04/23/2040
06051G-JH-3	Bank of America Corp Senior Unsecured 6.040% 10/24/24		10/24/2023	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				40,500	10/24/2024
065402-BD-0	BANK 2019-BNK18 BANK 2019-BN18 XA IO 1.031% 05/15/62		11/01/2023	Paydown				43,012	36,555		(36,555)		(36,555)						3,426	05/15/2062
065402-BD-0	BANK 2019-BNK18 BANK 2019-BN18 XA IO 1.031% 05/15/62		11/17/2023	Various		4,513,135		7,339,775	6,238,069		(853,958)		(853,958)		5,384,111		(870,976)	(870,976)	1,151,758	05/15/2062
06540X-BH-3	BANK 2019-BNK22 BANK 2019-BN22 XA 0.706% 11/15/62		12/01/2023	Paydown				8,942	7,682		(7,682)		(7,682)						711	11/15/2062
072917-AG-2	BCRED MML CLO 2022-1 LLC BXCMM 2022-1A C 8.166% 04/20/35		11/30/2023	Various		18,901,868	19,500,000	19,500,000	19,500,000						19,500,000		(598,132)	(598,132)	1,626,054	04/20/2035
07324S-BP-6	Bayview Commercial Asset Trust BAYC 2005-2A A2 5.995% 08/25/35		12/26/2023	Paydown		89,219	89,219	65,910	71,795		17,424		17,424		89,219				2,633	08/25/2035
07324S-CC-4	Bayview Commercial Asset Trust BAYC 2005-3A A2 6.070% 11/25/35		12/26/2023	Paydown		1,176,515	1,176,515	1,128,649	1,127,099		49,415		49,415		1,176,515				30,904	11/25/2035
07324S-CS-9	Bayview Commercial Asset Trust BAYC 2005-4A A2 6.055% 01/25/36		12/26/2023	Paydown		461,694	461,694	439,701	440,688		21,006		21,006		461,694				11,465	01/25/2036
07324Y-AC-3	Bayview Commercial Asset Trust BAYC 2006-2A A2 5.890% 07/25/36		12/26/2023	Paydown		112,197	112,197	80,782	84,741		27,456		27,456		112,197				3,180	07/25/2036
07325V-AF-1	Bayview Financial Acquisition BAYV 2007-A 1A5 6.601% 05/28/37		12/01/2023	Paydown		29,983	29,983	30,583	30,500		(517)		(517)		29,983				967	05/28/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
07378R-AB-5	Bear Stearns Asset Backed Secu BSABS 2007-AC4 A2 8.668% 02/25/37		12/25/2023	Paydown		32,885	35,097	37,640	40,291		(7,406)		(7,406)		32,885				1,104	02/25/2037
07384M-4A-7	Bear Stearns ARM Trust 2004-10 BSARM 2004-10 12A2 4.892% 01/25/35		12/01/2023	Paydown		84,829	84,829	76,979	78,208		6,621		6,621		84,829				2,081	01/25/2035
07384M-TT-9	Bear Stearns ARM Trust 2003-1 BSARM 2003-1 M 5.190% 04/25/33		12/01/2023	Paydown		49,899	49,899	48,646	49,090		810		810		49,899				1,282	04/25/2033
07386H-A9-2	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 11A1 5.950% 02/25/36		12/26/2023	Paydown		3,858,551	3,002,053	2,571,550	2,920,303		938,249		938,249		3,858,551				64,731	02/25/2036
07386H-LB-5	Bear Stearns ALT-A Trust 2004- BALTA 2004-9 3A1 5.520% 09/25/34		12/01/2023	Paydown		201,553	201,553	176,942	183,107		18,446		18,446		201,553				5,469	09/25/2034
07386H-RU-7	Bear Stearns ALT-A Trust 2005- BALTA 2005-3 1A1 3.997% 04/25/35		12/01/2023	Paydown		141,766	139,942	121,094	125,725		16,042		16,042		141,766				2,764	04/25/2035
073879-4H-8	Bear Stearns Asset Backed Secu BSABS 2005-AC9 A4 6.395% 12/25/35		12/25/2023	Paydown		23,466	23,466	13,538	13,538		9,929		9,929		23,466				361	12/25/2035
073879-HF-8	Bear Stearns Asset Backed Secu BSABS 2004-HE8 M2 7.270% 09/25/34		12/26/2023	Paydown		80,035	80,035	80,035	80,363		(328)		(328)		80,035				2,593	09/25/2034
073879-PS-1	Bear Stearns Asset Backed Secu BSABS 2005-HE1 M2 6.715% 01/25/35		12/26/2023	Paydown		752,693	752,693	662,866	715,846		36,847		36,847		752,693				23,395	01/25/2035
07387A-AW-5	Bear Stearns ARM Trust 2005-3 BSARM 2005-3 2A1 4.869% 06/25/35		12/01/2023	Paydown		657,294	666,091	587,734	656,768		526		526		657,294				13,939	06/25/2035
07387A-EG-6	Bear Stearns ARM Trust 2005-9 BSARM 2005-9 A1 7.670% 10/25/35		12/01/2023	Paydown		375,342	375,342	379,062	381,430		(6,088)		(6,088)		375,342				7,968	10/25/2035
07387A-GB-5	Bear Stearns ARM Trust 2005-12 BSARM 2005-12 21A1 5.497% 02/25/36		12/01/2023	Paydown		99,888	142,557	81,257	86,192		13,696		13,696		99,888				4,011	02/25/2036
073881-AA-2	Bear Stearns ARM Trust 2007-3 BSARM 2007-3 1A1 3.876% 05/25/47		12/01/2023	Paydown		60,230	60,403	57,424	58,294		1,936		1,936		60,230				868	05/25/2047
073888-AB-5	Bear Stearns Asset Backed Secu BSABS 2006-SD3 1A2A 6.000% 08/25/36		08/19/2023	Paydown															20,568	08/25/2036
073888-AQ-2	Bear Stearns Asset Backed Secu BSABS 2006-SD3 23A1 5.979% 07/25/36		12/01/2023	Paydown		541,995	541,995	479,217	480,004		61,991		61,991		541,995				9,514	07/25/2036
073888-BE-8	Bear Stearns Asset Backed Secu BSABS 2006-SD3 1A2B 6.000% 08/25/36		12/01/2023	Paydown		83,758	69,463	69,326	69,353		14,405		14,405		83,758				2,471	08/25/2036
07389N-AA-3	Bear Stearns Asset Backed Secu BSABS 2006-SD4 1A1 5.717% 10/25/36		12/01/2023	Paydown		745,665	745,665	741,072	748,525		(2,860)		(2,860)		745,665				17,874	10/25/2036
07401A-AA-5	Bear Stearns Mortgage Funding BSMF 2006-AR2 1A1 5.870% 09/25/46		12/26/2023	Paydown		337,663	337,663	211,615	251,224		86,439		86,439		337,663				5,147	09/25/2046
07401E-AA-7	Bear Stearns ARM Trust 2007-2 BSARM 2007-2 1A1 7.774% 12/25/46		12/01/2023	Paydown		337,367	400,516	334,166	328,307		9,060		9,060		337,367				9,253	12/25/2046
07401V-AP-6	Bear Stearns Mortgage Funding BSMF 2007-AR3 21A1 5.770% 04/25/37		12/26/2023	Paydown		7,654	7,654	7,098			556		556		7,654				34	04/25/2037
07402F-AC-9	Bear Stearns Structured Produc BSSP 2007-R6 2A1 3.136% 12/26/46		12/01/2023	Paydown		96,372	108,461	95,780	95,780		592		592		96,372				2,219	12/26/2046
075887-BX-6	Becton Dickinson & Co Senior Unsecured 4.669% 06/06/47		06/14/2023	AMH - AmerUs Group Co.		1,784,027	2,000,000	2,495,591	2,467,564		(5,904)		(5,904)		2,461,661		(677,633)	(677,633)	48,765	06/06/2047
07820Q-AY-1	Bella Vista Mortgage Trust 200 BVMBS 2004-2 A1 6.210% 02/25/35		12/26/2023	Paydown		54,839	60,710	36,544	36,209		18,631		18,631		54,839				2,032	02/25/2035
07820Q-CD-5	BELLA VISTA MORTGAGE TRUST BVM BVMBS 2005-2 2A1 5.970% 05/20/45		12/21/2023	Paydown		218,839	197,943	148,639	137,194		81,645		81,645		218,839				5,054	05/20/2045
08161C-AG-6	Benchmark 2018-B2 Mortgage Tru BMARK 2018-B2 XA IO 0.588% 02/15/51		12/01/2023	Paydown				8,297			(8,297)		(8,297)						1,470	02/15/2051
08162X-BN-3	Benchmark 2020-B20 Mortgage Tr BMARK 2020-B20 C 3.386% 10/15/53		11/17/2023	FWD Japan - Trust		4,686,897	6,500,000	6,694,949	6,655,338		(16,758)		(16,758)		6,638,580		(1,951,683)	(1,951,683)	213,340	10/15/2053
08163E-BE-4	Benchmark 2021-B26 Mortgage Tr BMARK 2021-B26 XA IO 0.997% 06/15/54		12/01/2023	Paydown				11,769	9,807		(9,807)		(9,807)						851	06/15/2054
09143#-AA-3	BISHOP HILL ENERGY LLC SR SECD NTS 3.280% 06/30/37		12/31/2023	Redemption 100.0000		847,165	847,165	847,165	847,165						847,165				15,963	06/30/2037

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
092113-AH-2	Black Hills Corp Senior Unsecured 4.250% 11/30/23		11/30/2023	Maturity		3,000,000	3,000,000	3,079,311	3,011,015		(11,015)		(11,015)		3,000,000				127,500	11/30/2023
092113-AQ-2	Black Hills Corp Senior Unsecured 4.350% 05/01/33		06/14/2023	AMH - AmerUs Group Co.		444,869	500,000	497,715	498,228		62		62		498,290		(53,421)	(53,421)	13,473	05/01/2033
09261B-AA-8	Blackstone Holdings Finance Co Senior Unsecured 1.600% 03/30/31		06/14/2023	AMH - AmerUs Group Co.		446,247	600,000	598,902	599,123		45		45		599,168		(152,920)	(152,920)	6,773	03/30/2031
09261H-AY-3	Blackstone Private Credit Fund Senior Unsecured 7.050% 09/29/25		05/19/2023	Tax Free Exchange		18,462,362	18,572,000	18,435,310	18,446,134		16,229		16,229		18,462,362				843,788	09/29/2025
09748R-AA-6	Bojangles Issuer LLC BOJA 2020-1A A2 3.832% 10/20/50		10/20/2023	Paydown		169,700	169,700	169,992	170,535		(835)		(835)		169,700				4,064	10/20/2050
09751*-AA-0	BOLDT SLHN FORKS 2018 PT TR P/T CERTS 4.390% 10/15/43		12/15/2023	Redemption 100.0000		197,024	197,024	197,024	197,024						197,024				4,852	10/15/2043
101137-AT-4	Boston Scientific Corp Senior Unsecured 4.550% 03/01/39		06/14/2023	AMH - AmerUs Group Co.		898,334	980,000	974,512	975,227		92		92		975,319		(76,985)	(76,985)	35,053	03/01/2039
10567@-AA-0	BRAVES STADIUM COMPANY LLC SR SECD NTS 3.770% 09/30/41		09/30/2023	Redemption 100.0000		156,642	156,642	156,642	156,642						156,642				7,355	09/30/2041
10921U-2D-9	Brighthouse Financial Global F Senior Secured 0.600% 06/28/23		06/28/2023	Maturity		5,000,000	5,000,000	4,999,200	4,999,802		198		198		5,000,000				15,000	06/28/2023
110122-CQ-9	Bristol-Myers Squibb Co Senior Unsecured 4.125% 06/15/39		06/14/2023	AMH - AmerUs Group Co.		899,040	1,000,000	1,276,369	1,247,957		(5,875)		(5,875)		1,242,082		(343,042)	(343,042)	20,510	06/15/2039
110122-CY-2	Bristol-Myers Squibb Co Senior Unsecured 2.750% 02/15/23		02/15/2023	Maturity		5,000,000	5,000,000	4,998,615	4,999,935		65		65		5,000,000				68,750	02/15/2023
11042C-AA-8	British Airways 2021-1 Class A Secured 2.900% 03/15/35		12/15/2023	Redemption 100.0000		144,952	144,952	144,952	144,952						144,952				2,641	03/15/2035
11042T-AA-1	British Airways 2018-1 Class A Secured 3.800% 09/20/31		12/20/2023	Redemption 100.0000		236,129	236,129	225,575	227,733		8,397		8,397		236,129				5,635	09/20/2031
11042W-AA-4	British Airways 2020-1 Class B Secured 8.375% 11/15/28		08/15/2023	Redemption 100.0000		26,764	26,764	27,199			(859)		(859)		26,764				19,736	11/15/2028
11042W-AA-4	British Airways 2020-1 Class B Secured 8.375% 11/15/28		11/15/2023	Redemption 100.0000		13,382	13,382	13,599			(200)		(200)		13,382				280	11/15/2028
11044M-AA-4	British Airways 2020-1 Class A Senior Secured 4.250% 11/15/32		11/15/2023	Redemption 100.0000		149,057	149,057	156,402	123,900		(8,772)		(8,772)		149,057				2,987	11/15/2032
11135F-BF-7	Broadcom Inc Senior Unsecured 2.600% 02/15/33		06/14/2023	AMH - AmerUs Group Co.		772,789	1,000,000	997,720	998,053		77		77		998,130		(225,341)	(225,341)	21,594	02/15/2033
11135F-BQ-3	Broadcom Inc Senior Unsecured 3.187% 11/15/36		06/14/2023	AMH - AmerUs Group Co.		2,228,384	3,000,000	2,985,729	2,986,600		350		350		2,986,950		(758,566)	(758,566)	55,507	11/15/2036
12189T-AG-9	Burlington Northern Santa Fe L Senior Unsecured 6.875% 12/01/27		11/03/2023	ALRe Corporate AAM		1,053,937	1,000,000	1,157,330	1,052,468		(7,970)		(7,970)		1,044,498		9,439	9,439	63,403	12/01/2027
12189T-AN-4	Burlington Northern Santa Fe L Senior Unsecured 6.750% 03/15/29		11/03/2023	ALRe Corporate AAM		527,791	500,000	531,925	514,426		(1,646)		(1,646)		512,780		15,011	15,011	38,250	03/15/2029
12327F-AA-5	Business Jet Securities 2020-1 BJETS 2020-1A A 2.981% 11/15/35		12/15/2023	Paydown		968,528	968,528	968,514	968,505		23		23		968,528				11,270	11/15/2035
1248MB-AF-2	C-BASS Mortgage Loan Trust 200 CBASS 2007-CB2 A1 5.740% 02/25/37		12/26/2023	Paydown		79,639	79,639	29,614	29,925		49,818	104	49,714		79,639				428	02/25/2037
12510H-AE-0	CARS-DB4 LP CAUTO 2020-1A A5 3.480% 02/15/50		12/15/2023	Paydown		60,000	60,000	59,976	59,993		7		7		60,000				1,135	02/15/2050
12511T-AE-3	CBAM 2021-15 LLC CBAM 2021-15A C 7.906% 01/15/36		08/04/2023	Various		14,648,835	15,000,000	14,966,195	14,969,158		1,654		1,654		14,970,812		(321,977)	(321,977)	850,123	01/15/2036
12515B-AF-5	CD 2019-CD8 Mortgage Trust CD 2019-CD8 XA 1.540% 08/15/57		12/01/2023	Paydown				21,386	17,460		(17,460)		(17,460)						1,746	08/15/2057
12523@-AA-9	CC TUGS LLC SR SECD NTS 6.400% 09/30/30		12/31/2023	Redemption 100.0000		652,072	652,072	652,072	652,072						652,072				26,290	09/30/2030
125435-AA-5	Reperforming Loan REMIC Trust CWHL 2006-R2 AF1 5.890% 07/25/36		12/25/2023	Paydown		244,448	244,448	222,201	224,478		19,969		19,969		244,448				5,793	07/25/2036
125435-AB-3	Reperforming Loan REMIC Trust CWHL 2006-R2 AS 0.557% 07/25/36		12/01/2023	Paydown				28,084	14,294		(14,294)		(14,294)						1,591	07/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1 CUSIP Identi-fication	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con-sideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	11 Change In Book/Adjusted Carrying Value: Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date
12543W-AA-6	CHL Mortgage Pass-Through Trus CWHL 2006-18 1A1 6.000% 12/25/36		11/01/2023	Paydown		12	6,021	3,930	3,729		(3,717)		(3,717)		12				139	12/25/2036
125523-AC-4	Cigna Group/The Senior Unsecured 6.460% 07/15/23		07/17/2023	Maturity		500,000	500,000	500,000	500,000						500,000				21,055	07/15/2023
125523-AJ-9	Cigna Group/The Senior Unsecured 4.800% 08/15/38		06/14/2023	AMH - AmerUs Group Co.		3,729,260	4,000,000	3,993,589	3,994,411		110		110		3,994,521		(265,261)	(265,261)	159,467	08/15/2038
125925-DG-9	CMC SECURITIES CORPORATION IV CMC4 1997-NAM3 B1 7.250% 10/25/27		01/01/2023	Paydown		18,174	18,174	18,180	18,154		20		20		18,174				110	10/25/2027
12593A-BB-0	COMM 2015-CCRE23 Mortgage Trus COMM 2015-CR23 XA 0.982% 05/10/48		12/01/2023	Paydown				24,150	16,278		(16,278)		(16,278)						5,018	05/10/2048
12610@-AA-3	CED CALIFORNIA HOLDINGS 4 LLC SR SECD NTS 3.820% 12/31/38		12/31/2023	Redemption 100.0000		46,236	46,236	46,236	46,236						46,236				1,382	12/31/2038
12639G-DD-7	CSMC Series 2009-14R CSMC 2009-14R 4A10 5.585% 10/26/35		12/01/2023	Paydown		283,372	283,372	271,126	273,634		9,738		9,738		283,372				5,822	10/26/2035
12639M-FA-8	CSMC Series 2010-15R CSMC 2010-15R 7A4 2.791% 10/26/37		12/01/2023	Paydown		102,053	127,026	95,459	96,702		8,150	2,799	5,351		102,053				2,432	10/26/2037
126408-HN-6	CSX Corp Senior Unsecured 4.750% 11/15/48		06/14/2023	AMH - AmerUs Group Co.		2,726,678	3,000,000	2,972,040	2,973,958		234		234		2,974,192		(247,514)	(247,514)	82,729	11/15/2048
12641T-AS-5	CSMC Series 2009-5R CSMC 2009-5R 2A3 4.308% 06/25/36		12/01/2023	Paydown		262,704	262,704	235,975	240,137		25,932	3,365	22,567		262,704				4,330	06/25/2036
12645E-EN-1	CSMC Series 2010-20R CSMC 2010-20R 7A4 3.500% 03/27/37		12/01/2023	Paydown		271,878	271,878	268,383	269,347		2,531		2,531		271,878				3,939	03/27/2037
12645L-BP-3	CSMC Series 2011-5R CSMC 2011-5R 5A2 4.306% 02/27/47		12/01/2023	Paydown		413,529	413,529	360,547	380,516		33,013		33,013		413,529				6,804	02/27/2047
12645Q-CN-6	CSMC Series 2011-6R CSMC 2011-6R 3A11 4.237% 07/28/36		12/01/2023	Paydown		243,221	243,221	153,148	153,148		90,073		90,073		243,221				5,083	07/28/2036
126650-AW-0	CVS Pass-Through Trust P/T CERTS 5.298% 01/11/27		12/10/2023	Redemption 100.0000		370,244	370,244	395,172	377,935		(7,691)		(7,691)		370,244				10,709	01/11/2027
126650-BC-3	CVS Pass-Through Trust P/T CERTS 5.880% 01/10/28		12/10/2023	Various		48,607	48,607	52,234	41,444		(2,449)		(2,449)		48,607				1,155	01/10/2028
126650-CY-4	CVS Health Corp Senior Unsecured 4.780% 03/25/38		06/14/2023	AMH - AmerUs Group Co.		915,127	1,000,000	1,228,980	1,201,963		(4,953)		(4,953)		1,197,010		(281,883)	(281,883)	34,389	03/25/2038
126670-AF-5	Countrywide Asset-Backed Certi CWL 2005-10 AF6 4.162% 02/25/36		12/01/2023	Paydown		2,516	2,516	2,468	2,531		(16)		(16)		2,516				70	02/25/2036
126670-CK-2	CWABS Asset-Backed Certificate CWL 2005-11 AF5A 5.993% 02/25/36		12/01/2023	Paydown		261,239	261,239	197,354	233,104		28,136		28,136		261,239				5,572	02/25/2036
126673-N7-3	CWABS Asset-Backed Certificate CWL 2005-4 AF5A 5.727% 10/25/35		06/01/2023	Paydown		335,760	335,760	333,753	334,233		1,527		1,527		335,760				4,027	10/25/2035
126673-N7-3	CWABS Asset-Backed Certificate CWL 2005-4 AF5A 5.727% 10/25/35		06/13/2023	ALRE - TDF Trust AAM		490,018	493,651	490,701	491,406		229		229		491,636		(1,618)	(1,618)	11,217	10/25/2035
12667F-5J-0	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A7 5.500% 04/25/35		12/01/2023	Paydown		131,229	144,916	128,703	122,145		9,084		9,084		131,229				4,373	04/25/2035
12667F-7M-1	Alternative Loan Trust 2005-4 CWALT 2005-4 2A7 5.500% 04/25/35		12/25/2023	Paydown		122,721	120,483	67,494	54,747		67,974		67,974		122,721				3,089	04/25/2035
12667F-R6-4	Alternative Loan Trust 2004-36 CWALT 2004-36CB 2A4 5.500% 02/25/35		12/01/2023	Paydown		241,668	242,907	240,416	242,877		(1,209)		(1,209)		241,668				8,492	02/25/2035
12667G-2G-7	Alternative Loan Trust 2005-35 CWALT 2005-35CB 1A1 5.500% 09/25/35		12/01/2023	Paydown		77,896	82,990	66,496	66,118		11,778		11,778		77,896				2,648	09/25/2035
12667G-3L-5	Alternative Loan Trust 2005-44 CWALT 2005-44 1A1 6.130% 10/25/35		12/26/2023	Paydown		186,003	186,003	137,984	131,648		54,355		54,355		186,003				2,096	10/25/2035
12667G-6U-2	Alternative Loan Trust 2005-46 CWALT 2005-46CB A1 5.750% 10/25/35		12/01/2023	Paydown		58,393	63,565	55,753	50,803		7,590		7,590		58,393				2,047	10/25/2035
12667G-6V-0	Alternative Loan Trust 2005-46 CWALT 2005-46CB A2 5.500% 10/25/35		12/01/2023	Paydown		4,500	4,898	4,531	4,189		311		311		4,500				152	10/25/2035
12667G-F3-2	Alternative Loan Trust 2005-J7 CWALT 2005-J7 1A1 5.500% 07/25/35		12/25/2023	Paydown		6,807	11,860	6,582	4,565		2,242		2,242		6,807				316	07/25/2035

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12667G-J2-0	Alternative Loan Trust 2005-J8 CWALT 2005-J8 1A3 5.500% 07/25/35		12/01/2023	Paydown		7,280	6,491	5,072	4,634		2,646		2,646		7,280				346	07/25/2035
12667G-MF-7	Alternative Loan Trust 2005-16 CWALT 2005-16 A4 5.950% 06/25/35		12/26/2023	Paydown		229,347	229,347	211,264	211,462		17,885		17,885		229,347				4,868	06/25/2035
12667G-RV-7	Alternative Loan Trust 2005-17 CWALT 2005-17 1A1 5.990% 07/25/35		12/26/2023	Paydown		12,699	12,699	11,373			1,326		1,326		12,699				48	07/25/2035
12667G-UY-7	Alternative Loan Trust 2005-24 CWALT 2005-24 2A1B 6.322% 07/20/35		12/01/2023	Paydown		540,075	605,464	407,556	451,014		89,061		89,061		540,075				18,494	07/20/2035
12667G-WF-6	Alternative Loan Trust 2005-36 CWALT 2005-36 2A1A 6.090% 08/25/35		12/26/2023	Paydown		281,579	389,299	334,071	341,439		(59,860)		(59,860)		281,579				5,895	08/25/2035
12667G-WV-1	Alternative Loan Trust 2005-28 CWALT 2005-28CB 1A6 5.500% 08/25/35		12/01/2023	Paydown		241,972	243,544	232,585	230,621		11,351		11,351		241,972				6,479	08/25/2035
12667G-X5-7	Alternative Loan Trust 2005-34 CWALT 2005-34CB 1A10 5.500% 09/25/35		12/25/2023	Paydown		143,148	142,961	94,613	78,621		64,528		64,528		143,148				3,908	09/25/2035
12667G-X6-5	Alternative Loan Trust 2005-34 CWALT 2005-34CB 1A11 5.500% 09/25/35		12/25/2023	Paydown		122,029	122,029	83,389	68,284		53,745		53,745		122,029				3,280	09/25/2035
12668A-4B-8	Alternative Loan Trust 2005-IM CWALT 2005-IM1 A1 6.070% 01/25/36		12/26/2023	Paydown		8,282	8,282	7,328			954		954		8,282				28	01/25/2036
12668A-A2-1	Alternative Loan Trust 2005-64 CWALT 2005-64CB 1A15 5.500% 12/25/35		12/01/2023	Paydown		204,125	237,442	187,441	192,972		11,154		11,154		204,125				7,256	12/25/2035
12668A-AG-0	Alternative Loan Trust 2005-47 CWALT 2005-47CB A7 5.500% 10/25/35		06/01/2023	Paydown		24,707	40,371	33,956	27,607		(2,900)		(2,900)		24,707				568	10/25/2035
12668A-AG-0	Alternative Loan Trust 2005-47 CWALT 2005-47CB A7 5.500% 10/25/35		06/13/2023	ALRE - TDF Trust AAM		330,777	541,287	455,275	370,157		(8,216)		(8,216)		361,940		(31,163)	(31,163)	15,878	10/25/2035
12668A-BD-6	Alternative Loan Trust 2005-46 CWALT 2005-46CB A20 5.500% 10/25/35		12/01/2023	Paydown		170,711	185,830	150,910	138,358		32,354		32,354		170,711				5,775	10/25/2035
12668A-CG-8	Alternative Loan Trust 2005-51 CWALT 2005-51 1A1 6.112% 11/20/35		12/20/2023	Paydown		441,038	441,038	380,643	394,027		47,011		47,011		441,038				8,159	11/20/2035
12668A-CP-8	Alternative Loan Trust 2005-51 CWALT 2005-51 2A1 6.072% 11/20/35		12/20/2023	Paydown		234,419	234,419	222,539	222,583		11,835		11,835		234,419				4,276	11/20/2035
12668A-JF-3	Alternative Loan Trust 2005-J1 CWALT 2005-J11 1A7 5.500% 11/25/35		12/01/2023	Paydown		2,238	2,441	1,948	1,498		741		741		2,238				98	11/25/2035
12668A-LS-2	Alternative Loan Trust 2005-52 CWALT 2005-52CB 1A10 6.000% 11/25/35		12/25/2023	Paydown		243,700	236,091	180,956	161,260		82,439		82,439		243,700				8,076	11/25/2035
12668A-Q2-4	Alternative Loan Trust 2005-J1 CWALT 2005-J14 A3 5.500% 12/25/35		12/01/2023	Paydown		40,864	38,497	32,554	27,451		13,413		13,413		40,864				1,386	12/25/2035
12668B-EG-4	Alternative Loan Trust 2005-85 CWALT 2005-85CB 2A2 5.500% 02/25/36		12/01/2023	Paydown		13,592	13,485	12,575	11,765		1,826		1,826		13,592				396	02/25/2036
12668B-MY-6	Alternative Loan Trust 2006-5T CWALT 2006-5T2 A5 6.000% 04/25/36		12/01/2023	Paydown		99,015	145,148	83,252	84,576		14,689	249	14,440		99,015				6,760	04/25/2036
12668B-PY-3	Alternative Loan Trust 2006-4C CWALT 2006-4CB 2A4 5.500% 04/25/36		12/01/2023	Paydown		105,830	117,894	103,850	103,850		1,980		1,980		105,830				3,512	04/25/2036
12668B-WW-9	Alternative Loan Trust 2006-12 CWALT 2006-12CB A1 6.000% 05/25/36		12/01/2023	Paydown		76,241	126,828	66,738	54,311		21,930		21,930		76,241				4,193	05/25/2036
12668B-XD-0	Alternative Loan Trust 2006-12 CWALT 2006-12CB A8 6.000% 05/25/36		12/01/2023	Paydown		25,799	42,918	34,225	27,129		(1,330)		(1,330)		25,799				1,419	05/25/2036
126694-3Y-2	CHL Mortgage Pass-Through Trus CWHL 2006-HYB3 2A1A 4.038% 05/20/36		12/01/2023	Paydown		88,216	96,694	94,192	97,180		(8,964)		(8,964)		88,216				2,297	05/20/2036
126694-JG-4	Reperforming Loan REMIC Trust CWHL 2005-R3 AF 5.870% 09/25/35		12/25/2023	Paydown		523,627	523,627	465,655	463,399		60,227		60,227		523,627				15,476	09/25/2035
126694-JH-2	Reperforming Loan REMIC Trust CWHL 2005-R3 AS 0.557% 09/25/35		12/01/2023	Paydown				97,197	33,134	30,081	(63,215)		(33,134)						2,700	09/25/2035
126694-K3-1	CHL Mortgage Pass-Through Trus CWHL 2006-6 A1 6.000% 04/25/36		10/01/2023	Paydown		28,494	30,445	20,521	19,290		9,457	253	9,204		28,494				948	04/25/2036
126694-LU-0	CHL Mortgage Pass-Through Trus CWHL 2005-22 2A1 4.702% 11/25/35		12/01/2023	Paydown		50,838	50,838	41,683	43,048		7,790		7,790		50,838				985	11/25/2035

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
126694-MS-4	CHL Mortgage Pass-Through Trus CWHL 2005-26 1A8 5.500% 11/25/35		12/01/2023	Paydown		9,637	10,269	9,331	8,220		1,416		1,416		9,637				390	11/25/2035
126694-MU-9	CHL Mortgage Pass-Through Trus CWHL 2005-26 1A10 5.500% 11/25/35		12/01/2023	Paydown		104,367	111,218	93,184	89,230		15,136		15,136		104,367				4,226	11/25/2035
126694-NV-6	CHL Mortgage Pass-Through Trus CWHL 2005-27 2A1 5.500% 12/25/35		11/01/2023	Paydown			1,094	541	531		(531)		(531)						40	12/25/2035
126694-VM-7	CHL Mortgage Pass-Through Trus CWHL 2005-HY10 3A1A 4.574% 02/20/36		12/01/2023	Paydown		70,901	70,785	49,113	57,175		13,726		13,726		70,901				1,354	02/20/2036
126694-WP-9	CHL Mortgage Pass-Through Trus CWHL 2006-HYB1 3A1 4.353% 03/20/36		12/01/2023	Paydown		152,036	164,370	152,225	149,577		2,459		2,459		152,036				3,714	03/20/2036
12669F-3D-3	COUNTRYWIDE HOME LOANS CWHL_04 CWHL 2004-HYB5 4A1 5.029% 04/20/35		12/01/2023	Paydown		43,968	43,968	39,382	41,545		2,423		2,423		43,968				1,170	04/20/2035
12669F-L9-2	CHL Mortgage Pass-Through Trus CWHL 2004-12 2A1 4.689% 08/25/34		12/01/2023	Paydown		907,167	907,167	899,688	906,678		489		489		907,167				18,931	08/25/2034
12669F-M3-4	CHL Mortgage Pass-Through Trus CWHL 2004-12 4A1 4.995% 08/25/34		12/01/2023	Paydown		350,909	350,909	342,335	344,844		6,065		6,065		350,909				7,024	08/25/2034
12669F-RB-1	CHL Mortgage Pass-Through Trus CWHL 2004-J2 A8 5.500% 03/25/34		12/01/2023	Paydown		11,640	11,640	11,334	11,361		279		279		11,640				368	03/25/2034
12669F-UA-9	CHL Mortgage Pass-Through Trus CWHL 2004-9 A5 5.250% 06/25/34		11/27/2023	Call 100.0000		22,000	22,000	22,186	22,186		(5)		(5)		22,181		(181)	(181)	837	06/25/2034
12669F-W8-2	CHL Mortgage Pass-Through Trus CWHL 2004-16 1A1 6.270% 09/25/34		12/25/2023	Paydown		175,893	175,893	160,281	160,788		15,105		15,105		175,893				5,472	09/25/2034
12669F-W9-0	CHL Mortgage Pass-Through Trus CWHL 2004-16 2A1 6.270% 09/25/34		12/25/2023	Paydown		128,182	128,182	119,300	120,075		8,108		8,108		128,182				3,566	09/25/2034
12669F-X8-1	CHL Mortgage Pass-Through Trus CWHL 2004-16 1A3A 6.230% 09/25/34		12/25/2023	Paydown		103,191	103,191	100,224	100,667		2,524		2,524		103,191				3,188	09/25/2034
12669G-JB-8	CHL Mortgage Pass-Through Trus CWHL 2004-29 2A1 6.130% 02/25/35		12/26/2023	Paydown		15,517	15,517	14,479			1,038		1,038		15,517				755	02/25/2035
12669G-K6-7	CHL Mortgage Pass-Through Trus CWHL 2005-14 A2 5.500% 07/25/35		08/01/2023	Paydown		158,447	158,447	115,482	105,495		52,952		52,952		158,447				5,381	07/25/2035
12669G-MU-2	CHL Mortgage Pass-Through Trus CWHL 2005-4 5A1 6.170% 02/25/35		12/26/2023	Paydown		117,831	117,839	89,414	89,414		28,416		28,416		117,831				2,565	02/25/2035
12669G-N6-4	Reperforming Loan REMIC Trust CWHL 2005-R2 1AF1 5.810% 06/25/35		12/25/2023	Paydown		548,700	548,700	511,925	513,332		35,368		35,368		548,700				9,747	06/25/2035
12669G-NP-2	CHL Mortgage Pass-Through Trus CWHL 2005-7 2A1 6.090% 03/25/35		12/26/2023	Paydown		65,974	65,974	61,818	59,211		3,225		3,225		65,974				2,385	03/25/2035
12669G-TQ-4	CHL Mortgage Pass-Through Trus CWHL 2005-3 1A2 6.050% 04/25/35		12/26/2023	Paydown		280,679	280,679	259,039	259,818		20,860		20,860		280,679				6,804	04/25/2035
12669G-WU-1	COUNTRYWIDE HOME LOANS CWHL_05 CWHL 2005-HYB2 2A 4.398% 05/20/35		12/01/2023	Paydown		106,044	106,044	103,829	104,936		1,107		1,107		106,044				3,144	05/20/2035
12696@-AA-0	CTL PT TR 2016 (HUMC/SHU) P/T CERTS 4.065% 12/15/41		12/15/2023	Redemption 100.0000		206,082	206,082	212,264	210,642		(4,560)		(4,560)		206,082				4,566	12/15/2041
12702*-AA-4	CVS LSE-BCKD PT PP TR SER 2017 P/T CERTS 3.901% 10/10/39		12/10/2023	Redemption 100.0000		105,072	105,072	105,072	105,072						105,072				2,233	10/10/2039
12707*-AA-9	CVS NC SC PA & VA CTL PT TR P/T CERTS 4.880% 01/15/44		12/15/2023	Redemption 100.0000		118,770	118,770	118,770	118,770						118,770				3,163	01/15/2044
14173#-AA-6	CARESOURCE MANAGEMENT GROUP CO P/T CERT 4.670% 03/15/44		12/15/2023	Redemption 100.0000		303,853	303,853	303,853	303,853						303,853				7,782	03/15/2044
144531-AE-0	Carrington Mortgage Loan Trust CARR 2004-NC1 M1 6.370% 05/25/34		12/26/2023	Paydown		108,472	108,472	105,143	105,202		3,270		3,270		108,472				1,968	05/25/2034
144531-AQ-3	Carrington Mortgage Loan Trust CARR 2004-NC2 M1 6.505% 08/25/34		12/26/2023	Paydown		188,363	183,123	181,847	181,986		1,137		1,137		183,123				4,023	08/25/2034
14855M-AA-6	Castlelake Aircraft Structured CLAST 2019-1A A 3.967% 04/15/39		12/15/2023	Paydown		260,063	260,063	260,063	260,396		(332)		(332)		260,063				4,329	04/15/2039
14856C-AA-7	Castlelake Aircraft Securitiza CLAST 2018-1 A 4.125% 06/15/43		11/15/2023	Paydown		958,325	958,325	960,697	960,161		(1,835)		(1,835)		958,325				9,761	06/15/2043

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
14856C-AB-5	Castlelake Aircraft Securitiza CLAST 2018-1 B 5.300% 06/15/43		08/30/2023	Various		1,547,481	2,116,213	2,126,156	2,120,770		(2,651)		(2,651)		2,118,119		(570,638)	(570,638)	79,758	06/15/2043
14856E-AA-3	CASTLE AIRCRAFT SECURITIZATION CLAST 2015-1A AR 4.750% 03/15/34		02/15/2023	Paydown		809,584	809,584	805,960	804,212		5,372		5,372		809,584				3,925	03/15/2034
14856E-AB-1	CASTLE AIRCRAFT SECURITIZATION CLAST 2015-1A BR 5.750% 03/15/34		02/15/2023	Paydown		1,318,080	1,318,080	1,312,917	1,312,316		5,764		5,764		1,318,080				9,668	03/15/2034
14856J-AA-2	Castlelake Aircraft Structured CLAST 2017-1R A 2.741% 08/15/41		12/15/2023	Paydown		53,366	53,366	49,358			4,008		4,008		53,366				122	08/15/2041
15502#-AA-5	CENTRAL PORT LLC SR SECD NTS 4.860% 11/05/29		12/31/2023	Redemption 100.0000		210,000	210,000	210,000	105,000						210,000				5,103	11/05/2029
15674#-AB-5	Cerberus Onshore Levered IV LL CERB IV LEVERED 8.064% 07/16/30		12/26/2023	Paydown		271,691	271,691	272,027	271,965		(274)		(274)		271,691				14,185	07/16/2030
15674#-AC-3	Cerberus Onshore Levered IV LL CERB IV LEVERED 8.057% 07/16/30		12/26/2023	Paydown		1,013,772	1,013,772	1,015,123	1,014,810		(1,038)		(1,038)		1,013,772				52,929	07/16/2030
16162W-PZ-6	Chase Mortgage Finance Trust S CHASE 2005-A2 1A5 4.844% 01/25/36		12/01/2023	Paydown		325,093	320,059	302,937	303,625		22,827	1,359	21,468		325,093				7,258	01/25/2036
16165T-AB-9	ChaseFlex Trust Series 2005-1 CFLX 2005-1 1A2 5.500% 02/25/35		12/01/2023	Paydown		78,727	79,642	65,462	66,047		20,750	8,071	12,679		78,727				2,363	02/25/2035
162665-AN-3	CHC Commercial Mortgage Trust CHC 2019-CHC E 7.826% 06/15/34		08/15/2023	Paydown		8,932,549	8,932,549	8,892,446	8,620,030		312,519		312,519		8,932,549				410,218	06/15/2034
162665-AQ-6	CHC Commercial Mortgage Trust CHC 2019-CHC F 8.084% 06/15/34		08/15/2023	Paydown		6,947,538	6,947,538	6,898,207	7,061,864		(114,326)		(114,326)		6,947,538				330,578	06/15/2034
16372#-AA-0	CHEMCIAL BANK TOWER PT TRUST P/T CERTS 4.589% 06/10/44		12/10/2023	Various		14,701	14,701	14,701	12,204						14,701				272	06/10/2044
167885-A#-9	CHICAGO PARKING METERS LLC SR SECD NTS 5.070% 12/30/33		12/30/2023	Redemption 100.0000		267,329	267,329	267,329	267,329						267,329				8,679	12/30/2033
169905-AG-1	Choice Hotels International In Senior Unsecured 3.700% 01/15/31		06/14/2023	AMH - AmerUs Group Co.		1,260,223	1,500,000	1,588,371	1,570,846		(3,677)		(3,677)		1,567,169		(306,946)	(306,946)	50,721	01/15/2031
17025R-AA-3	CHL Mortgage Pass-Through Trus CWHL 2007-HY4 1A1 4.430% 09/25/47		12/01/2023	Paydown		125,324	126,760	117,368	118,199		7,125		7,125		125,324				2,173	09/25/2047
171265-C#-6	CHUGACH ELECTRIC ASSOCIATION I 1ST MTG 2020 SER A-B 2.910% 10/30/50		10/30/2023	Various		251,429	251,429	251,429	251,429						251,429				5,487	10/30/2050
172967-HB-0	Citigroup Inc Subordinated 5.500% 09/13/25		05/30/2023	AAIA NonModco AAM		2,985,510	3,000,000	3,000,000	3,000,000						3,000,000		(14,490)	(14,490)	117,792	09/13/2025
17307G-2Z-0	Citigroup Mortgage Loan Trust CMLTI 2006-AR1 1A1 7.220% 10/25/35		12/01/2023	Paydown		192,656	192,656	181,890	184,545		8,111		8,111		192,656				4,351	10/25/2035
17307G-6L-7	Citigroup Mortgage Loan Trust CMLTI 2006-AR2 1A2 4.529% 03/25/36		12/01/2023	Paydown		31,591	31,908	30,649	31,939		(348)		(348)		31,591				603	03/25/2036
17307G-CX-4	Citigroup Mortgage Loan Trust CMLTI 2003-HE3 M3 8.995% 12/25/33		12/26/2023	Paydown		492,347	492,347	498,523	499,155		(6,808)		(6,808)		492,347				24,151	12/25/2033
17307G-K9-8	Citigroup Mortgage Loan Trust CMLTI 2005-9 21A1 5.500% 11/25/35		12/01/2023	Paydown		79,200	81,786	71,143	74,055		5,145		5,145		79,200				2,314	11/25/2035
17307G-T4-0	Citigroup Mortgage Loan Trust CMLTI 2005-10 1A1A 4.906% 12/25/35		12/01/2023	Paydown		82,330	85,513	50,740	39,827		42,504		42,504		82,330				1,856	12/25/2035
17307G-W5-3	Citigroup Mortgage Loan Trust CMLTI 2005-11 A1A 7.110% 05/25/35		12/01/2023	Paydown		16,988	16,988	16,806	16,944		44		44		16,988				201	05/25/2035
17307G-YH-5	Citigroup Mortgage Loan Trust CMLTI 2005-5 21A5 5.500% 08/25/35		12/01/2023	Paydown		107,912	117,135	95,984	101,824		6,088		6,088		107,912				3,634	08/25/2035
17309A-AC-3	CitiMortgage Alternative Loan CMALT 2006-A1 1A3 5.750% 04/25/36		12/01/2023	Paydown		40,832	37,533	30,554	31,417		9,415		9,415		40,832				1,493	04/25/2036
17309R-AG-7	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2006-AR6 2A1 5.610% 09/25/36		12/26/2023	Paydown		30,088	30,088	28,057	28,667		1,421		1,421		30,088				307	09/25/2036
17309V-AA-1	CitiMortgage Alternative Loan CMALT 2006-A4 1A1 6.000% 09/25/36		12/01/2023	Paydown		59,344	79,195	74,202	74,164		(14,820)		(14,820)		59,344				2,643	09/25/2036
173105-AH-0	CITIGROUP MORTGAGE SECURITIES CMSI 2007-1 1A8 6.000% 01/25/37		12/01/2023	Paydown		144,064	142,556	127,802	133,902		10,162		10,162		144,064				4,150	01/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
17310N-AE-8	Citicorp Residential Mortgage CRMSI 2006-3 A5 4.615% 11/25/36		12/01/2023	Paydown		333,799	333,799	335,514	332,964		834		834		333,799				7,117	11/25/2036
17311C-AE-1	Citigroup Mortgage Loan Trust CMLTI 2007-WFH1 M2 5.890% 01/25/37		12/26/2023	Paydown		637,522	637,522	612,755	613,057		24,465		24,465		637,522				16,949	01/25/2037
17312K-AJ-1	Citicorp Mortgage Securities T CMSI 2007-5 1A9 6.000% 06/25/37		12/01/2023	Paydown		155,529	179,921	167,083	156,947		(1,417)		(1,417)		155,529				3,284	06/25/2037
17312V-AE-8	Citigroup Mortgage Loan Trust CMLTI 2007-6 1A3A 3.769% 10/25/46		12/01/2023	Paydown		446,087	456,415	430,087	446,546		(459)		(459)		446,087				7,804	10/25/2046
17313R-AA-4	Citigroup Mortgage Loan Trust CMLTI 2007-11 1A1 6.000% 05/25/36		12/01/2023	Paydown		25,099	29,913	24,485	24,469		630		630		25,099				1,138	05/25/2036
17315G-AK-4	Citigroup Mortgage Loan Trust CMLTI 2009-5 5A2 5.503% 01/25/37		06/01/2023	Paydown		118,372	118,372	103,711	99,381		18,991		18,991		118,372				1,812	01/25/2037
17315G-AK-4	Citigroup Mortgage Loan Trust CMLTI 2009-5 5A2 5.503% 01/25/37		06/13/2023	ALRE - TDF Trust AAM		983,891	1,272,831	1,115,176	1,068,622		(16,852)		(16,852)		1,051,770		(67,879)	(67,879)	27,304	01/25/2037
17318D-AB-8	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2011-2 1A2 5.165% 10/25/35		12/01/2023	Paydown		117,602	117,602	112,751	117,712		(110)		(110)		117,602				2,656	10/25/2035
17319G-AG-9	Citigroup Mortgage Loan Trust CMLTI 2012-4 2A2 4.489% 11/25/35		12/01/2023	Paydown		45,813	45,813	42,892	44,761		1,052		1,052		45,813				717	11/25/2035
17319N-AR-0	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2012-7 8A2 4.232% 10/25/36		12/01/2023	Paydown		45,589	38,632	36,024	36,617		8,972		8,972		45,589				1,159	10/25/2036
17319T-AB-2	Citigroup Mortgage Loan Trust CMLTI 2012-8 1A2 5.585% 10/25/35		12/01/2023	Paydown		120,585	120,585	121,992	122,996		(2,411)		(2,411)		120,585				2,477	10/25/2035
17320D-AN-8	Citigroup Commercial Mortgage CGCMT 2013-GC11 AS 3.422% 04/10/46		03/10/2023	Call 15.5302		452,122	437,285	439,473	437,535		(412)		(412)		437,123				2,656	04/10/2046
17320D-AN-8	Citigroup Commercial Mortgage CGCMT 2013-GC11 AS 3.422% 04/10/46		02/01/2023	Paydown		7,562,716	7,562,716	7,600,572	7,567,044		(4,329)		(4,329)		7,562,716				30,235	04/10/2046
17322C-AB-4	Citigroup Mortgage Loan Trust CMLTI 2013-12 1A2 5.721% 03/25/35		12/01/2023	Paydown		1,358,851	1,340,034	1,283,468	1,291,593		67,258		67,258		1,358,851				21,820	03/25/2035
17322J-AB-9	Citigroup Mortgage Loan Trust CMLTI 2014-2 1A2 7.791% 02/20/36		12/01/2023	Paydown		218,551	227,481	196,384	196,795		23,349	1,594	21,755		218,551				5,077	02/20/2036
17328H-BF-7	Citigroup Commercial Mortgage CGCMT 2019-GC43 XA 0.739% 11/10/52		12/01/2023	Paydown				35,071	29,890		(29,890)		(29,890)						2,900	11/10/2052
199575-AT-8	Ohio Power Co Senior Unsecured 6.600% 03/01/33		06/14/2023	AMH - AmerUs Group Co.		801,741	745,000	966,453	910,702		(6,073)		(6,073)		904,629		(102,888)	(102,888)	38,653	03/01/2033
199575-AV-3	Ohio Power Co Senior Unsecured 5.850% 10/01/35		06/14/2023	AMH - AmerUs Group Co.		3,885,145	3,846,000	4,592,132	4,444,521		(16,211)		(16,211)		4,428,310		(543,165)	(543,165)	158,119	10/01/2035
20030N-CJ-8	Comcast Corp Senior Unsecured 3.900% 03/01/38		06/14/2023	AMH - AmerUs Group Co.		1,279,684	1,500,000	1,387,515	1,404,830		2,013		2,013		1,406,843		(127,159)	(127,159)	45,988	03/01/2038
20030N-CL-3	Comcast Corp Senior Unsecured 4.600% 10/15/38		06/14/2023	AMH - AmerUs Group Co.		4,351,832	4,750,000	4,746,865	4,747,375		52		52		4,747,427		(395,594)	(395,594)	145,060	10/15/2038
20030N-CN-9	Comcast Corp Senior Unsecured 4.950% 10/15/58		06/14/2023	Various		1,431,007	1,500,000	1,498,680	1,498,755		4		4		1,498,759		(67,752)	(67,752)	40,563	10/15/2058
20826F-BC-9	ConocoPhillips Co Senior Unsecured 3.758% 03/15/42		06/14/2023	AMH - AmerUs Group Co.		2,470,556	3,000,000	3,762,771	3,754,835		(14,966)		(14,966)		3,739,869		(1,269,313)	(1,269,313)	84,242	03/15/2042
210371-AF-7	Exelon Corp Senior Unsecured 7.600% 04/01/32		05/30/2023	AAIA Modco AAM		4,029,109	3,500,000	4,486,069	4,237,283		(26,586)		(26,586)		4,210,698		(181,589)	(181,589)	176,594	04/01/2032
210795-PZ-7	United Airlines 2012-1 Class A Secured 4.150% 10/25/25		10/11/2023	Various		49,219	49,219	49,219	49,219						49,219				1,532	10/25/2025
212168-AA-6	Continental Wind LLC SR SECD NTS 6.000% 02/28/33		08/31/2023	Redemption 100.0000		247,504	247,504	247,504	247,504						247,504				10,509	02/28/2033
21868*-AA-5	Core Income Funding I LLC Core Income Funding I LLC 7.377% 09/16/31		06/20/2023	AAIA Modco FHLB - AAM		80,000,000	80,000,000	80,000,000	80,000,000						80,000,000				3,763,507	09/16/2031
224044-CC-9	Cox Communications Inc Senior Unsecured 4.500% 06/30/43		06/14/2023	AMH - AmerUs Group Co.		406,145	500,000	612,921	604,629		(1,730)		(1,730)		602,899		(196,754)	(196,754)	10,250	06/30/2043
224044-CG-0	Cox Communications Inc Senior Unsecured 3.350% 09/15/26		04/25/2023	AAIA Modco AAM		4,756,755	5,000,000	4,638,440	4,820,975		14,183		14,183		4,835,157		(78,403)	(78,403)	102,361	09/15/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
22541S-5T-1	Credit Suisse First Boston Mor CSFB 2005-FIX1 A4 6.010% 05/25/35		12/01/2023	Paydown		608,349	608,349	574,937	582,173		26,176		26,176		608,349				19,008	05/25/2035
22541S-FX-1	CSFB Mortgage-Backed Pass-Thro CSFB 2004-AR4 2A2 4.786% 05/25/34		12/01/2023	Paydown		45,068	45,068	45,068	45,068						45,068				1,535	05/25/2034
22541S-G2-8	Credit Suisse First Boston Mor CSFB 2004-AA1 M2 6.520% 02/25/35		12/26/2023	Paydown		35,281	35,281	34,069	34,707		575		575		35,281				917	02/25/2035
22541S-JS-8	CSFB Mortgage-Backed Pass-Thro CSFB 2004-AR5 11M1 6.570% 06/25/34		11/27/2023	Paydown		5,795	5,795	5,727	5,758		37		37		5,795				262	06/25/2034
22541S-X7-8	CSFB Mortgage-Backed Pass-Thro CSFB 2004-8 8A4 5.750% 12/25/34		12/01/2023	Paydown		19,011	19,011	19,325	19,160		(149)		(149)		19,011				632	12/25/2034
22541S-XV-5	Credit Suisse First Boston Mor CSFB 2004-AR8 CB1 6.620% 09/25/34		12/26/2023	Paydown		864,970	864,970	839,426	844,841		20,128		20,128		864,970				20,591	09/25/2034
225458-PN-2	CSFB Mortgage-Backed Pass-Thro CSFB 2005-4 2A1 5.500% 06/25/35		12/25/2023	Paydown		102,889	101,572	73,518	64,074		38,815		38,815		102,889				2,763	06/25/2035
22942K-BT-6	CSMC Mortgage-Backed Trust 200 CSMC 2006-7 8A9 6.500% 08/25/36		11/01/2023	Paydown		19,153	19,167	12,075	9,516		9,637		9,637		19,153				944	08/25/2036
22964@-AA-4	Ochsner Clinic Foundation P/T CERTS 2014 5.090% 08/15/34		12/15/2023	Redemption 100.0000		226,777	226,777	226,820	226,612		(22)		(22)		226,777				6,312	08/15/2034
22966R-AG-1	CubeSmart LP Senior Unsecured 2.000% 02/15/31		06/14/2023	AMH - AmerUs Group Co.		5,075,680	6,533,000	6,468,356	6,481,022		2,670		2,670		6,483,691		(1,408,011)	(1,408,011)	108,520	02/15/2031
22975#-AA-9	CTL PT TR 2016A (HOSPITAL SIST P/T CERTS 4.270% 09/25/42		12/25/2023	Redemption 100.0000		256,799	256,799	256,799	256,799						256,799				6,112	09/25/2042
22976#-AA-8	CTL 2016 - 05 TR (DOW CHEMICAL P/T CERTS 4.010% 10/15/36		12/15/2023	Redemption 100.0000		278,725	278,725	278,725	278,725						278,725				6,122	10/15/2036
23245Q-AA-7	Alternative Loan Trust 2006-OA CWALT 2006-OA21 A1 5.662% 03/20/47		12/20/2023	Paydown		29,885	51,151	43,903	44,347		(14,463)		(14,463)		29,885				994	03/20/2047
233046-AF-8	DB Master Finance LLC DNKN 2017-1A A2II 4.030% 11/20/47		11/20/2023	Paydown		150,000	150,000	149,609	149,712		288		288		150,000				3,778	11/20/2047
233046-AL-5	DB Master Finance LLC DNKN 2019-1A A23 4.352% 05/20/49		11/20/2023	Paydown		50,000	50,000	50,000	50,000						50,000				1,360	05/20/2049
233046-AS-0	DB Master Finance LLC DNKN 2021-1A A23 2.791% 11/20/51		11/20/2023	Paydown		300,000	300,000	300,000	300,000						300,000				5,233	11/20/2051
23332U-AR-5	DSLA Mortgage Loan Trust 2004- DSLA 2004-AR2 A2A 6.250% 11/19/44		12/19/2023	Paydown		77,082	77,082	72,802	73,637		3,445		3,445		77,082				2,203	11/19/2044
23332U-DU-5	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR3 2A1A 5.950% 07/19/45		12/19/2023	Paydown		550,447	550,447	529,973	533,343		17,104		17,104		550,447				10,010	07/19/2045
23332U-EM-2	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR4 2A1A 5.990% 08/19/45		12/19/2023	Paydown		134,264	134,264	128,099	128,742		5,522		5,522		134,264				1,877	08/19/2045
23332U-FU-3	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR6 1A1A 6.070% 10/19/45		09/19/2023	Paydown		444,825	444,825	443,550	658,558		(213,733)		(213,733)		444,825				7,149	10/19/2045
233331-BF-3	DTE Energy Co Senior Unsecured 2.950% 03/01/30		06/14/2023	AMH - AmerUs Group Co.		864,499	1,000,000	996,760	997,630		135		135		997,765		(133,266)	(133,266)	23,190	03/01/2030
24422E-TG-4	John Deere Capital Corp Senior Unsecured 2.800% 03/06/23		03/06/2023	Maturity		1,750,000	1,750,000	1,847,717	1,758,027		(8,027)		(8,027)		1,750,000				24,500	03/06/2023
24703T-AE-6	Dell International LLC / EMC C Senior Unsecured 4.900% 10/01/26		02/28/2023	AARE Surplus AAM		489,349	500,000	499,059	499,334		26		26		499,360		(10,010)	(10,010)	10,004	10/01/2026
251510-GR-8	Deutsche Alt-A Securities Inc DBALT 2005-AR2 3A1 3.416% 10/25/35		12/01/2023	Paydown		38,815	49,355	38,823	38,823		(8)		(8)		38,815				831	10/25/2035
251510-HW-6	DEUTSCHE ALT-A SECURITIES INC DBALT 2005-5 2A3 5.500% 11/25/35		12/01/2023	Paydown		42,390	53,440	40,615	30,416		11,975		11,975		42,390				1,311	11/25/2035
251510-LF-8	Deutsche Alt-A Securities Inc DBALT 2006-AR1 2A1 3.871% 02/25/36		12/01/2023	Paydown		4,509	4,509	3,326	3,326		1,183		1,183		4,509				76	02/25/2036
25151A-AG-6	Deutsche Alt-A Securities Mort DBALT 2006-AR3 A6 6.030% 08/25/36		12/26/2023	Paydown		71,153	70,916	63,644			7,509		7,509		71,153				251	08/25/2036
251563-FB-3	Deutsche Mortgage Securities I DMSI 2004-4 5AR1 5.013% 06/25/34		12/01/2023	Paydown		59,403	59,403	50,374	50,555		8,848		8,848		59,403				1,293	06/25/2034

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
253393-AF-9	Dick's Sporting Goods Inc Senior Unsecured 3.150% 01/15/32		06/14/2023	AMH - AmerUs Group Co.		2,414,600	3,000,000	2,996,430	2,996,729		145		145		2,996,873		(582,273)	(582,273)	86,363	01/15/2032
25470D-AS-8	Discovery Communications LLC Senior Unsecured 5.000% 09/20/37		06/14/2023	AMH - AmerUs Group Co.		1,264,651	1,500,000	1,412,970	1,424,992		1,526		1,526		1,426,519		(161,867)	(161,867)	55,000	09/20/2037
257469-AJ-5	Dominion Energy Inc Senior Unsecured 5.250% 08/01/33		06/14/2023	AMH - AmerUs Group Co.		2,922,458	3,000,000	3,292,980	3,231,285		(7,901)		(7,901)		3,223,384		(300,925)	(300,925)	136,938	08/01/2033
25746U-AN-9	Dominion Energy Inc Senior Unsecured 6.300% 03/15/33		06/14/2023	AMH - AmerUs Group Co.		2,103,500	2,000,000	2,366,420	2,286,519		(10,131)		(10,131)		2,276,388		(172,887)	(172,887)	94,150	03/15/2033
25755T-AH-3	Domino's Pizza Master Issuer L DPABS 2017-1A A23 4.118% 07/25/47		10/25/2023	Paydown		45,000	45,000	45,000	45,000						45,000				1,158	07/25/2047
25755T-AK-6	Domino's Pizza Master Issuer L DPABS 2018-1A A2II 4.328% 07/25/48		10/25/2023	Paydown		250,000	250,000	255,022	254,390		(4,390)		(4,390)		250,000				6,763	07/25/2048
25755T-AL-4	Domino's Pizza Master Issuer L DPABS 2019-1A A2 3.668% 10/25/49		10/25/2023	Paydown		125,000	125,000	125,000	125,000						125,000				2,866	10/25/2049
26208L-AD-0	DRIVEN BRANDS FUNDING LLC HONK 2019-1A A2 4.641% 04/20/49		10/20/2023	Paydown		120,000	120,000	120,000	120,000						120,000				3,481	04/20/2049
26208L-AE-8	DRIVEN BRANDS FUNDING LLC HONK 2019-2A A2 3.981% 10/20/49		10/20/2023	Paydown		120,000	120,000	120,103	119,843		157		157		120,000				2,986	10/20/2049
26209X-AC-5	DRIVEN BRANDS FUNDING LLC HONK 2020-2A A2 3.237% 01/20/51		10/20/2023	Paydown		200,000	200,000	200,000	200,000						200,000				4,046	01/20/2051
26209X-AD-3	DRIVEN BRANDS FUNDING LLC HONK 2021-1A A2 2.791% 10/20/51		10/20/2023	Paydown		50,000	50,000	50,000	50,000						50,000				872	10/20/2051
26875P-AN-1	EOG Resources Inc Senior Unsecured 3.900% 04/01/35		06/14/2023	AMH - AmerUs Group Co.		602,780	676,000	663,677	666,154		284		284		666,438		(63,659)	(63,659)	18,528	04/01/2035
26875P-AQ-4	EOG Resources Inc Senior Unsecured 5.100% 01/15/36		06/14/2023	AMH - AmerUs Group Co.		481,174	500,000	555,075	545,407		(1,265)		(1,265)		544,142		(62,968)	(62,968)	23,304	01/15/2036
26986*-AA-1	EAGLE SOLAR LLC SR SECD NTS 4.820% 12/31/42		12/31/2023	Redemption 100.0000		222,499	222,499	222,499	222,499						222,499				9,813	12/31/2042
281020-AN-7	Edison International Senior Unsecured 5.750% 06/15/27		11/03/2023	ALRe Corporate AAM		989,591	1,000,000	999,893	999,994		1		1		999,995		(10,404)	(10,404)	50,792	06/15/2027
286857-D@-3	ELIZABETHTOWN GAS CO 1ST MTG SER 20A-1-A 3.280% 11/10/50		03/27/2023	Redemption 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				105,689	11/10/2050
28932M-AG-0	Elm Road Generating Station Su SR SECD NTS SER B 4.673% 01/19/31		07/19/2023	Redemption 100.0000		109,024	109,024	113,154	111,462		(2,437)		(2,437)		109,024				3,836	01/19/2031
292480-AL-4	Energy Transfer LP Senior Unsecured 4.950% 05/15/28		02/06/2023	AAIA NonModco AAM		6,919,866	7,000,000	6,943,790	6,966,434		533		533		6,966,967		(47,101)	(47,101)	77,963	05/15/2028
292505-AD-6	Ovintiv Inc Senior Unsecured 6.500% 08/15/34		06/14/2023	AMH - AmerUs Group Co.		994,452	1,000,000	1,185,320	1,147,388		(4,346)		(4,346)		1,143,042		(148,591)	(148,591)	53,986	08/15/2034
292554-A#-9	ENCORE CAPITAL GROUP INC. SR SECD NTS 5.625% 08/11/24		11/11/2023	Redemption 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				139,531	08/11/2024
29256P-AY-0	Encore Credit Receivables Trus ECR 2005-4 M3 6.175% 01/25/36		02/27/2023	Paydown		36,666	36,666	29,232	35,968		697		697		36,666				181	01/25/2036
29256P-AY-0	Encore Credit Receivables Trus ECR 2005-4 M3 6.175% 01/25/36		02/28/2023	AAIA NonModco AAM		791,914	814,895	649,681	799,395		1,201		1,201		800,595		(8,681)	(8,681)	5,178	01/25/2036
29364W-BC-1	Entergy Louisiana LLC Secured 4.200% 04/01/50		06/14/2023	AMH - AmerUs Group Co.		828,892	1,000,000	992,930	993,410		59		59		993,469		(164,577)	(164,577)	29,517	04/01/2050
29365T-AK-0	Entergy Texas Inc Senior Secured 1.750% 03/15/31		06/14/2023	AMH - AmerUs Group Co.		392,525	500,000	498,150	498,518		76		76		498,595		(106,070)	(106,070)	6,538	03/15/2031
293791-AT-6	Enterprise Products Operating Senior Unsecured 5.750% 03/01/35		06/14/2023	AMH - AmerUs Group Co.		3,992,428	4,000,000	4,413,958	4,331,587		(9,199)		(9,199)		4,322,388		(329,960)	(329,960)	180,806	03/01/2035
30288*-AE-0	FLNG Liquefaction 2 LLC SR SECD NTS 4.390% 12/31/38		12/31/2023	Various		202,500	202,500	202,500	181,800						202,500				6,262	12/31/2038
30306V-A@-8	FLNG Liquefaction 3 LLC SR SECD NTS 4.360% 06/30/39		12/31/2023	Redemption 100.0000		915,200	915,200	915,200	915,200						915,200				30,119	06/30/2039
303250-AE-4	Fair Isaac Corp Senior Unsecured 5.250% 05/15/26		05/30/2023	AAIA Modco AAM		1,975,000	2,000,000	2,005,010	2,002,235		(281)		(281)		2,001,953		(26,953)	(26,953)	56,875	05/15/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1 CUSIP Identi-fication	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con-sideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date
30605Y-AB-7	FALCON AEROSPACE LTD FLCON_17- FLCON 2017-1 A 4.581% 02/15/42		12/15/2023	Paydown		541,751	541,751	541,695	541,701		50		50		541,751				12,358	02/15/2042
31428X-BA-3	FedEx Corp Senior Unsecured 3.900% 02/01/35		06/14/2023	AMH - AmerUs Group Co.		3,483,520	4,000,000	3,792,960	3,834,412		4,782		4,782		3,839,194		(355,675)	(355,675)	135,633	02/01/2035
31428X-BE-5	FedEx Corp Senior Unsecured 4.750% 11/15/45		06/14/2023	AMH - AmerUs Group Co.		435,946	500,000	512,276	511,102		(131)		(131)		510,972		(75,025)	(75,025)	13,788	11/15/2045
31428X-BZ-8	FedEx Corp Senior Unsecured 4.250% 05/15/30		06/14/2023	AMH - AmerUs Group Co.		1,908,421	2,000,000	2,210,960	2,160,643		(9,227)		(9,227)		2,151,417		(242,996)	(242,996)	49,347	05/15/2030
317384-AA-3	Finance of America Structured FASST 2022-S5 3.000% 05/25/62		12/26/2023	Paydown		1,163,659	1,163,659	1,040,933	901,115		122,572		122,572		1,163,659				18,133	05/25/2062
32027N-NS-6	First Franklin Mortgage Loan T FFML 2004-FF8 M3 6.895% 10/25/34		12/26/2023	Paydown		197,785	197,785	194,849	195,606		2,179		2,179		197,785				7,074	10/25/2034
32052E-AA-7	First Horizon Mortgage Pass-Th FHASI 2006-AR3 1A1 4.019% 11/25/36		12/01/2023	Paydown		118,417	118,141	89,829	78,789		39,628		39,628		118,417				2,530	11/25/2036
32053E-AA-6	First Horizon Mortgage Pass-Th FHASI 2007-AR1 1A1 4.010% 05/25/37		12/01/2023	Paydown		3,943	3,958	1,876	1,816		2,127		2,127		3,943				41	05/25/2037
33616C-AB-6	First Republic Bank/CA Subordinated 4.375% 08/01/46		06/20/2023	Goldman Sachs		5,000	1,000,000	1,099,380	1,091,899		(222)		(222)		1,091,677		(1,086,677)	(1,086,677)	21,875	08/01/2046
33616C-AC-4	First Republic Bank/CA Subordinated 4.625% 02/13/47		06/20/2023	Goldman Sachs		12,480	2,496,000	3,054,678	3,019,156		(1,792)		(1,792)		3,017,364		(3,004,884)	(3,004,884)	57,720	02/13/2047
33616C-HQ-6	First Republic Bank/CA Senior Unsecured 5.170% 02/12/24		02/12/2023	Various		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				28,680	02/12/2024
337358-BA-2	Wachovia Corp Subordinated 7.500% 04/15/35		06/14/2023	AMH - AmerUs Group Co.		3,354,724	3,000,000	3,901,446	3,723,908		(19,774)		(19,774)		3,704,134		(349,410)	(349,410)	149,375	04/15/2035
341099-CB-3	Duke Energy Florida LLC Secured 5.900% 03/01/33		06/14/2023	AMH - AmerUs Group Co.		2,106,967	2,073,000	2,502,869	2,395,259		(11,753)		(11,753)		2,383,507		(276,540)	(276,540)	96,147	03/01/2033
34417Q-AA-6	FOCUS Brands Funding LLC FOCUS 2018-1 A2 5.184% 10/30/48		11/29/2023	Paydown		3,840,000	3,840,000	3,840,000	3,840,000						3,840,000				214,157	10/30/2048
35137L-AJ-4	Fox Corp Senior Unsecured 5.476% 01/25/39		06/14/2023	AMH - AmerUs Group Co.		1,384,215	1,500,000	1,780,100	1,749,870		(5,574)		(5,574)		1,744,296		(360,081)	(360,081)	72,785	01/25/2039
35564K-HE-2	Freddie Mac STACR REMIC Trust STACR 2021-DNA5 M2 6.987% 01/25/34		04/25/2023	Paydown		686,102	686,102	669,807	672,235		13,867		13,867		686,102				10,449	01/25/2034
35564K-HE-2	Freddie Mac STACR REMIC Trust STACR 2021-DNA5 M2 6.987% 01/25/34		05/17/2023	AAIA Modco Catalina - AAM		11,418,005	11,480,304	11,207,647	11,248,274		35,074		35,074		11,283,348		134,657	134,657	271,864	01/25/2034
35826*-AA-6	Fresno Cnty CTL Trust II P/T CERTS 4.190% 03/15/39		12/15/2023	Redemption 100.0000		265,031	265,031	265,031	228,653						265,031				(47,587)	03/15/2039
36168W-AA-9	GCAT 2022-NQM GCAT 2022-NQM5 A1 5.710% 08/25/67		12/01/2023	Paydown		5,173,780	5,173,780	5,010,176	5,016,786		156,994		156,994		5,173,780				134,099	08/25/2067
36185M-DQ-2	GMACM Mortgage Loan Trust 2006 GMACM 2006-AR1 2A1 5.202% 04/19/36		12/01/2023	Paydown		413,269	387,589	362,579	373,690		39,579		39,579		413,269				9,159	04/19/2036
36185M-EV-0	GMACM Mortgage Loan Trust 2006 GMACM 2006-AR2 2A1 0.000% 05/19/36		12/01/2023	Paydown		432,376	513,603	438,888	438,888		(6,512)		(6,512)		432,376				8,259	05/19/2036
36186C-BY-8	Ally Financial Inc Senior Unsecured 8.000% 11/01/31		01/20/2023	Royal Bank of Canada		8,618,480	8,000,000	8,416,040	8,408,447		(2,139)		(2,139)		8,406,308		212,172	212,172	147,556	11/01/2031
36190N-AF-0	GSMSC Resecuritization Trust 2 GSMSC 2009-6R 3A2 7.510% 02/26/36		12/01/2023	Paydown		86,660	86,660	83,226	82,986		3,674		3,674		86,660				1,843	02/26/2036
36197X-AP-9	GS Mortgage Securities Trust 2 GSMS 2013-GC12 AS 3.375% 06/10/46		05/01/2023	Paydown		5,000,000	5,000,000	5,046,392	5,012,406		(12,406)		(12,406)		5,000,000				64,417	06/10/2046
36228F-4K-9	GSAA Home Equity Trust 2004-4 GSAA 2004-4 M2 7.420% 05/25/34		12/26/2023	Paydown		202,660	202,660	182,234	207,278		(4,618)		(4,618)		202,660				5,799	05/25/2034
36228F-6P-6	GSAMP Trust 2004-AR1 GSAMP 2004-AR1 M1 6.445% 06/25/34		12/26/2023	Paydown		648,998	648,998	642,446	645,613		3,385		3,385		648,998				13,253	06/25/2034
36228F-YH-3	GSR Mortgage Loan Trust 2003-1 GSR 2003-10 1A11 5.700% 10/25/33		12/01/2023	Paydown		28,094	28,094	28,077	28,133		(39)		(39)		28,094				674	10/25/2033
362290-AC-2	GSR Mortgage Loan Trust 2007-A GSR 2007-AR1 2A1 4.355% 03/25/47		12/01/2023	Paydown		68,892	53,498	46,299	42,568		26,324		26,324		68,892				1,386	03/25/2047

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3622EA-AC-4	GSAA Trust GSAA 2007-3 2A1A 5.570% 03/25/47		12/26/2023	Paydown		25,459	25,459	10,009			15,450		15,450		25,459				55	03/25/2047
3622EL-AA-4	GSAA Home Equity Trust 2006-18 GSAA 2006-18 AV1 5.540% 11/25/36		12/26/2023	Paydown		32,020	32,020	10,660	8,382		23,638		23,638		32,020				147	11/25/2036
3622N6-AA-7	GSR MORTGAGE LOAN TRUST GSR_07 GSR 2007-AR2 1A1 3.678% 05/25/37		12/01/2023	Paydown		93,576	65,762	54,443	48,577		44,999		44,999		93,576				2,040	05/25/2037
362334-CN-2	GSR Mortgage Loan Trust 2006-2 GSR 2006-2F 2A2 5.750% 02/25/36		12/01/2023	Paydown		45,120	53,201	51,884	52,073		(6,953)		(6,953)		45,120				1,668	02/25/2036
362334-HH-0	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-3F 4A1 6.000% 03/25/36		12/01/2023	Paydown			9,270	8,438	8,224		(8,224)		(8,224)						236	03/25/2036
362334-JL-9	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-3F 1A5 5.500% 03/25/36		12/01/2023	Paydown		14,863	24,824	19,735	29,108		(14,245)		(14,245)		14,863				696	03/25/2036
362334-NB-6	GSAA Trust GSAA 2006-7 AF2 5.995% 03/25/46		12/01/2023	Paydown		36,402	36,402	25,936	17,254		19,147		19,147		36,402				428	03/25/2046
362334-NC-4	GSAA Trust GSAA 2006-7 AF3 6.720% 03/25/46		12/01/2023	Paydown		44,164	44,164	28,279	21,000		23,164		23,164		44,164				520	03/25/2046
362334-ND-2	GSAA Trust GSAA 2006-7 AF4A 6.720% 03/25/46		12/01/2023	Paydown		147,214	147,214	98,930	75,024		72,190		72,190		147,214				1,732	03/25/2046
362341-EM-7	GSR Mortgage Loan Trust 2005-6 GSR 2005-6F 3A18 5.500% 07/25/35		11/01/2023	Paydown		149,655	149,655	128,374	128,154		21,501		21,501		149,655				5,382	07/25/2035
362341-FJ-3	GSR Mortgage Loan Trust 2005-A GSR 2005-AR4 3A1 4.822% 07/25/35		12/01/2023	Paydown		47,797	43,741	40,615	37,900		9,898		9,898		47,797				1,392	07/25/2035
362341-FN-4	GSR Mortgage Loan Trust 2005-A GSR 2005-AR4 3A5 4.822% 07/25/35		12/01/2023	Paydown		126,928	116,155	100,011	99,179		27,749		27,749		126,928				3,697	07/25/2035
362341-LL-1	GSMPS Mortgage Loan Trust 2005 GSMPS 2005-RP3 1AF 5.820% 09/25/35		12/25/2023	Paydown		137,333	140,820	123,176	125,128		12,205		12,205		137,333				3,625	09/25/2035
362341-MC-0	GSR Mortgage Loan Trust 2005-A GSR 2005-AR5 2A3 4.627% 10/25/35		12/01/2023	Paydown		31,646	22,539	19,578	15,104		16,541		16,541		31,646				917	10/25/2035
362341-RZ-4	GSR MORTGAGE LOAN TRUST GSR_05 GSR 2005-AR6 3A1 4.014% 09/25/35		12/01/2023	Paydown		35,737	35,737	33,111	34,077		1,660		1,660		35,737				702	09/25/2035
362341-WZ-8	GSR Mortgage Loan Trust 2005-A GSR 2005-AR7 2A1 4.489% 11/25/35		12/01/2023	Paydown		9,838	9,838	9,820	9,792		46		46		9,838				154	11/25/2035
362405-AP-7	GSAMP TRUST GSAMP_06-SD2 GSAMP 2006-SD2 A3 6.170% 05/25/46		12/26/2023	Paydown		806,461	806,461	392,997	559,383		247,078		247,078		806,461				7,547	05/25/2046
36242D-CJ-0	GSR Mortgage Loan Trust 2004-8 GSR 2004-8F 3A1 5.870% 09/25/34		12/25/2023	Paydown		45,804	45,804	42,145			3,659		3,659		45,804				1,166	09/25/2034
36242D-T5-2	GSMPS Mortgage Loan Trust 2005 GSMPS 2005-RP2 1AF 5.820% 03/25/35		12/25/2023	Paydown		396,548	396,548	358,079	363,617		32,931		32,931		396,548				9,484	03/25/2035
36242D-UM-3	GSR Mortgage Loan Trust 2005-A GSR 2005-AR1 2A1 6.050% 01/25/35		12/01/2023	Paydown		334,179	334,179	287,912	318,502		15,677		15,677		334,179				9,694	01/25/2035
36242D-VF-7	GSR Mortgage Loan Trust 2005-1 GSR 2005-1F 2A3 6.000% 02/25/35		11/01/2023	Paydown		20,309	19,068	18,132	15,557		4,752		4,752		20,309				436	02/25/2035
36242D-XG-3	GSMPS Mortgage Loan Trust 2005 GSMPS 2005-RP1 1AF 5.820% 01/25/35		12/25/2023	Paydown		1,073,287	1,073,287	931,317	925,191		148,096		148,096		1,073,287				24,962	01/25/2035
36242D-ZQ-9	GSAA Home Equity Trust 2005-4 GSAA 2005-4 M1 6.130% 03/25/35		12/26/2023	Paydown		811,086	811,086	806,628	808,312		2,774		2,774		811,086				12,917	03/25/2035
36245R-AB-5	GSAA Home Equity Trust 2007-6 GSAA 2007-6 1A2 5.910% 05/25/47		12/26/2023	Paydown		56,796	56,796	40,548	40,548		16,248		16,248		56,796				465	05/25/2047
36249@-AA-1	GTH I US GOVT LSE-BCKD PT TR P/T CERTS 4.560% 05/15/38		12/15/2023	Redemption 100.0000		111,496	111,496	111,496	92,410						111,496				2,289	05/15/2038
36252@-AB-3	GSA / LONG BEACH LEASE FINANCE LSE REV BDS 4.561% 12/15/37		12/15/2023	Redemption 100.0000		629,352	629,352	629,352	522,337						629,352				11,629	12/15/2037
36252S-AX-5	GS Mortgage Securities Trust 2 GSMS 2019-GC38 XA 1.171% 02/10/52		12/01/2023	Paydown				742,484	621,357		(621,357)		(621,357)						119,482	02/10/2052
36253P-AE-2	GS Mortgage Securities Trust 2 GSMS 2017-GS6 XA 1.155% 05/10/50		12/01/2023	Paydown				25,746	20,530		(20,530)		(20,530)						2,789	05/10/2050

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36256#-AA-9	GSRP PORTFOLIO I LLC GTD SR SECD NTS 3.770% 12/31/44		12/31/2023	Various		803,779	803,779	803,779	684,544		21		21		803,779				21,002	12/31/2044
36297T-AE-2	GSR Mortgage Loan Trust 2006-A GSR 2006-AR2 3A1 5.138% 04/25/36		12/01/2023	Paydown		381,249	326,157	244,010	235,082		146,168		146,168		381,249				9,009	04/25/2036
370334-CC-6	General Mills Inc Senior Unsecured 6.674% 10/17/23		10/17/2023	Various		2,461,000	2,461,000	2,477,821	2,464,284		(3,284)		(3,284)		2,461,000				148,323	10/17/2023
37045V-AE-0	General Motors Co Senior Unsecured 4.875% 10/02/23		03/01/2023	Call 100.0000		460,000	460,000	478,021	462,781		(608)		(608)		462,173		(2,173)	(2,173)	9,281	10/02/2023
37045X-CR-5	General Motors Financial Co In Senior Unsecured 5.100% 01/17/24		01/26/2023	AAIA Modco FHLB - AAM		2,999,507	3,000,000	2,993,580	2,998,522		96		96		2,998,617		890	890	80,325	01/17/2024
37045X-DE-3	General Motors Financial Co In Senior Unsecured 2.350% 01/08/31		06/14/2023	AMH - AmerUs Group Co.		778,732	1,000,000	1,000,000	1,000,000						1,000,000		(221,269)	(221,269)	21,933	01/08/2031
37045X-DS-2	General Motors Financial Co In Senior Unsecured 3.100% 01/12/32		06/14/2023	AMH - AmerUs Group Co.		4,026,773	5,000,000	4,994,850	4,995,287		206		206		4,995,493		(968,720)	(968,720)	142,944	01/12/2032
37187A-AF-1	Genesis Financial Gnfl 20 GNFL 2020 A 8.390% 01/17/26		12/17/2023	Paydown		4,875,259	4,875,259	4,860,975	3,593,641		5,127		5,127		4,875,259				83,482	01/17/2026
37187A-AF-1	Genesis Financial Gnfl 20 GNFL 2020 A 8.390% 01/17/26		06/13/2023	Various		12,833,867	12,833,867	12,782,925	12,815,584		1,281		1,281		12,816,865		17,002	17,002	561,101	01/17/2026
37187A-AG-9	Genesis Financial Gnfl 20 GNFL 2020 B 9.690% 01/17/26		12/17/2023	Paydown		4,163,781	4,163,781	4,148,215	4,158,296		5,485		5,485		4,163,781				151,141	01/17/2026
37187A-AG-9	Genesis Financial Gnfl 20 GNFL 2020 B 9.690% 01/17/26		06/13/2023	ALRE - TDF Trust AAM		534,652	534,652	531,978	533,048		129		129		533,177		1,475	1,475	17,979	01/17/2026
37187A-AH-7	Genesis Financial Gnfl 20 GNFL 2020 C 10.990% 01/17/26		06/07/2023	Paydown		3,354,012	3,354,012	3,337,242	3,348,812		5,200		5,200		3,354,012				54,264	01/17/2026
37187A-AH-7	Genesis Financial Gnfl 20 GNFL 2020 C 10.990% 01/17/26		06/13/2023	ALRE - TDF Trust AAM		10,233,073	10,233,073	10,181,908	10,217,209		681		681		10,217,890		15,183	15,183	346,789	01/17/2026
37187A-AJ-3	Genesis Financial Gnfl 20 GNFL 2020 D 11.520% 01/17/26		05/17/2023	Paydown		3,376,191	3,376,191	3,359,310	3,370,954		5,237		5,237		3,376,191				95,513	01/17/2026
37187A-AJ-3	Genesis Financial Gnfl 20 GNFL 2020 D 11.520% 01/17/26		06/13/2023	AAIA Modco FHLB - AAM		12,040,115	12,040,115	11,979,914	12,021,440		1,118		1,118		12,022,558		17,557	17,557	714,722	01/17/2026
37187A-AK-0	Genesis Financial Gnfl 20 GNFL 2020 E 12.150% 01/17/26		05/17/2023	Paydown		1,339,233	1,339,233	1,332,537	1,337,118		2,115		2,115		1,339,233				39,743	01/17/2026
37187A-AK-0	Genesis Financial Gnfl 20 GNFL 2020 E 12.150% 01/17/26		06/13/2023	AAIA Modco FHLB - AAM		4,775,950	4,775,950	4,752,070	4,768,407		440		440		4,768,847		7,102	7,102	297,623	01/17/2026
37576*-AA-4	GILLETTE CHILDRENS SPECIALTY H SR SECD NTS SER 2019 3.560% 11/01/49		11/20/2023	Redemption 100.0000		119,813	119,813	119,813	119,813						119,813				4,257	11/01/2049
38172R-AC-6	Golub Capital Partners Clo 56M GOCAP 2021-56A B 7.540% 10/25/33		08/04/2023	AAIA NonModco AAM		9,438,150	10,000,000	10,000,000	10,000,000						10,000,000		(561,850)	(561,850)	529,616	10/25/2033
381738-AN-3	Golub Capital Partners CLO 61M GOCAP 2022-61A C1 9.378% 07/25/35		09/06/2023	AAIA NonModco AAM		1,993,864	2,000,000	2,000,000	2,000,000						2,000,000		(6,136)	(6,136)	152,689	07/25/2035
38178X-AA-1	Golub Capital Partners ABS Fun GCPAF 2021-2A A 2.944% 10/19/29		11/17/2023	Various		23,643,353	25,930,000	25,720,505	25,742,062		46,337		46,337		25,788,398		(2,145,045)	(2,145,045)	825,589	10/19/2029
384802-AB-0	WW Grainger Inc Senior Unsecured 4.600% 06/15/45		06/14/2023	AMH - AmerUs Group Co.		927,827	1,000,000	1,241,055	1,223,631		(3,221)		(3,221)		1,220,410		(292,583)	(292,583)	22,872	06/15/2045
39538C-AH-5	GreenPoint Mortgage Funding Tr GPMF 2006-AR7 2A1 5.870% 12/25/46		12/26/2023	Paydown		152,547	149,556	144,578	166,171		(13,624)		(13,624)		152,547				3,750	12/25/2046
39538R-AA-7	GreenPoint MTA Trust 2005-AR1 GPMF 2005-AR1 A1 5.950% 06/25/45		12/26/2023	Paydown		1,154,397	1,177,934	1,127,824	1,137,836		16,561		16,561		1,154,397				35,110	06/25/2045
39538R-AB-5	GreenPoint MTA Trust 2005-AR1 GPMF 2005-AR1 A2 5.910% 06/25/45		12/26/2023	Paydown		547,897	547,897	483,900	500,074		47,823		47,823		547,897				16,299	06/25/2045
39538W-BW-7	GreenPoint Mortgage Funding Tr GPMF 2005-AR4 3A1 6.412% 10/25/45		10/01/2023	Paydown		56,154	61,164	37,157	49,637		6,517		6,517		56,154				564	10/25/2045
39538W-BY-3	GreenPoint Mortgage Funding Tr GPMF 2005-AR4 4A1A 6.090% 10/25/45		12/26/2023	Paydown		114,459	114,459	85,569	99,579		14,880		14,880		114,459				4,216	10/25/2045
39538W-EE-4	GreenPoint Mortgage Funding Tr GPMF 2005-AR5 2A1 6.030% 11/25/45		12/26/2023	Paydown		733,627	736,855	420,863	499,860		233,767		233,767		733,627				17,389	11/25/2045

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1 CUSIP Identi-fication	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con-sideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date
39538W-FH-6	GreenPoint Mortgage Funding Tr GPMF 2006-AR1 A1A 6.050% 02/25/36		12/26/2023	Paydown		175,525	175,525	126,412	158,086		17,439		17,439		175,525				3,158	02/25/2036
39538W-GC-6	GreenPoint Mortgage Funding Tr GPMF 2006-AR2 2A1 5.890% 03/25/36		12/26/2023	Paydown		48,650	48,650	46,930			1,720		1,720		48,650				593	03/25/2036
39539M-AA-7	GreenPoint Mortgage Funding Tr GPMF 2007-AR3 A1 5.910% 06/25/37		12/26/2023	Paydown		106,378	106,378	85,603	90,985		15,393		15,393		106,378				2,440	06/25/2037
402740-AE-4	Gulfstream Natural Gas System SR NTS 5.950% 10/15/45		06/14/2023	AMH - AmerUs Group Co.		1,764,139	1,971,000	2,223,505	2,204,139		(2,607)		(2,607)		2,201,532		(437,392)	(437,392)	77,857	10/15/2045
40431K-AF-7	HSI ASSET LOAN OBLIGATION HALO HALO 2007-WF1 A6 4.492% 12/25/36		12/01/2023	Paydown		73,585	73,585	43,320	36,864		36,722		36,722		73,585				1,604	12/25/2036
406216-BE-0	Halliburton Co Senior Unsecured 4.750% 08/01/43		06/14/2023	AMH - AmerUs Group Co.		859,099	1,000,000	967,530	970,600		378		378		970,978		(111,879)	(111,879)	41,299	08/01/2043
406216-BL-4	Halliburton Co Senior Unsecured 2.920% 03/01/30		06/14/2023	AMH - AmerUs Group Co.		877,729	1,000,000	999,740	999,805		11		11		999,816		(122,088)	(122,088)	22,954	03/01/2030
41161M-AC-4	HarborView Mortgage Loan Trust HVMLT 2006-5 2A1A 5.830% 07/19/46		08/21/2023	Paydown		158,899	158,842	94,279	89,207		69,692		69,692		158,899				3,294	07/19/2046
41161P-DK-6	HarborView Mortgage Loan Trust HVMLT 2004-2 1A1 5.990% 06/19/34		04/19/2023	Paydown		252,509	252,509	247,459	252,072		437		437		252,509				3,174	06/19/2034
41161P-HB-2	HarborView Mortgage Loan Trust HVMLT 2004-8 2A3 6.290% 11/19/34		12/19/2023	Paydown		69,236	79,424	60,744	67,408		1,828		1,828		69,236				1,502	11/19/2034
41161P-K4-4	HarborView Mortgage Loan Trust HVMLT 2006-2 2A1A 5.264% 02/25/36		12/01/2023	Paydown		105,902	105,902	103,039	103,052		2,850		2,850		105,902				2,377	02/25/2036
41161P-K6-9	HarborView Mortgage Loan Trust HVMLT 2006-2 3A1A 6.208% 02/25/36		12/01/2023	Paydown		5,760	5,760	5,837	7,357		(1,598)		(1,598)		5,760				132	02/25/2036
41161P-L4-3	HarborView Mortgage Loan Trust HVMLT 2006-4 2A1A 5.870% 05/19/46		12/19/2023	Paydown		72,062	73,516	45,612	38,237		33,825		33,825		72,062				1,116	05/19/2046
41161P-LD-3	HarborView Mortgage Loan Trust HVMLT 2005-1 2A1A 6.010% 03/19/35		12/19/2023	Paydown		37,372	37,372	35,574	36,015		1,356		1,356		37,372				988	03/19/2035
41161P-LQ-4	HarborView Mortgage Loan Trust HVMLT 2005-2 1A 5.990% 05/19/35		10/19/2023	Paydown		79,409	74,133	38,895	27,322		52,087		52,087		79,409				1,939	05/19/2035
41161P-TN-3	HarborView Mortgage Loan Trust HVMLT 2005-10 2A1A 6.090% 11/19/35		12/19/2023	Paydown		1,256,390	1,256,390	1,112,002	1,025,814		230,576		230,576		1,256,390				5,461	11/19/2035
41161P-VJ-9	HarborView Mortgage Loan Trust HVMLT 2005-12 2A11 7.058% 10/19/35		11/01/2023	Paydown		517,952	517,952	431,450	419,995		97,957		97,957		517,952				12,051	10/19/2035
41161P-VK-6	HarborView Mortgage Loan Trust HVMLT 2005-12 2A12 6.970% 10/19/35		11/20/2023	Paydown		211,793	211,793	151,900	151,560		60,731	498	60,233		211,793				4,975	10/19/2035
41161U-AC-6	HarborView Mortgage Loan Trust HVMLT 2006-6 2A1A 4.712% 08/19/36		12/01/2023	Paydown		179,277	216,896	142,383	138,000		41,713	436	41,277		179,277				4,938	08/19/2036
41162B-AA-1	Harborview Mortgage Loan Trust HVMLT 2006-SB1 A1A 5.862% 12/19/36		12/01/2023	Paydown		20,646	25,236	20,415	19,481		1,165		1,165		20,646				385	12/19/2036
411707-AD-4	Hardee's Funding LLC HNGRY 2018-1A A2II 4.959% 06/20/48		12/20/2023	Paydown		25,000	25,000	24,998	25,733		(733)		(733)		25,000				775	06/20/2048
411707-AF-9	Hardee's Funding LLC HNGRY 2018-1A A23 5.710% 06/20/48		12/20/2023	Paydown		250,000	250,000	250,000	250,000						250,000				8,922	06/20/2048
437084-CE-4	Home Equity Asset Trust HEAT 2004-3 M1 6.325% 08/25/34		12/26/2023	Paydown		267,486	267,486	187,276	250,717		16,769		16,769		267,486				7,217	08/25/2034
437084-FS-0	Home Equity Asset Trust 2004-7 HEAT 2004-7 M1 6.400% 01/25/35		12/26/2023	Paydown		33,171	33,171	24,090	31,699		1,472		1,472		33,171				1,242	01/25/2035
437096-AD-2	Home Equity Asset Trust 2006-5 HEAT 2006-5 2A3 5.770% 10/25/36		12/26/2023	Paydown		205,241	205,241	199,290	202,634		2,607		2,607		205,241				4,415	10/25/2036
43709N-AD-5	Home Equity Asset Trust 2006-7 HEAT 2006-7 2A3 5.770% 01/25/37		12/26/2023	Paydown		49,057	49,057	38,264	38,493		10,563		10,563		49,057				623	01/25/2037
43739E-AB-3	HomeBanc Mortgage Trust 2004-1 HMBT 2004-1 2A 6.330% 08/25/29		12/25/2023	Paydown		248,884	248,884	206,178	219,276		29,608		29,608		248,884				7,279	08/25/2029
438516-AR-7	Honeywell International Inc Senior Unsecured 5.700% 03/15/36		06/14/2023	Various		1,647,506	1,551,000	1,810,544	1,764,683		(5,507)		(5,507)		1,759,176		(111,669)	(111,669)	66,060	03/15/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1 CUSIP Identi- fication	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con- sideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other- Than- Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date
440405-AE-8	Horizon Aircraft Finance I Ltd HORZN 2018-1 A 4.458% 12/15/38		12/15/2023	Paydown		207,544	207,544	207,539	207,939		(395)		(395)		207,544				5,198	12/15/2038
44148J-AB-5	Hotwire Funding LLC HWIRE 2021-1 B 2.658% 11/20/51		11/17/2023	FWD Japan - Trust		9,634,658	11,000,000	11,000,000	11,000,000						11,000,000		(1,365,342)	(1,365,342)	268,015	11/20/2051
45031U-CF-6	iStar Inc Senior Unsecured 4.750% 10/01/24		03/31/2023	Various		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				50,427	10/01/2024
45254N-KX-4	Impac CMB Trust Series 2004-9 IMM 2004-9 1A1 6.230% 01/25/35		12/26/2023	Paydown		428,487	428,487	380,298	385,442		43,045		43,045		428,487				13,641	01/25/2035
45254N-NP-8	Impac CMB Trust Series 2005-3 IMM 2005-3 A1 5.950% 08/25/35		12/26/2023	Paydown		287,839	287,839	216,297	223,460		64,378		64,378		287,839				7,912	08/25/2035
45254T-SS-4	Impac Secured Assets Corp Seri IMSA 2005-2 A2D 6.330% 03/25/36		12/26/2023	Paydown		139,390	169,191	122,698	115,585		23,804		23,804		139,390				3,490	03/25/2036
45255R-AC-1	Impac Secured Assets Trust 200 IMSA 2006-3 A3 5.770% 11/25/36		12/26/2023	Paydown		191,179	195,236	179,756	191,059	110,620	(110,500)		120		191,179				5,136	11/25/2036
45660L-3J-6	Residential Asset Securitizati RAST 2005-A15 1A3 5.750% 02/25/36		12/01/2023	Paydown		35,155	32,889	29,197	32,912		2,244		2,244		35,155				1,076	02/25/2036
45660L-BW-8	Residential Asset Securitizati RAST 2004-A10 A2 5.500% 02/25/35		12/01/2023	Paydown		130,558	130,558	109,461	112,027		18,530		18,530		130,558				4,284	02/25/2035
45660L-JJ-9	INDYMAC INDX MORTGAGE LOAN TRU INDX 2005-AR8 2A1A 5.930% 04/25/35		12/26/2023	Paydown		94,037	94,037	89,576	90,876		3,162		3,162		94,037				2,307	04/25/2035
45660L-SR-1	Residential Asset Securitizati RAST 2005-A8CB A3 5.500% 07/25/35		12/01/2023	Paydown		39,379	39,748	30,583	26,251		13,129		13,129		39,379				1,394	07/25/2035
45660L-UZ-0	IndyMac INDX Mortgage Loan Tru INDX 2005-AR17 5A1 4.828% 09/25/35		09/01/2023	Paydown		549,495	478,195	371,620	357,986		191,509		191,509		549,495				12,778	09/25/2035
45660L-UZ-0	IndyMac INDX Mortgage Loan Tru INDX 2005-AR17 5A1 4.828% 09/25/35		09/06/2023	AAIA NonModco AAM		2,646,511	3,578,600	2,781,037	2,679,006		(41,183)		(41,183)		2,637,824		8,688	8,688	106,904	09/25/2035
45660L-WD-7	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A1A 6.090% 10/25/36		12/26/2023	Paydown		425,450	425,450	247,728	232,815		192,636		192,636		425,450				12,328	10/25/2036
45660L-WE-5	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A1B 7.030% 10/25/36		12/26/2023	Paydown		111,831	111,831	56,243			55,588		55,588		111,831				401	10/25/2036
45660L-YX-1	IndyMac INDB Mortgage Loan Tru INDB_05-1-A2 6.190% 11/25/35		07/25/2023	Paydown		1,582	275,450	275,450	3,484		(1,902)		(1,902)		1,582				5,755	11/25/2035
45660L-ZH-5	INDYMAC INDX MORTGAGE LOAN TRU INDA 2005-AR1 1A1 3.876% 11/25/35		12/01/2023	Paydown		12,960	12,960	11,037	9,214		3,746		3,746		12,960				223	11/25/2035
45660N-Q3-2	IndyMac INDX Mortgage Loan Tru INDX 2004-AR4 2A 5.042% 08/25/34		12/01/2023	Paydown		189,934	189,934	189,147	190,011		(78)		(78)		189,934				3,882	08/25/2034
45660N-T9-6	IndyMac INDX Mortgage Loan Tru INDX 2004-AR7 A2 6.330% 09/25/34		12/25/2023	Paydown		66,886	66,886	59,978	59,988		6,898		6,898		66,886				2,425	09/25/2034
45661E-AA-2	IndyMac INDX Mortgage Loan Tru INDX 2006-AR2 1A1A 5.910% 04/25/46		12/26/2023	Paydown		17,411	17,411	14,332			3,079		3,079		17,411				55	04/25/2046
458140-BD-1	Intel Corp Senior Unsecured 2.875% 05/11/24		06/13/2023	ALRE - DFL Trust AAM		880,632	900,000	923,743	906,353		(2,368)		(2,368)		903,985		(23,353)	(23,353)	15,238	05/11/2024
45866F-AN-4	Intercontinental Exchange Inc Senior Unsecured 1.850% 09/15/32		02/28/2023	AARE Surplus AAM		2,400,793	3,200,000	2,301,535	2,311,773		11,010		11,010		2,322,783		78,010	78,010	26,804	09/15/2032
46433@-AA-6	ISKANDAR VENTURES LLC SECD REV NTS SER 20-1 3.410% 06/15/39		12/15/2023	Various		496,693	496,693	496,693	494,001						496,693				9,055	06/15/2039
46590R-AL-3	JP Morgan Chase Commercial Mor JPMCC 2016-JP3 C 3.564% 08/15/49		11/17/2023	Various		4,613,697	5,950,000	6,004,175	5,978,641		(9,070)		(9,070)		5,969,571		(1,355,874)	(1,355,874)	199,223	08/15/2049
46590T-AG-0	JPMDB Commercial Mortgage Secu JPMDB 2017-C5 XA 1.022% 03/15/50		12/01/2023	Paydown				25,813	20,076		(20,076)		(20,076)						3,973	03/15/2050
46590U-AA-0	JG Wentworth XLII LLC HENDR 2018-2A A 3.960% 10/15/75		12/15/2023	Paydown		268,861	268,861	268,662	268,674		187		187		268,861				5,654	10/15/2075
46590X-AB-2	JBS USA LUX SA / JBS USA Finan SENIOR 5.500% 01/15/30		08/23/2023	Various		13,210,553	13,000,000	13,337,500	13,237,817		(27,264)		(27,264)		13,210,553				790,472	01/15/2030
46590X-AT-3	JBS USA LUX SA / JBS USA Finan Senior Unsecured 3.625% 01/15/32		08/23/2023	Various		19,820,395	22,750,000	19,553,039	19,648,657		171,738		171,738		19,820,395				911,738	01/15/2032

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1 CUSIP Identi-fication	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con-sideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date
46616Q-AB-7	JGWPT XXIV LLC HENDR 2011-2A B 8.350% 09/15/58		12/15/2023	Paydown		396,272	396,272	396,259	397,880		(1,608)		(1,608)		396,272				15,999	09/15/2058
46617A-AB-1	JGWPT XXVII LLC HENDR 2012-3A B 6.170% 09/15/67		12/15/2023	Paydown		154,331	154,331	154,330	155,404		(1,072)		(1,072)		154,331				5,041	09/15/2067
46621R-AA-0	J.G. Wentworth XL LLC HENDR 2017-3A A 3.800% 02/15/67		12/15/2023	Paydown		120,751	120,751	120,711	120,716		35		35		120,751				2,484	02/15/2067
46621R-AB-8	J.G. Wentworth XL LLC HENDR 2017-3A B 5.430% 02/15/69		12/15/2023	Paydown		75,057	75,057	75,001	74,999		58		58		75,057				2,206	02/15/2069
466247-J5-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A2 2A2 4.415% 04/25/36		12/01/2023	Paydown		229,123	229,123	213,780	214,039		15,083		15,083		229,123				5,127	04/25/2036
466247-JW-4	JP Morgan Mortgage Trust 2004- JPMMT 2004-S2 4A6 6.500% 11/25/34		12/01/2023	Paydown		257,883	257,883	229,441	229,266		28,617		28,617		257,883				7,775	11/25/2034
466247-QP-1	JP Morgan Mortgage Trust 2005- JPMMT 2005-A3 7CA1 4.721% 06/25/35		12/01/2023	Paydown		334,262	334,990	322,610	308,342		25,919		25,919		334,262				5,601	06/25/2035
466247-TQ-6	JP Morgan Mortgage Trust 2005- JPMMT 2005-A6 2A1 5.820% 08/25/35		12/01/2023	Paydown		38,672	38,672	38,459	38,744		(72)		(72)		38,672				951	08/25/2035
466247-TT-0	JP Morgan Mortgage Trust 2005- JPMMT 2005-A6 2A4 5.820% 08/25/35		12/01/2023	Paydown		118,560	118,560	100,521	121,941		(3,381)		(3,381)		118,560				2,914	08/25/2035
466247-TZ-6	JP Morgan Mortgage Trust 2005- JPMMT 2005-A6 4A1 5.390% 09/25/35		12/01/2023	Paydown		13,533	13,533	12,007	12,393		1,140		1,140		13,533				312	09/25/2035
466247-WK-5	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 1A3 5.341% 10/25/35		12/01/2023	Paydown		11,811	11,811	9,965	10,313		1,498		1,498		11,811				305	10/25/2035
466247-WL-3	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 1A4 5.341% 10/25/35		12/01/2023	Paydown		19,010	19,010	19,045	19,255		(246)		(246)		19,010				491	10/25/2035
466247-WT-6	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 3A1 5.335% 10/25/35		12/01/2023	Paydown		10,252	10,252	10,227	10,322		(70)		(70)		10,252				272	10/25/2035
466247-YH-0	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 1A1 4.855% 11/25/35		12/01/2023	Paydown		47,099	46,284	43,834	43,834		3,265		3,265		47,099				1,177	11/25/2035
466247-YP-2	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 2A3 5.044% 11/25/35		12/01/2023	Paydown		239,124	239,124	229,450	225,702		13,422		13,422		239,124				5,925	11/25/2035
46627M-AU-1	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A9 6.000% 12/25/35		12/01/2023	Paydown		63,947	84,597	72,879	66,367		(2,420)		(2,420)		63,947				2,517	12/25/2035
46627M-CS-4	JP Morgan Alternative Loan Tru JPALT 2006-A1 1A1 5.930% 03/25/36		12/26/2023	Paydown		1,326,622	1,326,622	1,224,482	1,210,620		116,003		116,003		1,326,622				22,749	03/25/2036
46627M-CU-9	JP Morgan Alternative Loan Tru JPALT 2006-A1 2A1 4.795% 03/25/36		12/01/2023	Paydown		151,208	39,958	37,361	35,222		115,986		115,986		151,208				5,114	03/25/2036
46627M-ED-5	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A7 5.750% 03/25/36		12/01/2023	Paydown		48,472	58,224	41,336	40,064		8,408		8,408		48,472				1,756	03/25/2036
46627M-EJ-2	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A12 6.000% 03/25/36		12/01/2023	Paydown		87,031	91,094	70,046	54,373		32,658		32,658		87,031				2,074	03/25/2036
46628B-AD-2	JP Morgan Mortgage Trust 2006- JPMMT 2006-A6 1A2 4.133% 10/25/36		12/01/2023	Paydown		158,770	158,770	146,812	142,889		15,882		15,882		158,770				2,834	10/25/2036
46628K-AA-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 1A1 4.921% 05/25/36		12/01/2023	Paydown		223,917	220,170	224,753	203,045		20,873		20,873		223,917				4,772	05/25/2036
46628K-AJ-9	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 3A3 4.100% 05/25/36		12/01/2023	Paydown		50,122	58,692	54,199	53,594		(3,473)		(3,473)		50,122				1,263	05/25/2036
46629A-AJ-0	JP Morgan Mortgage Trust 2006- JPMMT 2006-S3 1A9 6.000% 08/25/36		12/01/2023	Paydown			2	2	1		(1)		(1)							08/25/2036
46629A-AL-5	JP Morgan Mortgage Trust 2006- JPMMT 2006-S3 1A11 6.500% 08/25/36		12/01/2023	Paydown			23,085	18,791	9,917		(9,917)		(9,917)						606	08/25/2036
46629C-AB-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 2A1 5.019% 08/25/36		12/01/2023	Paydown		340,804	380,338	353,438	353,438		(12,633)		(12,633)		340,804				8,983	08/25/2036
46629C-AC-1	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 2A2 5.019% 08/25/36		12/01/2023	Paydown		36,344	40,564	29,755	26,046		10,298		10,298		36,344				958	08/25/2036
46629C-AL-1	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 3A5 4.504% 08/25/36		12/01/2023	Paydown		27,192	27,182	25,144	25,353		1,840		1,840		27,192				616	08/25/2036

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46629C-AM-9	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 3A6 4.504% 08/25/36		12/01/2023	Paydown		130,738	130,686	120,884	122,003		8,735		8,735		130,738				2,960	08/25/2036
46629C-AR-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 5A1 4.626% 08/25/36		12/01/2023	Paydown		619,999	682,259	625,013	618,240		1,759		1,759		619,999				14,341	08/25/2036
46629S-AE-2	JP Morgan Mortgage Trust 2006- JPMMT 2006-S4 A5 6.000% 01/25/37		06/01/2023	Paydown		1,672	(1,003)	(753)	(460)		2,133		2,133		1,672				27	01/25/2037
466306-AA-5	JP Morgan Alternative Loan Tru JPALT 2008-R2 A1 6.000% 11/25/36		12/01/2023	Paydown		393,743	385,939	327,090	273,440		120,303		120,303		393,743				18,618	11/25/2036
46630G-AH-8	JP Morgan Mortgage Trust 2007- JPMMT 2007-A1 3A2 4.537% 07/25/35		12/01/2023	Paydown		43,053	43,053	35,559	38,513		4,539		4,539		43,053				1,080	07/25/2035
46630R-AY-7	JP Morgan Mortgage Trust 2007- JPMMT 2007-S1 2A19 5.000% 03/25/37		11/01/2023	Paydown			11,852	6,258	5,934		(5,934)		(5,934)						375	03/25/2037
46630U-AM-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-A3 3A2 4.176% 05/25/37		12/01/2023	Paydown		15,955	15,647	14,884	14,108		1,847		1,847		15,955				449	05/25/2037
46631J-AA-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-A4 1A1 4.424% 06/25/37		12/01/2023	Paydown		344,045	336,734	337,699	337,879		7,592	1,426	6,166		344,045				6,340	06/25/2037
46631N-AA-7	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A1 5.500% 08/25/37		10/01/2023	Paydown		26,508	26,508	23,924	15,579		10,929		10,929		26,508				431	08/25/2037
46631N-DQ-9	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A87 6.120% 08/25/37		12/25/2023	Paydown		37,928	56,356	21,084	12,094		25,833		25,833		37,928				1,681	08/25/2037
46634F-AJ-2	JP Morgan Resecuritization Tru JPMRR 2010-2 1A9 4.000% 06/26/37		12/01/2023	Paydown		130,873	37,487	18,397	12,707		118,166		118,166		130,873				1,188	06/26/2037
466365-AC-7	Jack in the Box Funding LLC JACK 2019-1A A23 4.970% 08/25/49		11/25/2023	Paydown		50,000	50,000	50,000	50,000						50,000				1,553	08/25/2049
466365-AE-3	Jack in the Box Funding LLC JACK 2022-1A A2I 4.136% 02/26/52		11/25/2023	Paydown		800,000	800,000	800,000	800,000						800,000				20,680	02/26/2052
46639J-AK-6	JP Morgan Chase Commercial Mor JPMCC 2013-C10 C 4.209% 12/15/47		12/01/2023	Paydown		219,062	219,062	220,067			(1,005)		(1,005)		219,062				3,599	12/15/2047
46647P-AP-1	JPMorgan Chase & Co Senior Unsecured 3.559% 04/23/24		04/23/2023	Call 100.0000		3,000,000	3,000,000	2,973,845	2,976,176		5,527		5,527		2,981,704		18,296	18,296	53,385	04/23/2024
46647P-AU-0	JPMorgan Chase & Co Senior Unsecured 3.797% 07/23/24		07/23/2023	Call 100.0000		3,000,000	3,000,000	2,968,172	2,970,634		10,355		10,355		2,980,989		19,011	19,011	113,910	07/23/2024
46647P-AY-2	JPMorgan Chase & Co Senior Unsecured 6.369% 12/05/24		12/05/2023	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				40,230	12/05/2024
46647P-AY-2	JPMorgan Chase & Co Senior Unsecured 6.369% 12/05/24		11/03/2023	ALRe Corporate AAM		498,938	500,000	500,000	500,000						500,000		(1,062)	(1,062)	18,327	12/05/2024
46651T-AA-9	J.G. Wentworth XLI LLC HENDR 2018-1A A 3.740% 10/17/72		12/15/2023	Paydown		234,770	234,770	234,582	234,611		159		159		234,770				4,529	10/17/2072
46651T-AB-7	J.G. Wentworth XLI LLC HENDR 2018-1A B 4.700% 10/15/74		12/15/2023	Paydown		56,269	56,269	56,269	56,269						56,269				1,364	10/15/2074
46670*-AA-0	JGWPT XXVIII LLC J.G. Wentworth XLVIII, LLC 3.125% 10/15/77		12/15/2023	Paydown		244,754	244,754	244,754	244,754						244,754				3,802	10/15/2077
46671*-AA-9	JLL SEC CR LSB PT TR (ORLANDO P/T CERTS SER 20-11 3.287% 04/15/43		12/15/2023	Various		3,382,898	3,382,898	3,469,065	3,450,766						3,382,898				48,980	04/15/2043
46672@-AA-6	RWJ Barnabas Health Inc P/T CERTS 3.641% 02/15/53		12/15/2023	Redemption 100.0000		53,688	53,688	55,298	55,227		(1,539)		(1,539)		53,688				1,227	02/15/2053
46673*-AA-7	JRD Holdings LLC P/T CERTS 3.214% 12/15/41		12/15/2023	Various		67,581	67,581	67,581	56,163						67,581				877	12/15/2041
46675*-AA-5	JLL Sec Lsb Pt Tr (Drexel) P/T CERTS 22-50 3.980% 01/15/50		12/15/2023	Redemption 100.0000		268,781	268,781	276,270	204,072		(15,388)		(15,388)		268,781				3,923	01/15/2050
47233J-DX-3	Jefferies Financial Group Inc Senior Unsecured 2.750% 10/15/32		06/14/2023	Various		1,537,432	2,000,000	1,985,575	1,987,904		488		488		1,988,392		(450,960)	(450,960)	36,514	10/15/2032
475795-AC-4	JELD-WEN Inc Senior Unsecured 4.625% 12/15/25		08/03/2023	Call 100.0000		1,500,000	1,500,000	1,351,875	1,430,401		12,881		12,881		1,443,282		56,718	56,718	43,938	12/15/2025
47659@-AA-1	JERSEY CITY NJ II CTL PT TR P/T CERTS 4.850% 10/15/45		12/15/2023	Redemption 100.0000		64,050	64,050	64,662	64,575		(524)		(524)		64,050				(3,700)	10/15/2045

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	11 Unrealized Valuation Increase/(Decrease)	12 Current Year's (Amortization)/Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/Adjusted Carrying Value	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date
47760Q-AB-9	Jimmy Johns Funding LLC JIMMY 2017-1A A2II 4.846% 07/30/47		10/30/2023	Paydown		10,000	10,000	9,785	9,871		129		129		10,000				303	07/30/2047
482480-AG-5	KLA Corp Senior Unsecured 4.100% 03/15/29		04/25/2023	AAIA Modco AAM		4,923,268	5,000,000	4,976,100	4,983,999		721		721		4,984,720		(61,453)	(61,453)	125,278	03/15/2029
482480-AH-3	KLA Corp Senior Unsecured 5.000% 03/15/49		06/14/2023	AMH - AmerUs Group Co.		944,798	1,000,000	992,780	993,205		58		58		993,263		(48,465)	(48,465)	37,361	03/15/2049
48259*-AA-5	KDP LICENSING PT TRUST P/T CERTS 3.120% 12/31/35		12/15/2023	Redemption 100.0000		16,284	16,284	16,284	16,284						16,284				276	12/31/2035
49271V-AC-4	Keurig Dr Pepper Inc Senior Unsecured 4.985% 05/25/38		06/14/2023	AMH - AmerUs Group Co.		1,864,781	2,000,000	2,597,860	2,534,709		(13,210)		(13,210)		2,521,498		(656,717)	(656,717)	55,112	05/25/2038
49327V-2C-7	KeyBank NA/Cleveland OH Subordinated 4.900% 08/08/32		11/03/2023	Goldman Sachs		10,184,116	13,500,000	13,466,250	13,467,303		2,303		2,303		13,469,606		(3,285,491)	(3,285,491)	821,232	08/08/2032
49338C-AA-1	KeySpan Gas East Corp Senior Unsecured 5.819% 04/01/41		06/14/2023	AMH - AmerUs Group Co.		2,095,665	2,167,000	2,773,082	2,716,902		(9,758)		(9,758)		2,707,144		(611,479)	(611,479)	88,619	04/01/2041
49456B-AN-1	Kinder Morgan Inc Senior Unsecured 6.110% 01/15/23		01/15/2023	Maturity		3,000,000	3,000,000	3,001,204	3,000,021		(21)		(21)		3,000,000				41,087	01/15/2023
49456B-AR-2	Kinder Morgan Inc Senior Unsecured 2.000% 02/15/31		06/14/2023	AMH - AmerUs Group Co.		393,722	500,000	495,300	496,286		191		191		496,477		(102,755)	(102,755)	8,306	02/15/2031
49456B-AW-1	Kinder Morgan Inc Senior Unsecured 5.450% 08/01/52		06/14/2023	AMH - AmerUs Group Co.		2,220,915	2,500,000	2,490,850	2,490,893		56		56		2,490,948		(270,033)	(270,033)	117,705	08/01/2052
49549@-AA-1	King James Investments, LLC King James Investments LLC 6.750% 09/20/27		07/03/2023	CSLR APL Payout		9,496,000	10,000,000	9,496,000	9,968,656		3,955	476,037	(472,082)		9,496,573		(573)	(573)	528,904	09/20/2027
50200X-AA-8	LCSS Financing 2018-A LLC LCSS 2018-A A 4.700% 12/15/62		12/15/2023	Paydown		346,477	346,477	346,477	346,477						346,477				8,996	12/15/2062
50247@-AA-4	LV STADIUM EVENTS COMPANY LLC SR SECD NTS 3.360% 06/30/45		12/30/2023	Redemption 100.0000		303,494	303,494	303,494	150,483						303,494				5,099	06/30/2045
50540R-AN-2	Laboratory Corp of America Hol Senior Unsecured 4.000% 11/01/23		11/01/2023	Maturity		2,962,000	2,962,000	2,941,829	2,946,887		15,113		15,113		2,962,000				118,480	11/01/2023
50543L-AA-0	Labrador Aviation Finance Ltd LAFL 2016-1A A1 4.300% 01/15/42		12/15/2023	Paydown		977,180	977,180	968,389	972,193		4,987		4,987		977,180				22,965	01/15/2042
519440-CW-9	Lavender Trust Series 2010-RR1 LTS 2010-R15A A4 6.000% 08/26/37		10/01/2023	Paydown		8,383	7,471	5,838	3,945		4,439		4,439		8,383				132	08/26/2037
525221-GM-3	Lehman XS Trust Series 2005-9N LXS 2005-9N 1A1 5.740% 02/25/36		12/26/2023	Paydown		1,158,250	1,158,250	1,118,457	1,119,413		38,837		38,837		1,158,250				15,761	02/25/2036
52522H-AC-6	Lehman XS Trust 2006-8 LXS 2006-8 2A1 5.830% 06/25/36		12/26/2023	Paydown		166,437	166,144	167,521	168,255		(1,818)		(1,818)		166,437				3,896	06/25/2036
52525B-AD-4	Lehman XS Trust Series 2007-16 LXS 2007-16N 2A2 7.170% 09/25/47		12/26/2023	Paydown		16,942	16,942	14,602			2,340		2,340		16,942				57	09/25/2047
53000L-AA-0	LIAS Administration Fee Issuer LAFI 2018-1A A 5.956% 07/25/48		10/25/2023	Paydown		1,149,651	1,149,651	1,149,651	1,149,651						1,149,651				43,464	07/25/2048
53079E-BG-8	Liberty Mutual Group Inc Senior Unsecured 4.569% 02/01/29		08/04/2023	AAIA NonModco AAM		2,905,933	3,000,000	3,123,724	3,082,221		(7,138)		(7,138)		3,075,083		(169,150)	(169,150)	138,212	02/01/2029
53227J-AC-8	LIFE STORAGE Senior Unsecured 2.200% 10/15/30		07/25/2023	Various		15,502,100	15,500,000	15,502,984	15,502,304		(204)		(204)		15,502,100				280,722	10/15/2030
53227J-AD-6	LIFE STORAGE Senior Unsecured 2.400% 10/15/31		07/25/2023	Tax Free Exchange		6,946,177	7,000,000	6,935,810	6,942,858		3,320		3,320		6,946,177				137,667	10/15/2031
539830-BK-4	Lockheed Martin Corp Senior Unsecured 4.500% 05/15/36		06/14/2023	AMH - AmerUs Group Co.		2,015,114	2,103,000	2,211,595	2,195,157		(2,731)		(2,731)		2,192,426		(177,312)	(177,312)	54,941	05/15/2036
542514-AH-7	Long Beach Mortgage Loan Trust LBMLT 2000-1 AV1 5.992% 01/21/31		12/21/2023	Paydown		126,189	126,189	123,469	125,314		875		875		126,189				4,536	01/21/2031
542514-CK-8	Long Beach Mortgage Loan Trust LBMLT 2002-2 M2 7.270% 07/25/32		05/25/2023	Paydown		48,721	48,721	47,650	47,885		837		837		48,721				708	07/25/2032
542514-EA-8	Long Beach Mortgage Loan Trust LBMLT 2003-3 M1 6.595% 07/25/33		12/26/2023	Paydown		166,116	166,116	163,877	163,906		2,210		2,210		166,116				5,702	07/25/2033
542514-EH-3	Long Beach Mortgage Loan Trust LBMLT 2003-4 M1 6.490% 08/25/33		12/26/2023	Paydown		43,932	43,932	40,857	43,454		478		478		43,932				1,334	08/25/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
54336#-AA-6	LONGWOOD ENERGY PARTNERS LLC SR SECD NTS 4.490% 06/30/51		12/31/2023	Redemption 100.0000		15,070	15,070	15,070	15,070						15,070				486	06/30/2051
54336@-AA-8	LONGWOOD ENERGY PARTNERS HOLDI SR SECD NTS SER A 5.150% 06/30/34		07/15/2023	Various		402,436	402,436	402,436	402,436						402,436				(6,082)	06/30/2034
548661-AH-0	Lowe's Cos Inc Senior Unsecured 6.875% 02/15/28		11/03/2023	ALRe Corporate AAM		2,080,606	2,000,000	2,154,220	2,061,026		(8,748)		(8,748)		2,052,278		28,328	28,328	167,292	02/15/2028
548661-DN-4	Lowe's Cos Inc Senior Unsecured 3.700% 04/15/46		06/14/2023	AMH - AmerUs Group Co.		1,867,643	2,500,000	2,305,074	2,323,945		2,055		2,055		2,326,000		(458,357)	(458,357)	61,410	04/15/2046
55027B-AA-6	Luminent Mortgage Trust 2005-1 LUM 2005-1 A1		12/26/2023	Paydown		126,792	126,792	126,792	126,792						126,792					05/25/2046
550279-AA-1	Luminent Mortgage Trust 2005-1 LUM 2005-1 A1 5.990% 11/25/35		12/26/2023	Paydown		249,385	249,385	242,913	245,200		4,185		4,185		249,385				5,162	11/25/2035
55037L-AA-2	LUNAR AIRCRAFT 2020-1 LTD LUNRR 2020-1A A 3.376% 02/15/45		12/15/2023	Paydown		431,112	431,112	431,107	432,343		(1,231)		(1,231)		431,112				9,126	02/15/2045
55037L-AB-0	LUNAR AIRCRAFT 2020-1 LTD LUNRR 2020-1A B 4.335% 02/15/45		12/15/2023	Paydown		100,192	100,192	100,189	100,103		89		89		100,192				2,660	02/15/2045
55265K-3T-4	MASTR Asset Securitization Tru MASTR 2003-12 3A7 5.250% 12/25/33		12/01/2023	Paydown		15,503	15,503	15,125	15,074		430		430		15,503				444	12/25/2033
55336V-AS-9	MPLX LP Senior Unsecured 4.800% 02/15/29		01/26/2023	AAIA Modco FHLB - AAM		995,169	1,000,000	994,320	996,231		37		37		996,268		(1,098)	(1,098)	21,467	02/15/2029
55336V-AT-7	MPLX LP Senior Unsecured 5.500% 02/15/49		06/14/2023	AMH - AmerUs Group Co.		1,776,601	2,000,000	1,960,620	1,962,766		290		290		1,963,056		(186,455)	(186,455)	91,361	02/15/2049
55903V-AC-7	Warnermedia Holdings Inc Senior Unsecured 3.428% 03/15/24		05/01/2023	Tax Free Exchange		17,628,239	18,000,000	17,437,320	17,489,976		138,264		138,264		17,628,239				387,364	03/15/2024
56081*-AC-8	Inactive Major League Baseball SECD NTS SER 3 3.610% 12/10/44		12/10/2023	Redemption 100.0000		287,699	287,699	287,699	287,699						287,699				7,813	12/10/2044
571748-BH-4	Marsh & McLennan Cos Inc Senior Unsecured 4.750% 03/15/39		06/14/2023	AMH - AmerUs Group Co.		689,680	750,000	749,333	749,498		9		9		749,507		(59,828)	(59,828)	26,620	03/15/2039
571748-BJ-0	Marsh & McLennan Cos Inc Senior Unsecured 4.900% 03/15/49		02/06/2023	AAIA NonModco AAM		250,326	250,000	249,733	249,780						249,780		546	546	4,798	03/15/2049
57430U-30-1	Maryland Trust 2006-I MDIBS 2006-1A A 5.550% 12/10/65		11/10/2023	Paydown		623,174	623,174	571,306	590,353		9,359		9,359		623,174				20,206	12/10/2065
575634-AS-9	Massachusetts Electric Co Senior Unsecured 5.900% 11/15/39		06/14/2023	AMH - AmerUs Group Co.		504,483	500,000	629,854	610,694		(2,092)		(2,092)		608,602		(104,119)	(104,119)	17,126	11/15/2039
576433-A7-1	MASTR ADJUSTABLE RATE MORTGAGE MARM 2005-6 5A1 3.244% 07/25/35		12/01/2023	Paydown		27,557	27,557	25,342	25,895		1,662		1,662		27,557				447	07/25/2035
576433-C5-3	MASTR ADJUSTABLE RATE MORTGAGE MARM 2005-6 5A2 3.015% 07/25/35		12/01/2023	Paydown		24,495	24,495	22,244	22,804		1,691		1,691		24,495				368	07/25/2035
576433-D4-5	MASTR Adjustable Rate Mortgage MARM 2005-7 2A1 4.540% 09/25/35		12/01/2023	Paydown		221,280	221,295	214,905	218,586		2,694		2,694		221,280				4,305	09/25/2035
576433-UQ-7	MASTR Adjustable Rate Mortgage MARM 2004-13 B1 5.881% 12/21/34		12/01/2023	Paydown		61,441	61,441	60,148	60,815		626		626		61,441				1,634	12/21/2034
576433-XY-7	MASTR ADJUSTABLE RATE MORTGAGE MARM 2005-2 5A1 5.187% 03/25/35		12/01/2023	Paydown		2,494	2,494	2,270	2,494						2,494				50	03/25/2035
576434-D8-4	MASTR ALTERNATIVE LOAN TRUSTS MALT 2005-1 2A1 6.000% 02/25/35		12/01/2023	Paydown		21,944	21,944	22,971	22,522		(578)		(578)		21,944				768	02/25/2035
576438-AD-7	MASTR Adjustable Rate Mortgage MARM 2006-2 3A1 5.066% 01/25/36		12/01/2023	Paydown		380,269	380,331	372,272	385,768		(5,499)		(5,499)		380,269				7,778	01/25/2036
57643L-LE-4	Mastr Asset Backed Securities MABS 2005-AB1 A5B 6.250% 11/25/35		12/01/2023	Paydown		128,346	128,346	60,177	60,177		68,168		68,168		128,346				1,507	11/25/2035
57643L-NG-7	Mastr Asset Backed Securities MABS 2006-NC1 M1 6.040% 01/25/36		12/26/2023	Paydown		45,260	45,260	44,045			1,214		1,214		45,260				179	01/25/2036
57643M-LE-2	MASTR Asset Securitization Tru MASTR 2005-2 1A5 5.250% 11/25/35		12/01/2023	Paydown		7,439	7,439	7,078	7,133		306		306		7,439				211	11/25/2035
58013M-EC-4	McDonald's Corp Senior Unsecured 6.300% 10/15/37		06/14/2023	AMH - AmerUs Group Co.		1,095,619	1,000,000	1,426,390	1,376,420		(9,160)		(9,160)		1,367,261		(271,642)	(271,642)	41,825	10/15/2037
58013M-FA-7	McDonald's Corp Senior Unsecured 4.875% 12/09/45		06/14/2023	AMH - AmerUs Group Co.		234,796	250,000	269,283	267,715		(213)		(213)		267,501		(32,705)	(32,705)	6,263	12/09/2045

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
58403Y-AU-0	Med Trust 2021-MDLN MED 2021-MDLN E 8.626% 11/15/38		05/15/2023	Paydown		51,107	51,107	51,107	51,107						51,107				835	11/15/2038
589929-5H-7	MERRILL LYNCH MORTGAGE INVESTO MLMI 2003-OPT1 A3 6.190% 07/25/34		12/26/2023	Paydown		31,875	31,875	31,401	31,763		112		112		31,875				296	07/25/2034
589929-5V-6	Merrill Lynch Mortgage Investo MLCC 2003-G A1 6.110% 01/25/29		12/25/2023	Paydown		214,437	214,437	211,547	212,034		2,403		2,403		214,437				4,810	01/25/2029
589929-6N-3	Merrill Lynch Mortgage Investo MLCC 2003-H A2 6.322% 01/25/29		12/25/2023	Paydown		125,948	125,948	121,709	122,391		3,557		3,557		125,948				4,182	01/25/2029
589929-F9-4	Merrill Lynch Mortgage Investo MLCC 2003-A 1A 6.210% 03/25/28		12/25/2023	Paydown		102,188	102,188	101,657	101,720		468		468		102,188				2,668	03/25/2028
589929-G2-8	Merrill Lynch Mortgage Investo MLCC 2003-A 2A1 6.250% 03/25/28		12/25/2023	Paydown		59,227	59,227	59,006	59,012		216		216		59,227				1,440	03/25/2028
589929-S4-1	Merrill Lynch Mortgage Investo MLCC 2003-C A1 6.130% 06/25/28		12/25/2023	Paydown		75,291	75,291	71,447			3,844		3,844		75,291				1,479	06/25/2028
59020U-2H-7	Merrill Lynch Mortgage Investo MLMI 2005-A9 2A1E 5.629% 12/25/35		12/01/2023	Paydown		51,363	51,373	49,001	49,402		1,961		1,961		51,363				1,272	12/25/2035
59020U-4S-1	Merrill Lynch Mortgage Investo MLCC 2006-1 2A1 5.411% 02/25/36		12/01/2023	Paydown		95,912	95,912	95,999	97,427		(1,515)		(1,515)		95,912				1,939	02/25/2036
59020U-AS-4	Merrill Lynch Mortgage Investo MLCC 2004-A A2 6.401% 04/25/29		12/25/2023	Paydown		122,808	122,808	117,878	118,242		4,566		4,566		122,808				3,536	04/25/2029
59020U-GF-6	Merrill Lynch Mortgage Investo MLCC 2004-D A1 6.130% 09/25/29		12/25/2023	Paydown		88,853	88,853	85,280	85,878		2,975		2,975		88,853				3,180	09/25/2029
59020U-NN-1	Merrill Lynch Mortgage Investo MLCC 2004-1 2A1 4.846% 12/25/34		12/01/2023	Paydown		179,939	179,939	181,064	183,360		(3,421)		(3,421)		179,939				4,808	12/25/2034
59020U-W2-7	Merrill Lynch Mortgage Investo MLMI 2005-A9 3A1 5.765% 12/25/35		12/01/2023	Paydown		566,211	675,781	444,287	425,479		140,732		140,732		566,211				20,823	12/25/2035
59020U-WU-5	Merrill Lynch Mortgage Investo MLCC 2005-B A1 5.890% 07/25/30		12/25/2023	Paydown		51,396	51,396	48,879	49,438		1,958		1,958		51,396				1,633	07/25/2030
59020U-YU-3	Merrill Lynch Mortgage Investo MLMI 2005-A5 A9 4.403% 06/25/35		12/01/2023	Paydown		22,239	22,239	22,389	22,455		(215)		(215)		22,239				341	06/25/2035
59020U-Z5-7	Merrill Lynch Mortgage Investo MLMI 2005-A9 2A1C 5.629% 12/25/35		12/01/2023	Paydown		167,507	167,507	159,578	160,223		7,284		7,284		167,507				4,148	12/25/2035
59023J-AA-5	Merrill Lynch Mortgage Investo MLMI 2006-SD1 A 6.030% 01/25/47		05/25/2023	Paydown		148,940	148,940	148,598	149,057		(117)		(117)		148,940				1,970	01/25/2047
59023M-AD-2	MERRILL LYNCH ALTERNATIVE NOTE MANA 2007-A1 A2C 5.930% 01/25/37		12/26/2023	Paydown		221,836	221,836	82,929	85,012		139,417	2,593	136,824		221,836				1,424	01/25/2037
59024F-AD-6	Merrill Lynch Alternative Note MANA 2007-A2 A3A 5.690% 03/25/37		12/26/2023	Paydown		6,872	6,872	1,841			5,031		5,031		6,872				4	03/25/2037
59024K-AF-0	MERRILL LYNCH ALTERNATIVE NOTE MANA 2007-AF1 1AF6 6.000% 05/25/37		12/01/2023	Paydown		121,566	110,445	105,819	103,510		18,056		18,056		121,566				3,375	05/25/2037
59025G-AA-9	Merrill Lynch Mortgage Backed MLMBS 2007-2 1A1 7.220% 08/25/36		12/01/2023	Paydown		131,295	131,077	122,502	122,502		8,793		8,793		131,295				2,645	08/25/2036
59156R-AM-0	MetLife Inc Senior Unsecured 5.700% 06/15/35		06/14/2023	AMH - AmerUs Group Co.		7,114,641	7,000,000	7,849,010	7,692,745		(18,843)		(18,843)		7,673,902		(559,261)	(559,261)	198,392	06/15/2035
59156R-BL-1	MetLife Inc Senior Unsecured 4.721% 12/15/44		06/14/2023	AMH - AmerUs Group Co.		878,997	1,000,000	1,035,670	1,032,285		(396)		(396)		1,031,889		(152,893)	(152,893)	23,474	12/15/2044
594918-AT-1	Microsoft Corp Senior Unsecured 2.375% 05/01/23		05/01/2023	Maturity		4,000,000	4,000,000	3,881,413	3,991,420		8,580		8,580		4,000,000				47,500	05/01/2023
59705*-AA-2	MIDDLETOWN NJ CTL PT TRUST P/T CERTS 4.100% 08/15/51		12/15/2023	Redemption 100.0000		539,012	539,012	544,399	543,722		(4,711)		(4,711)		539,012				11,995	08/15/2051
599191-AA-1	Mileage Plus Holdings LLC / Mi LN1 6.500% 06/20/27		12/20/2023	Various		24,190,375	24,181,282	24,383,416	24,297,359		70,979		70,979		24,297,359				702,198	06/20/2027
599191-AA-1	Mileage Plus Holdings LLC / Mi LN1 6.500% 06/20/27		05/17/2023	Various		53,895,595	53,822,969	53,620,835	53,706,892		19,015		19,015		53,725,907		87,969	87,969	1,080,605	06/20/2027
61690X-AH-7	Morgan Stanley Resecuritizatio MSRR 2015-R6 3B1 5.631% 07/26/45		12/28/2023	Paydown		410,972	410,972	368,848	399,068		11,904		11,904		410,972				7,731	07/26/2045

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1 CUSIP Identi-fication	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con-sideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date
61692C-BK-3	Morgan Stanley Capital I Trust MSC 2021-L6 XA 1.323% 06/15/54		12/01/2023	Paydown				48,316	41,165		(41,165)		(41,165)						3,793	06/15/2054
61744C-CV-6	MORGAN STANLEY ABS CAPITAL I M MSAC 2004-HE2 M1 6.325% 03/25/34		12/26/2023	Paydown		416,752	416,752	320,899	377,878		38,874		38,874		416,752				13,148	03/25/2034
61744C-JU-1	Morgan Stanley ABS Capital I I MSAC 2004-HE9 M2 6.400% 11/25/34		12/26/2023	Paydown		231,326	231,326	185,581	212,018		19,308		19,308		231,326				5,783	11/25/2034
61747Y-DU-6	Morgan Stanley Subordinated 4.100% 05/22/23		05/22/2023	Maturity		2,000,000	2,000,000	2,050,521	2,016,072		(16,072)		(16,072)		2,000,000				41,000	05/22/2023
61747Y-EY-7	Morgan Stanley Senior Unsecured 6.342% 10/18/33		05/10/2023	J.P. Morgan Sec		5,393,800	5,000,000	5,000,000	5,000,000						5,000,000		393,800	393,800	179,690	10/18/2033
61748H-JV-4	Morgan Stanley Mortgage Loan T MSM 2005-4 1A 5.000% 08/25/35		12/01/2023	Paydown		1,846	1,846	1,835	1,861		(15)		(15)		1,846				47	08/25/2035
61748H-KA-8	Morgan Stanley Mortgage Loan T MSM 2005-4 3A1 4.619% 08/25/35		12/01/2023	Paydown		17,084	17,084	15,278	15,107		1,977		1,977		17,084				353	08/25/2035
61748H-LD-1	Morgan Stanley Mortgage Loan T MSM 2005-5AR 3A2 5.221% 09/25/35		12/01/2023	Paydown		749,693	742,108	623,935	644,754		104,939		104,939		749,693				21,303	09/25/2035
61748H-QW-4	Morgan Stanley Mortgage Loan T MSM 2005-9AR 1A 5.760% 12/25/35		12/31/2023	Paydown		533,992	531,570	428,664	427,257		108,104	5,682	102,422		533,992				10,693	12/25/2035
61748H-UF-6	Morgan Stanley Mortgage Loan T MSM 2006-1AR 1A1 5.750% 02/25/36		12/25/2023	Paydown		12,851	12,851	7,695			5,156		5,156		12,851				43	02/25/2036
61748H-VS-7	Morgan Stanley Mortgage Loan T MSM 2006-2 5A1 5.500% 02/25/36		12/01/2023	Paydown		39,721	39,171	31,973	27,471		12,250		12,250		39,721				1,146	02/25/2036
61748H-VU-2	Morgan Stanley Mortgage Loan T MSM 2006-2 5A3 5.500% 02/25/36		12/01/2023	Paydown		149,099	147,032	98,166	77,191		71,908		71,908		149,099				4,179	02/25/2036
61748H-WP-2	Morgan Stanley Mortgage Loan T MSM 2006-3AR 1A3 5.730% 03/25/36		12/25/2023	Paydown		153,608	153,085	110,950	106,506		47,102		47,102		153,608				4,072	03/25/2036
61748H-WV-9	Morgan Stanley Mortgage Loan T MSM 2006-3AR 3A1 4.732% 03/25/36		12/01/2023	Paydown		36,354	36,468	25,211	30,231		6,123		6,123		36,354				645	03/25/2036
61748H-YQ-8	Morgan Stanley Mortgage Loan T MSM 2006-5AR A 5.720% 04/25/36		12/25/2023	Paydown		694,041	701,182	515,784	517,541		177,823	1,323	176,500		694,041				18,981	04/25/2036
61755G-BF-9	Morgan Stanley Mortgage Loan T MSM 2007-12 3A22 6.000% 08/25/37		12/01/2023	Paydown		10,932	10,930	9,199	5,914		5,019		5,019		10,932				127	08/25/2037
61756V-AG-4	Morgan Stanley Mortgage Loan T MSM 2007-14AR 2A3 3.664% 10/25/37		12/01/2023	Paydown		559,396	558,727	426,980	425,270		134,126		134,126		559,396				9,099	10/25/2037
61756X-AG-0	Morgan Stanley Mortgage Loan T MSM 2007-15AR 2A1 3.308% 11/25/37		12/01/2023	Paydown		232,550	232,550	186,517	186,517		46,033		46,033		232,550				3,978	11/25/2037
61756X-BT-1	Morgan Stanley Mortgage Loan T MSM 2007-15AR 5A1 4.236% 12/25/37		12/01/2023	Paydown		9,928	10,208	7,987	7,979		1,949		1,949		9,928				177	12/25/2037
61758V-AR-8	Morgan Stanley Re-REMIC Trust MSRR 2010-R2 2C 5.691% 05/26/36		12/26/2023	Paydown		305,177	629,607	516,236	496,687		(191,510)		(191,510)		305,177				18,811	05/26/2036
61759F-AN-1	Morgan Stanley Re-REMIC Trust MSRR 2010-R4 3B 6.250% 08/26/47		12/01/2023	Paydown		15,257	174,356	116,444	110,397		(95,141)		(95,141)		15,257				7,970	08/26/2047
61761P-AU-9	Morgan Stanley Reremic Trust MSRR 2013-R1 5B2 4.019% 11/26/36		12/01/2023	Paydown		391,677	343,639	344,238	351,256		40,421		40,421		391,677				5,666	11/26/2036
61762U-AG-8	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 2B1 5.891% 09/26/36		11/28/2023	Paydown		2,027,446	2,027,446	1,979,261	1,999,384		28,062		28,062		2,027,446				50,222	09/26/2036
61762U-CW-1	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 11B1 4.639% 09/26/36		11/01/2023	Paydown		413,693	413,693	415,024	413,406		287		287		413,693				9,053	09/26/2036
61763G-EN-9	Morgan Stanley Resecuritizatio MSRR 2013-R10 2B1 3.720% 01/26/51		06/27/2023	Paydown		1,153,710	1,153,710	1,153,556	1,152,044		1,666		1,666		1,153,710				13,767	01/26/2051
61763G-EQ-2	Morgan Stanley Resecuritizatio MSRR 2013-R10 2B2 4.216% 01/26/51		12/01/2023	Paydown		1,055,270	995,172	829,541	826,622		231,714	710	231,004		1,055,270				29,335	01/26/2051
61767F-BF-7	Morgan Stanley Capital I Trust MSC 2016-UB11 C 3.691% 08/15/49		11/17/2023	FWD Japan - Trust		6,054,086	7,256,400	7,450,474	7,360,611		(27,118)		(27,118)		7,333,493		(1,279,408)	(1,279,408)	259,650	08/15/2049
61768H-AX-4	Morgan Stanley Capital I Trust MSC 2019-L2 XA 1.168% 03/15/52		12/01/2023	Paydown				38,196	32,487		(32,487)		(32,487)						3,612	03/15/2052

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
626717-AJ-1	Murphy Oil Corp Senior Unsecured 5.750% 08/15/25		10/16/2023	Call 100.0000		666,000	666,000	657,418	660,902		1,457		1,457		662,359		3,641	3,641	44,678	08/15/2025
62883*-AE-2	NATF America LLC SER 6 SECD NTS 4.250% 06/15/28		11/30/2023	Redemption 100.0000		239,234	239,234	239,234	239,234						239,234				9,744	06/15/2028
62928#-AA-3	NMC OMAHA 2017-A LSE-BCKD PT T P/T CERTS 3.670% 09/15/37		12/15/2023	Redemption 100.0000		140,968	140,968	140,968	140,968						140,968				(3,275)	09/15/2037
62929*-AA-6	NMC ELKHORN 2017-A LSE-BCKD PT P/T CERTS 3.810% 03/15/38		12/15/2023	Redemption 100.0000		147,230	147,230	147,230	147,230						147,230				3,084	03/15/2038
62929@-AA-4	NMC FONTENELLE 2018 LSE-BCKD P P/T CERTS 4.190% 11/15/38		12/15/2023	Redemption 100.0000		87,678	87,678	87,678	87,678						87,678				2,011	11/15/2038
62940Q-AA-3	NSG Holdings LLC / NSG Holding Senior Secured 7.750% 12/15/25		12/15/2023	Redemption 100.0000		645,964	645,964	689,868	671,661		(25,697)		(25,697)		645,964				43,572	12/15/2025
62951M-AM-2	NACC Reperforming Loan REMIC T NAA 2004-R2 A1 6.500% 10/25/34		12/01/2023	Paydown		148,888	146,818	144,618	133,053		15,834		15,834		148,888				4,065	10/25/2034
62951M-AY-6	NAAC Reperforming Loan REMIC T NAA 2004-R3 A1 6.500% 02/25/35		12/01/2023	Paydown		405,597	406,610	406,852	390,103		15,494		15,494		405,597				10,821	02/25/2035
62951M-AZ-3	NAAC Reperforming Loan REMIC T NAA 2004-R3 AF 5.920% 02/25/35		12/25/2023	Paydown		142,282	142,637	117,272	119,255		23,027		23,027		142,282				3,105	02/25/2035
63486*-AA-9	National Basketball Associatio SR NTS SER A 2.410% 12/16/23		12/16/2023	Maturity		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				216,900	12/16/2023
638585-BF-5	Bank of America Corp Subordinated 6.800% 03/15/28		05/30/2023	AAIA NonModco AAM		2,111,148	2,000,000	2,306,620	2,107,795		(7,487)		(7,487)		2,100,308		10,840	10,840	96,333	03/15/2028
63943B-AA-1	Navigator Aircraft ABS Ltd NAVTR 2021-1 A 2.771% 11/15/46		12/15/2023	Paydown		2,742,854	2,742,854	2,742,735	2,741,474		1,381		1,381		2,742,854				41,169	11/15/2046
641062-AL-8	Nestle Holdings Inc Senior Unsecured 3.900% 09/24/38		06/14/2023	AMH - AmerUs Group Co.		1,781,494	2,000,000	1,978,620	1,981,888		380		380		1,982,268		(200,774)	(200,774)	56,333	09/24/2038
649840-CT-0	New York State Electric & Gas Senior Unsecured 2.150% 10/01/31		06/14/2023	AMH - AmerUs Group Co.		469,803	601,000	599,708	599,858		54		54		599,912		(130,109)	(130,109)	9,081	10/01/2031
651639-AV-8	Newmont Corp Senior Unsecured 5.450% 06/09/44		06/14/2023	AMH - AmerUs Group Co.		976,180	1,000,000	1,423,940	1,394,163		(6,233)		(6,233)		1,387,930		(411,750)	(411,750)	28,007	06/09/2044
651639-AX-4	Newmont Corp Senior Unsecured 2.800% 10/01/29		06/14/2023	AMH - AmerUs Group Co.		866,876	1,000,000	991,760	994,211		354		354		994,565		(127,689)	(127,689)	19,678	10/01/2029
65339K-AV-2	NextEra Energy Capital Holding Junior Subordinated 4.800% 12/01/77		06/14/2023	AMH - AmerUs Group Co.		6,145,250	7,000,000	6,549,269	6,555,308		676		676		6,555,984		(410,734)	(410,734)	180,133	12/01/2077
65535V-EW-4	Nomura Asset Acceptance Corp A NAA 2004-AR2 M1 6.580% 10/25/34		12/26/2023	Paydown		406,275	406,275	381,898	396,996		9,279		9,279		406,275				8,896	10/25/2034
65535V-FM-5	Nomura Asset Acceptance Corp A NAA 2004-AR3 M1 6.610% 11/25/34		12/26/2023	Paydown		205,001	205,001	168,357	189,770		15,230		15,230		205,001				4,868	11/25/2034
65537B-AF-7	Nomura Asset Acceptance Corp A NAA 2006-WF1 A6 6.340% 06/25/36		12/01/2023	Paydown		39,540	39,540	21,055	12,957		26,583		26,583		39,540				304	06/25/2036
65540A-AB-3	Nomura Resecuritization Trust NMRR 2012-3R 1A2 4.718% 01/26/37		12/26/2023	Paydown		761,432	761,432	686,812	692,611		68,954	133	68,821		761,432				8,854	01/26/2037
655844-AQ-1	Norfolk Southern Corp Senior Unsecured 7.250% 02/15/31		06/14/2023	AMH - AmerUs Group Co.		1,945,118	1,750,000	2,210,583	2,083,947		(15,666)		(15,666)		2,068,281		(123,163)	(123,163)	105,377	02/15/2031
662352-AB-9	NORTHWELL HEALTHCARE INC SECD BDS SER 2013A 6.150% 11/01/43		06/14/2023	AMH - AmerUs Group Co.		1,380,417	1,350,000	1,690,034	1,653,335		(4,050)		(4,050)		1,649,285		(268,867)	(268,867)	51,429	11/01/2043
666807-BD-3	Northrop Grumman Corp Senior Unsecured 5.050% 11/15/40		06/14/2023	AMH - AmerUs Group Co.		1,921,636	2,000,000	2,199,560	2,176,334		(2,999)		(2,999)		2,173,336		(251,700)	(251,700)	58,636	11/15/2040
67103H-AJ-6	O'Reilly Automotive Inc Senior Unsecured 4.200% 04/01/30		06/14/2023	AMH - AmerUs Group Co.		938,418	1,000,000	999,590	999,690		17		17		999,707		(61,289)	(61,289)	29,517	04/01/2030
67116*-AA-8	Orcc II Financing II LLC ORCC LOAN FINANCING II 8.166% 04/04/33		04/04/2023	Direct		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				662,839	04/04/2033
677050-AL-0	Oglethorpe Power Corp Secured 4.250% 04/01/46		06/14/2023	AMH - AmerUs Group Co.		314,004	425,000	410,366	411,726		150		150		411,875		(97,871)	(97,871)	12,694	04/01/2046
677347-CE-4	Ohio Edison Co Senior Unsecured 6.875% 07/15/36		06/14/2023	AMH - AmerUs Group Co.		759,155	690,000	904,521	866,203		(4,386)		(4,386)		861,817		(102,662)	(102,662)	43,353	07/15/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
67740Q-AH-9	Constellation Insurance Inc SENIOR 6.800% 01/24/30		06/14/2023	Various		1,869,713	2,000,000	2,064,080	2,052,658		(2,502)		(2,502)		2,050,156		(180,443)	(180,443)	120,889	01/24/2030
679574-AH-6	Old Dominion Electric Cooperat BDS 2003 SER A 5.676% 12/01/28		12/01/2023	Redemption 100.0000		33,331	33,331	36,692	34,885		(1,553)		(1,553)		33,331				1,892	12/01/2028
681919-BB-1	Omnicom Group Inc / Omnicom Ca Senior Unsecured 2.450% 04/30/30		06/14/2023	AMH - AmerUs Group Co.		2,095,430	2,500,000	2,339,615	2,377,029		6,788		6,788		2,383,817		(288,387)	(288,387)	38,111	04/30/2030
68269A-AC-4	Onemain Financial Issuance Tru OMFIT 2019-AA C 4.670% 08/14/36		11/17/2023	FWD Japan - Trust		5,646,550	6,500,000	6,470,372	6,487,118		2,061		2,061		6,489,179		(842,629)	(842,629)	283,313	08/14/2036
68269A-AD-2	Onemain Financial Issuance Tru OMFIT 2019-AA D 6.290% 08/14/36		11/17/2023	FWD Japan - Trust		11,067,868	12,440,000	12,381,959	12,323,799		16,781		16,781		12,340,580		(1,272,712)	(1,272,712)	730,311	08/14/2036
68269C-AA-4	OneMain Financial Issuance Tru OMFIT 2018-2A A 3.570% 03/14/33		12/14/2023	Paydown		6,689,097	6,689,097	6,687,661	6,688,655		442		442		6,689,097				157,262	03/14/2033
68269L-AA-4	OMFIT 2020-1A A OMFIT 2020-1A A 3.840% 05/14/32		11/14/2023	Paydown		959,591	959,591	959,518	959,551		40		40		959,591				16,477	05/14/2032
68269L-AB-2	OMFIT 2020-1A A OMFIT 2020-1A B 4.830% 05/14/32		11/14/2023	Paydown		868,000	868,000	867,890	867,925		75		75		868,000				38,431	05/14/2032
68278A-AA-7	OneSky Class A Loan Trust 2021 Secured 3.875% 07/15/29		07/15/2023	Redemption 100.0000		500,000	500,000	501,908	501,735		(1,735)		(1,735)		500,000				14,538	07/15/2029
68402V-AA-0	Option One Mortgage Loan Trust OOMLT 2007-FXD1 1A1 5.866% 01/25/37		12/01/2023	Paydown		284,091	284,091	265,492	262,349		21,741		21,741		284,091				6,073	01/25/2037
69122D-AA-7	Owl Rock CLO I LLC OR 2019-1A A 7.429% 05/20/31		11/20/2023	Paydown		598,660	598,660	597,543	598,660						598,660				41,766	05/20/2031
69122D-AC-3	Owl Rock CLO I LLC OR 2019-1A B 8.332% 05/20/31		06/14/2023	AMH - AmerUs Group Co.		1,936,836	2,000,000	2,000,000	2,000,000						2,000,000		(63,164)	(63,164)	86,096	05/20/2031
69145A-AB-4	Oxford Finance Funding 2019-1 OXFIN 2019-1A A2 4.459% 02/15/27		12/15/2023	Paydown		1,993,763	1,993,763	1,997,917	1,999,648		(5,885)		(5,885)		1,993,763				60,841	02/15/2027
69327R-AG-6	PDC Energy Inc Senior Unsecured 6.125% 09/15/24		08/14/2023	Call 100.0000		2,550,000	2,550,000	2,534,278	2,535,234		5,309		5,309		2,540,543		9,457	9,457	142,738	09/15/2024
69346M-AA-7	PNMAC FMSR ISSUER TRUST 2018-F PNMSR 2018-FT1 A 8.820% 04/25/25		08/30/2023	Paydown		23,185,091	23,185,091	22,792,809	23,118,995		44,835		44,835		23,185,091				1,851,814	04/25/2025
69354W-AC-0	PNMAC GMSR ISSUER TRUST 2018-G PNMSR 2018-GT1 A 9.320% 02/25/25		12/20/2023	Paydown		22,500,000	22,500,000	22,579,823	22,585,882		(85,882)		(85,882)		22,500,000				1,950,793	02/25/2025
69354W-AD-8	PNMAC GMSR ISSUER TRUST 2018-G PNMSR 2018-GT2 A 8.120% 08/25/25		12/26/2023	Paydown		692,308	692,308	666,346	690,964		1,344		1,344		692,308				55,436	08/25/2025
693627-AY-7	Duke Energy Indiana LLC Senior Unsecured 6.120% 10/15/35		06/14/2023	AMH - AmerUs Group Co.		778,322	750,000	935,543	898,556		(4,045)		(4,045)		894,511		(116,189)	(116,189)	30,473	10/15/2035
694308-JB-4	Pacific Gas and Electric Co Secured 4.250% 08/01/23		08/01/2023	Maturity		4,000,000	4,000,000	4,173,520	4,046,853		(46,853)		(46,853)		4,000,000				170,000	08/01/2023
695114-CB-2	PacifiCorp Secured 6.100% 08/01/36		06/14/2023	AMH - AmerUs Group Co.		287,000	270,000	326,144	316,863		(1,159)		(1,159)		315,704		(28,704)	(28,704)	14,320	08/01/2036
702138-AA-2	TV-MOB LLC P/T CERTS 3.230% 03/15/51		12/15/2023	Redemption 100.0000		29,572	29,572	29,572	24,381						29,572				394	03/15/2051
70338E-10-5	Patrons' Legacy PATRNL II 5.628% 11/23/64		08/23/2023	Paydown		1,575,990	1,575,990	1,532,650	1,571,116		4,873		4,873		1,575,990				59,131	11/23/2064
70472X-AB-5	PEAR 2022-1 LLC PEAR 2022-1 A2 7.250% 10/15/34		12/15/2023	Paydown		1,332,100	1,332,100	1,286,276	1,289,545		42,556		42,556		1,332,100				90,583	10/15/2034
71085P-AG-8	PEOPLES CHOICE HOME LOAN SECUR PCHLT 2004-1 M3 7.345% 06/25/34		02/27/2023	Paydown																06/25/2034
713291-AH-5	Pepco Holdings LLC Senior Unsecured 7.450% 08/15/32		06/14/2023	AMH - AmerUs Group Co.		11,487,973	10,565,000	13,153,380	12,508,092		(72,219)		(72,219)		12,435,873		(947,900)	(947,900)	653,724	08/15/2032
71427Q-AB-4	Pernod Ricard International Fi Senior Unsecured 1.625% 04/01/31		06/14/2023	AMH - AmerUs Group Co.		974,060	1,250,000	1,239,475	1,241,575		432		432		1,242,007		(267,947)	(267,947)	14,275	04/01/2031
718172-AV-1	Philip Morris International In Senior Unsecured 2.625% 03/06/23		03/06/2023	Maturity		1,250,000	1,250,000	1,280,626	1,251,845		(1,845)		(1,845)		1,250,000				16,406	03/06/2023
718172-BE-8	Philip Morris International In Senior Unsecured 3.600% 11/15/23		11/15/2023	Maturity		400,000	400,000	435,926	411,231		(11,231)		(11,231)		400,000				14,400	11/15/2023

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
718546-AK-0	Phillips 66 Senior Unsecured 4.650% 11/15/34		06/14/2023	AMH - AmerUs Group Co.		927,968	1,000,000	1,194,640	1,164,271		(5,549)		(5,549)		1,158,722		(230,753)	(230,753)	26,996	11/15/2034
718546-AL-8	Phillips 66 Senior Unsecured 4.875% 11/15/44		06/14/2023	AMH - AmerUs Group Co.		765,244	850,000	906,438	900,535		(652)		(652)		899,884		(134,639)	(134,639)	24,057	11/15/2044
718547-AC-6	Phillips 66 Senior Unsecured 3.605% 02/15/25		05/02/2023	Tax Free Exchange		15,230,675	15,000,000	15,376,241	15,280,836		(50,162)		(50,162)		15,230,675				386,035	02/15/2025
718547-AL-6	Phillips 66 Senior Unsecured 4.680% 02/15/45		05/02/2023	Tax Free Exchange		999,658	1,000,000	999,582	999,655		3		3		999,658				33,410	02/15/2045
72703P-AB-9	Planet Fitness Master Issuer L PLNT 2018-1A A2II 4.666% 09/05/48		12/05/2023	Paydown		170,000	170,000	170,375	170,213		(213)		(213)		170,000				4,958	09/05/2048
72703P-AC-7	Planet Fitness Master Issuer L PLNT 2019-1A A2 3.858% 12/05/49		12/05/2023	Paydown		190,000	190,000	189,595	189,700		300		300		190,000				4,581	12/05/2049
74161Q-AA-0	Prime Mortgage Trust 2006-CL1 PRIME 2006-CL1 A1 5.970% 02/25/35		12/25/2023	Paydown		200,264	200,264	193,286	196,624		3,640		3,640		200,264				4,501	02/25/2035
742718-EB-1	Procter & Gamble Co/The Senior Unsecured 3.100% 08/15/23		08/15/2023	Maturity		5,000,000	5,000,000	5,020,103	5,002,586		(2,586)		(2,586)		5,000,000				155,000	08/15/2023
742718-FY-0	Procter & Gamble Co/The Senior Unsecured 4.100% 01/26/26		01/25/2023	Various		2,761,961	2,760,000	2,758,151			1		1		2,758,152		3,809	3,809	189	01/26/2026
74332Y-AL-3	Progress Residential 2022-SFR5 PROG 2022-SFR5 E2 6.863% 06/17/39		08/04/2023	AAIA NonModco AAM		1,850,800	1,925,000	1,913,002	1,913,530		674		674		1,914,204		(63,404)	(63,404)	89,176	06/17/2039
74340X-BS-9	Prologis LP Senior Unsecured 1.625% 03/15/31		06/14/2023	AMH - AmerUs Group Co.		1,177,800	1,502,000	1,493,123	1,494,664		379		379		1,495,043		(317,243)	(317,243)	18,238	03/15/2031
74355*-AA-4	Project Service LLC SR SECD NTS 3.160% 05/27/43		11/27/2023	Various		464,352	464,352	464,352	425,075						464,352				8,286	05/27/2043
744320-AY-8	Prudential Financial Inc Senior Unsecured 3.905% 12/07/47		06/14/2023	AMH - AmerUs Group Co.		784,376	1,000,000	1,128,148	1,120,181		(1,485)		(1,485)		1,118,696		(334,320)	(334,320)	20,284	12/07/2047
74432Q-BQ-7	Prudential Financial Inc Senior Unsecured 6.200% 11/15/40		06/14/2023	AMH - AmerUs Group Co.		2,063,787	2,000,000	2,358,840	2,315,569		(5,097)		(5,097)		2,310,472		(246,684)	(246,684)	71,989	11/15/2040
74432Q-CE-3	Prudential Financial Inc Senior Unsecured 4.350% 02/25/50		06/14/2023	AMH - AmerUs Group Co.		839,747	1,000,000	997,630	997,782		20		20		997,802		(158,055)	(158,055)	34,921	02/25/2050
74432Q-CF-0	Prudential Financial Inc Senior Unsecured 3.700% 03/13/51		06/14/2023	AMH - AmerUs Group Co.		374,236	500,000	496,590	496,791		29		29		496,820		(122,584)	(122,584)	13,926	03/13/2051
744448-CV-1	Public Service Co of Colorado Secured 1.875% 06/15/31		06/14/2023	AMH - AmerUs Group Co.		385,898	481,000	477,792	478,313		133		133		478,446		(92,548)	(92,548)	4,484	06/15/2031
74456Q-AU-0	Public Service Electric and Ga Secured 5.375% 11/01/39		06/14/2023	AMH - AmerUs Group Co.		7,803,866	8,000,000	9,456,548	9,241,546		(23,503)		(23,503)		9,218,043		(1,414,178)	(1,414,178)	266,361	11/01/2039
74736K-AH-4	Qorvo Inc Senior Unsecured 4.375% 10/15/29		06/14/2023	AMH - AmerUs Group Co.		737,400	815,000	821,899	819,881		(421)		(421)		819,460		(82,060)	(82,060)	23,672	10/15/2029
74834L-AY-6	Quest Diagnostics Inc Senior Unsecured 4.700% 03/30/45		06/14/2023	AMH - AmerUs Group Co.		145,407	167,000	215,236	211,985		(670)		(670)		211,315		(65,908)	(65,908)	5,538	03/30/2045
74834L-BC-3	Quest Diagnostics Inc Senior Unsecured 2.800% 06/30/31		06/14/2023	AMH - AmerUs Group Co.		2,135,815	2,500,000	2,714,300	2,671,914		(8,761)		(8,761)		2,663,153		(527,339)	(527,339)	31,889	06/30/2031
74922J-AA-6	RALI Series 2007-QH2 Trust RALI 2007-QH2 A1 5.750% 03/25/37		11/27/2023	Paydown		50,857	50,857	44,891	46,848		4,008		4,008		50,857				681	03/25/2037
74922P-AC-8	RALI Series 2007-QA2 Trust RALI 2007-QA2 A3 5.770% 02/25/37		12/26/2023	Paydown		25,068	25,068	24,175	24,669		400		400		25,068				566	02/25/2037
74927W-AE-4	RBSGC Mortgage Loan Trust 2007 RBSGC 2007-A 2A4 6.250% 01/25/37		12/01/2023	Paydown		32,963	35,940	35,117	34,065		(1,102)		(1,102)		32,963				1,396	01/25/2037
74958T-AB-9	RFMSI Series 2007-SA3 Trust RFMSI 2007-SA3 2A1 4.877% 07/27/37		12/01/2023	Paydown		157,091	144,546	113,985	115,245		42,204	358	41,846		157,091				4,894	07/27/2037
750731-AA-9	RAIDERS FOOTBALL CLUB LSB PT T P/T CERTS 3.744% 02/10/49		12/10/2023	Redemption 100.0000		43,302	43,302	43,302	43,302						43,302				(19,400)	02/10/2049
75114H-AD-9	RALI Series 2006-QO5 Trust RALI 2006-QO5 2A1 5.850% 05/25/46		12/26/2023	Paydown		598,313	598,313	558,742	561,749		36,564		36,564		598,313				14,526	05/25/2046
751155-AH-5	RALI Series 2006-QS10 Trust RALI 2006-QS10 A8 6.000% 08/25/36		12/01/2023	Paydown		45,921	55,943	39,419	41,458		4,463		4,463		45,921				2,052	08/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
75513E-CN-9	RTX Corp Senior Unsecured 2.375% 03/15/32		06/14/2023	AMH - AmerUs Group Co.		1,636,235	2,000,000	1,999,660	1,999,667		13		13		1,999,680		(363,445)	(363,445)	35,493	03/15/2032
75524M-CS-7	RBSSP Resecuritization Trust 2 RBSSP 2009-7 18A3 6.000% 02/26/37		12/01/2023	Paydown		23,909	24,020	20,237	15,774		8,134		8,134		23,909				898	02/26/2037
75574E-AA-5	Ready Capital Mortgage Financi RCMT 2022-FL9 A 7.823% 06/25/37		11/27/2023	Paydown		2,103,636	2,103,636	2,086,807	2,094,997		8,639		8,639		2,103,636				110,077	06/25/2037
760759-BA-7	Republic Services Inc Senior Unsecured 2.375% 03/15/33		06/14/2023	AMH - AmerUs Group Co.		1,612,559	2,000,000	1,995,880	1,996,221		149		149		1,996,370		(383,812)	(383,812)	35,493	03/15/2033
760985-D7-3	RAMP Series 2003-RS10 Trust RAMP 2003-RS10 MII1 6.120% 11/25/33		12/26/2023	Paydown		149,315	149,315	147,146			2,169		2,169		149,315				622	11/25/2033
760985-FC-0	RAMP Series 2001-RS3 Trust RAMP 2001-RS3 AII 6.070% 10/25/31		12/26/2023	Paydown		201,314	201,314	189,080	194,969		6,345		6,345		201,314				5,328	10/25/2031
760985-N8-0	RAMP Series 2004-RS1 Trust RAMP 2004-RS1 MII1 6.490% 01/25/34		12/26/2023	Paydown		356,317	356,317	258,330	337,491		18,826		18,826		356,317				9,923	01/25/2034
76110H-T7-4	RALI Series 2005-QA2 Trust RALI 2005-QA2 CB2 4.357% 02/25/35		12/01/2023	Paydown		171,602	204,618	171,708	190,982		(19,381)		(19,381)		171,602				2,864	02/25/2035
76110H-TG-4	RESIDENTIAL ACCREDIT LOANS INC RALI 2004-QS6 A1 5.000% 05/25/19		09/01/2023	Paydown			20	20	20		(20)		(20)							05/25/2019
761118-DV-7	RALI Series 2005-QS12 Trust RALI 2005-QS12 A8 5.500% 08/25/35		12/25/2023	Paydown		110,440	117,915	81,508	84,513		25,927		25,927		110,440				3,291	08/25/2035
761118-EN-4	RESIDENTIAL ACCREDIT LOANS INC RALI 2005-QO1 A1 5.770% 08/25/35		11/27/2023	Paydown		29,007	29,007	24,870	23,413		5,594		5,594		29,007				665	08/25/2035
761118-QM-3	RALI Series 2005-QO5 Trust RALI 2005-QO5 A1 6.012% 01/25/46		12/01/2023	Paydown		285,504	271,362	186,724	207,479		78,025		78,025		285,504				5,612	01/25/2046
761118-TN-8	RALI Series 2006-QA2 Trust RALI 2006-QA2 1A1 5.720% 02/25/36		12/26/2023	Paydown		133,635	148,818	97,148	87,248		46,387		46,387		133,635				3,047	02/25/2036
76111X-VG-5	RFMSI Series 2005-SA2 Trust RFMSI 2005-SA2 2A2 5.167% 06/25/35		12/01/2023	Paydown		77,031	81,389	72,675	74,275		2,756		2,756		77,031				1,953	06/25/2035
76111X-WA-7	RFMSI Series 2005-SA3 Trust RFMSI 2005-SA3 2A1 4.987% 08/25/35		12/01/2023	Paydown		52,906	52,504	47,811	49,681		3,226		3,226		52,906				1,528	08/25/2035
76111X-YH-0	RFMSI Series 2005-SA4 Trust RFMSI 2005-SA4 2A1 5.152% 09/25/35		12/01/2023	Paydown		59,458	60,100	52,167	40,188		19,270		19,270		59,458				1,433	09/25/2035
76112B-YB-0	GMAC MORTGAGE CORPORATION LOAN GMACM 2005-AR5 3A1 4.265% 09/19/35		12/01/2023	Paydown		84,364	83,781	70,723	68,413		15,951		15,951		84,364				1,755	09/19/2035
76112H-AA-5	Residential Asset Securitizati RAST 2006-A9CB A1 5.840% 09/25/36		12/25/2023	Paydown			7,745	1,237	669		(669)		(669)						271	09/25/2036
76114B-AB-4	Residential Asset Securitizati RAST 2006-A14C 1A2 6.250% 12/25/36		12/01/2023	Paydown		150,219	142,423	124,582	123,528		26,929	238	26,691		150,219				3,056	12/25/2036
762009-BB-3	RESIDENTIAL FUNDING MTG SEC I RFMSI 2007-S6 2A4 6.000% 06/25/37		12/01/2023	Paydown		11,724	21,944	18,836	18,192		(6,468)		(6,468)		11,724				715	06/25/2037
76200Q-AA-8	RESIDENTIAL FUNDING MTG SEC I RFMSI 2007-S8 1A1 6.000% 09/25/37		12/01/2023	Paydown		24,813	33,236	25,034	23,305		1,508		1,508		24,813				1,083	09/25/2037
771196-BN-1	Roche Holdings Inc Senior Unsecured 3.250% 09/17/23		09/17/2023	Various		4,500,000	4,500,000	4,578,390	4,511,819		(11,819)		(11,819)		4,500,000				146,250	09/17/2023
773903-AJ-8	Rockwell Automation Inc Senior Unsecured 4.200% 03/01/49		06/14/2023	AMH - AmerUs Group Co.		1,096,202	1,250,000	1,248,088	1,248,221		17		17		1,248,238		(152,036)	(152,036)	41,271	03/01/2049
778296-AD-5	Ross Stores Inc Senior Unsecured 4.800% 04/15/30		06/14/2023	AMH - AmerUs Group Co.		1,893,503	2,000,000	2,309,940	2,235,035		(13,699)		(13,699)		2,221,336		(327,833)	(327,833)	63,733	04/15/2030
78349A-AC-7	RWJ Barnabas Health Inc REV BDS SER 2019 3.477% 07/01/49		06/14/2023	AMH - AmerUs Group Co.		371,491	500,000	500,000	500,000						500,000		(128,509)	(128,509)	16,564	07/01/2049
78396Y-AA-1	Sesac Finance LLC SESAC 2019-1 A2 5.216% 07/25/49		10/25/2023	Paydown		150,000	150,000	150,000	150,000						150,000				4,890	07/25/2049
78412D-A#-6	SEMCO ENERGY INC GTD 1ST MTG SER 2.450% 04/21/30		03/29/2023	Tax Free Exchange		4,760,000	4,760,000	4,760,000	4,760,000						4,760,000				51,183	04/21/2030
78433L-AA-4	SCE Recovery Funding LLC Senior Secured 0.861% 11/15/31		11/15/2023	Redemption 100.0000		145,041	145,041	145,040	72,364						145,041				624	11/15/2031

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
78433X-AB-6	Stonepeak 2021-1 ABS SALTT 2021-1A A 2.675% 02/28/33		12/15/2023	Paydown		3,818,135	3,818,135	3,818,132	3,818,433		(297)		(297)		3,818,135				36,586	02/28/2033
78433X-AC-4	Stonepeak 2021-1 ABS SALTT 2021-1A B 3.821% 02/28/33		12/15/2023	Paydown		5,576,501	5,576,501	5,576,432	5,577,074		(573)		(573)		5,576,501				78,146	02/28/2033
78444#-AA-4	SLHN BETHLEHEM 2018 CTL PT TR P/T CERTS 4.340% 03/15/38		12/15/2023	Redemption 100.0000		263,396	263,396	263,396	263,396						263,396				6,288	03/15/2038
78473W-AC-7	STARM Mortgage Loan Trust 2007 STARM 2007-4 2A1 4.739% 10/25/37		12/01/2023	Paydown		114,022	114,022	101,457	100,043		13,979		13,979		114,022				2,237	10/25/2037
78486Q-AE-1	SVB Financial Group Senior Unsecured 3.125% 06/05/30		03/10/2023	Various		264,000	660,000	659,492	659,608		10		10		659,617		(395,617)	(395,617)		06/05/2030
78486Q-AF-8	SVB Financial Group Senior Unsecured 1.800% 02/02/31		03/10/2023	Various		10,887,304	24,333,000	24,215,166	24,235,797		2,257		2,257		24,238,054		(13,350,750)	(13,350,750)	230,200	02/02/2031
78662M-AB-2	Saganaw Insurance Recievables SAG 2019-1A A 5.125% 12/01/23		01/01/2023	Paydown		74,198	74,198	74,198	74,198						74,198				317	12/01/2023
805564-QA-2	Saxon Asset Securities Trust 2 SAST 2004-2 MF1 6.000% 08/25/35		12/01/2023	Paydown		28,821	28,821	22,177	25,540		3,281		3,281		28,821				854	08/25/2035
81375W-BV-7	Securitized Asset Backed Recei SABR 2004-DO2 M1 6.460% 09/25/34		12/26/2023	Paydown		37,377	37,377	37,351	39,059		(1,683)		(1,683)		37,377				1,192	09/25/2034
816851-BJ-7	Sempra Senior Unsecured 4.000% 02/01/48		01/26/2023	AAIA Modco FHLB - AAM		1,691,804	2,000,000	1,664,420	1,687,352		427		427		1,687,779		4,026	4,026	38,889	02/01/2048
81685V-AA-1	Sempra Global Senior Unsecured 3.250% 01/15/32		06/14/2023	AMH - AmerUs Group Co.		12,066,648	15,000,000	14,835,450	14,849,166		6,523		6,523		14,855,689		(2,789,041)	(2,789,041)	445,521	01/15/2032
81743P-AA-4	Sequoia Mortgage Trust 2003-1 SEMT 2003-1 1A 6.232% 04/20/33		12/20/2023	Paydown		73,605	73,605	70,871	40,700		2,483		2,483		73,605				1,732	04/20/2033
81743P-AP-1	Sequoia Mortgage Trust 2003-2 SEMT 2003-2 A1 6.132% 06/20/33		12/20/2023	Paydown		59,160	59,160	55,689	57,015		2,145		2,145		59,160				1,585	06/20/2033
81743P-BJ-4	SEQUOIA MORTGAGE TRUST SEMT_03 SEMT 2003-4 1A2 6.529% 07/20/33		12/20/2023	Paydown		50,971	50,971	48,936	49,778		1,193		1,193		50,971				1,547	07/20/2033
81743Q-AG-9	Sequoia Mortgage Trust 2006-1 SEMT 2006-1 2A1 4.283% 09/20/46		12/01/2023	Paydown		30,607	30,607	22,526	21,307		9,299		9,299		30,607				494	09/20/2046
81743Q-AJ-3	Sequoia Mortgage Trust 2006-1 SEMT 2006-1 3A1 4.430% 09/20/46		12/01/2023	Paydown		101,027	102,024	79,212	74,466		26,561		26,561		101,027				1,880	09/20/2046
81743S-AA-8	Sequoia Mortgage Trust 9 SEMT 9 1A 6.172% 09/20/32		12/20/2023	Paydown		61,717	61,717	58,572			3,145		3,145		61,717				1,556	09/20/2032
81744A-AA-6	SEQUOIA MORTGAGE TRUST SEMT_11 SEMT 11 A 6.372% 12/20/32		12/20/2023	Paydown		54,869	54,869	54,585	54,604		265		265		54,869				1,370	12/20/2032
81744F-AA-5	Sequoia Mortgage Trust 2004-1 SEMT 2004-1 A 6.428% 02/20/34		12/20/2023	Paydown		537,181	537,181	519,458	520,699		16,482		16,482		537,181				17,425	02/20/2034
81744F-CX-3	SEQUOIA MORTGAGE TRUST SEMT_04 SEMT 2004-7 A3A 6.519% 08/20/34		12/20/2023	Paydown		27,264	27,264	26,040	26,081		1,183		1,183		27,264				709	08/20/2034
81744F-FY-8	Sequoia Mortgage Trust 2004-12 SEMT 2004-12 A1 6.012% 01/20/35		12/20/2023	Paydown		176,050	176,050	174,086	174,286		1,765		1,765		176,050				3,396	01/20/2035
81761T-AG-0	ServiceMaster Funding LLC SERV 2021-1 A2II 3.113% 07/30/51		10/01/2023	Paydown		155,049	155,049	155,049	155,049						155,049				2,608	07/30/2051
830867-AA-5	Delta Air Lines Inc / SkyMiles Senior Secured 4.500% 10/20/25		10/20/2023	Various		8,566,000	8,566,000	8,566,000	8,566,000		(1,253)		(1,253)		8,566,000				257,400	10/20/2025
830867-AA-5	Delta Air Lines Inc / SkyMiles Senior Secured 4.500% 10/20/25		10/20/2023	Various		2,846,000	2,846,000	2,847,693	2,846,635		(635)		(635)		2,846,000				64,035	10/20/2025
84055*-AE-8	SOUTH TEXAS ELECTRIC COOP INC 1ST MTG SER 18A 4.160% 08/15/48		08/15/2023	Redemption 100.0000		166,667	166,667	166,667	166,667						166,667				5,200	08/15/2048
842400-FL-2	Southern California Edison Co Secured 6.050% 03/15/39		06/14/2023	AMH - AmerUs Group Co.		510,914	500,000	658,670	638,850		(2,853)		(2,853)		635,997		(125,083)	(125,083)	22,603	03/15/2039
842400-FV-0	Southern California Edison Co Secured 4.050% 03/15/42		06/14/2023	AMH - AmerUs Group Co.		802,864	1,000,000	1,124,520	1,113,551		(2,020)		(2,020)		1,111,531		(308,667)	(308,667)	30,263	03/15/2042
842400-GG-2	Southern California Edison Co Secured 4.000% 04/01/47		06/14/2023	AMH - AmerUs Group Co.		2,061,995	2,634,000	2,573,624	2,579,258		603		603		2,579,861		(517,867)	(517,867)	74,045	04/01/2047
842400-HD-8	Southern California Edison Co Secured 2.500% 06/01/31		06/14/2023	AMH - AmerUs Group Co.		994,223	1,202,000	1,197,589	1,198,198		185		185		1,198,382		(204,159)	(204,159)	16,110	06/01/2031

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CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
84265V-AG-0	Southern Copper Corp Senior Unsecured 5.250% 11/08/42		06/14/2023	AMH - AmerUs Group Co.		473,190	500,000	636,250	626,641		(2,028)		(2,028)		624,613		(151,423)	(151,423)	15,750	11/08/2042
8426EP-AD-0	Southern Co Gas Capital Corp Senior Unsecured 1.750% 01/15/31		06/14/2023	AMH - AmerUs Group Co.		195,021	250,000	248,149	248,524		77		77		248,602		(53,580)	(53,580)	3,998	01/15/2031
845743-BN-2	Southwestern Public Service Co Secured 4.500% 08/15/41		06/14/2023	AMH - AmerUs Group Co.		438,302	500,000	507,430	506,577		(109)		(109)		506,468		(68,166)	(68,166)	18,688	08/15/2041
84762L-AU-9	Spectrum Brands Inc Senior Unsecured 5.750% 07/15/25		07/20/2023	Call 100.0000		5,000,000	5,000,000	5,153,125	5,026,072		(26,072)		(26,072)		5,000,000				291,493	07/15/2025
85208N-AE-0	Sprint Spectrum Co LLC / Sprin SPRNTS 2018-1 A2 5.152% 09/20/29		12/20/2023	Paydown		1,410,000	1,410,000	1,410,000	1,410,000						1,410,000				54,482	09/20/2029
85236K-AA-0	Stack Infrastructure Issuer LL SIDC 2019-1A A2 4.540% 02/25/44		11/25/2023	Paydown		4,808,333	4,808,333	4,806,262	4,811,346		(3,013)		(3,013)		4,808,333				133,133	02/25/2044
855244-AD-1	Starbucks Corp Senior Unsecured 3.850% 10/01/23		10/01/2023	Maturity		9,000,000	9,000,000	9,304,143	9,030,946		(30,946)		(30,946)		9,000,000				346,500	10/01/2023
855541-AA-6	SUNTRUST ADJUSTABLE RATE MORTG STARM 2007-S1 1A 5.541% 01/25/37		12/01/2023	Paydown		85,922	85,922	79,409	74,388		11,534		11,534		85,922				1,698	01/25/2037
857477-AM-5	State Street Corp Senior Unsecured 3.700% 11/20/23		11/20/2023	Maturity		2,000,000	2,000,000	2,039,616	2,006,907		(6,907)		(6,907)		2,000,000				74,000	11/20/2023
86157#-AA-4	STOLTHAVEN NEW ORLEANS LLC GTD SR SECD NTS 5.150% 07/17/29		07/17/2023	Redemption 100.0000		150,000	150,000	150,000	150,000						150,000				5,794	07/17/2029
86190B-AD-6	STORE Master Funding LLC STR 2021-1A A4 3.700% 06/20/51		12/20/2023	Paydown		35,000	35,000	34,986	34,988		13		13		35,000				701	06/20/2051
862121-A#-7	STORE Capital Corp SR NTS SER C 4.730% 04/28/26		05/24/2023	AAIA Modco Catalina - AAM		1,994,769	2,000,000	2,000,000	2,000,000						2,000,000		(5,231)	(5,231)	49,928	04/28/2026
862121-AB-6	STORE Capital Corp Senior Unsecured 4.625% 03/15/29		06/14/2023	AMH - AmerUs Group Co.		1,700,911	2,000,000	1,985,200	1,990,088		630		630		1,990,719		(289,807)	(289,807)	69,118	03/15/2029
86212V-AA-2	Store Master Funding I-VII STR 2016-1A A1 3.960% 10/20/46		12/20/2023	Paydown		30,412	30,412	29,765	30,045		367		367		30,412				656	10/20/2046
86212V-AE-4	Store Master Funding I-VII STR 2018-1A A2 4.290% 10/20/48		12/20/2023	Paydown		135,000	135,000	135,357	135,216		(216)		(216)		135,000				3,138	10/20/2048
86212V-AF-1	Store Master Funding I-VII STR 2018-1A A3 4.400% 10/20/48		12/20/2023	Paydown		95,000	95,000	94,966	94,985		15		15		95,000				2,265	10/20/2048
86212V-AG-9	Store Master Funding I-VII STR 2018-1A A4 4.740% 10/20/48		12/20/2023	Paydown		195,000	195,000	195,000	195,000						195,000				5,006	10/20/2048
86212X-AB-6	Store Master Funding I-VII and STR 2019-1 A2 3.650% 11/20/49		12/20/2023	Paydown		100,000	100,000	100,243	100,189		(188)		(188)		100,000				1,977	11/20/2049
863579-B4-9	Structured Adjustable Rate Mor SARM 2005-21 3A1 4.019% 11/25/35		12/01/2023	Paydown		99,479	102,628	96,520	96,520		2,959		2,959		99,479				1,398	11/25/2035
863579-BP-2	Structured Adjustable Rate Mor SARM 2004-12 1A3 5.798% 09/25/34		12/01/2023	Paydown		26,191	26,191	26,223	26,294		(104)		(104)		26,191				375	09/25/2034
863579-JH-2	Structured Adjustable Rate Mor SARM 2004-19 2A2 5.428% 01/25/35		12/01/2023	Paydown		76,156	76,204	68,515	70,620		7,775	2,239	5,536		76,156				1,613	01/25/2035
863579-LB-2	Structured Adjustable Rate Mor SARM 2005-1 3A 4.895% 02/25/35		12/01/2023	Paydown		410,165	410,165	388,897	399,007		11,159		11,159		410,165				4,006	02/25/2035
863579-RT-7	Structured Adjustable Rate Mor SARM 2005-11 3A 5.912% 05/25/35		12/01/2023	Paydown		21,146	21,286	19,216	19,586		1,597	37	1,560		21,146				442	05/25/2035
863579-XK-9	Structured Adjustable Rate Mor SARM 2005-18 6A1 5.182% 09/25/35		12/01/2023	Paydown		71,032	62,291	52,926	55,307		15,725		15,725		71,032				1,748	09/25/2035
86358E-AL-0	Structured Asset Investment Lo SAIL 2003-BC2 A3 6.170% 04/25/33		12/26/2023	Paydown		27,936	27,936	27,749	27,889		47		47		27,936				936	04/25/2033
86359A-S9-5	Structured Asset Securities Co SASC 2003-26A 3A5 6.495% 09/25/33		12/01/2023	Paydown		157,863	157,863	147,144	150,125		7,737		7,737		157,863				5,912	09/25/2033
86359B-4V-0	Structured Asset Securities Co SASC 2005-4XS 1A4B 5.750% 03/25/35		12/01/2023	Paydown		124,925	124,925	116,504	122,651		2,274		2,274		124,925				3,956	03/25/2035
86359D-BW-6	Structured Asset Securities Co SASC 2005-RF1 A 5.820% 03/25/35		12/25/2023	Paydown		248,461	248,461	216,295	216,239		32,222		32,222		248,461				5,461	03/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
86359D-BW-6	Structured Asset Securities Co SASC 2005-RF1 A 5.820% 03/25/35		09/06/2023	AAIA NonModco AAM		1,921,268	2,190,884	1,907,250	1,906,756		3,254		3,254		1,910,010		11,258	11,258	73,280	03/25/2035
86359D-DS-3	STRUCTURED ASSET SECURITIES CO SASC 2005-9XS 2A1 5.920% 06/25/35		05/25/2023	Paydown		618,598	618,598	594,933	616,463		2,136		2,136		618,598				9,618	06/25/2035
86359D-KU-0	Lehman XS Trust Series 2005-1 LXS 2005-1 3A3B 5.810% 07/25/35		12/01/2023	Paydown		138,578	146,261	112,714	114,393		24,185		24,185		138,578				3,296	07/25/2035
86359D-MC-8	Structured Asset Securities Co SASC 2005-RF3 1A 5.820% 06/25/35		12/25/2023	Paydown		424,628	424,628	370,931	372,848		51,779		51,779		424,628				10,167	06/25/2035
86359D-ME-4	Structured Asset Securities Co SASC 2005-RF3 2A 3.997% 06/25/35		12/01/2023	Paydown		51,388	51,388	46,278	44,325		7,062		7,062		51,388				1,436	06/25/2035
86359D-RS-8	Structured Asset Securities Co SASC 2005-RF5 1A 5.720% 07/25/35		12/25/2023	Paydown		601,689	601,689	524,946	457,317		75,417		75,417		601,689				12,727	07/25/2035
86359L-AA-7	Structured Asset Mortgage Inve SAMI 2003-AR4 A1 6.170% 01/19/34		12/19/2023	Paydown		115,475	115,475	114,042	113,997		1,477		1,477		115,475				3,191	01/19/2034
86359L-BL-2	STRUCTURED ASSET MORTGAGE INVE SAMI 2004-AR2 1A 6.050% 05/19/34		12/19/2023	Paydown		231,079	231,079	223,065	223,550		7,529		7,529		231,079				8,401	05/19/2034
86359L-BX-6	STRUCTURED ASSET MORTGAGE INVE SAMI 2004-AR3 1A1 6.070% 07/19/34		12/19/2023	Paydown		133,518	133,518	130,769	131,130		2,387		2,387		133,518				3,989	07/19/2034
86359L-DX-4	STRUCTURED ASSET MORTGAGE INVE SAMI 2004-AR5 1A1 6.130% 10/19/34		12/19/2023	Paydown		31,356	31,356	30,584	30,570		786		786		31,356				979	10/19/2034
86359L-JA-8	Structured Asset Mortgage Inve SAMI 2005-AR2 2A1 5.930% 05/25/45		12/26/2023	Paydown		163,073	163,073	158,497	158,683		4,390		4,390		163,073				1,696	05/25/2045
86359L-JZ-3	Structured Asset Mortgage Inve SAMI 2005-AR3 1A1 6.010% 08/25/35		12/26/2023	Paydown		37,677	37,677	31,508	31,938		5,739		5,739		37,677				722	08/25/2035
86359L-QS-1	Structured Asset Mortgage Inve SAMI 2005-AR7 5A1 6.389% 03/25/46		12/01/2023	Paydown		1,436,745	1,436,741	1,425,444	1,426,756		9,989		9,989		1,436,745				32,199	03/25/2046
86360J-AN-1	Structured Asset Mortgage Inve SAMI 2006-AR5 4A1 5.910% 05/25/46		07/25/2023	Paydown		30,369	30,369	10,941	9,770		20,599		20,599		30,369				369	05/25/2046
86360Q-AB-1	STRUCTURED ASSET MORTGAGE INVE SAMI 2006-AR4 2A1 5.850% 06/25/36		12/26/2023	Paydown		12,981	12,981	11,780	12,460		521		521		12,981				259	06/25/2036
86361Q-AJ-3	Structured Adjustable Rate Mor SARM 2006-10 3AF 5.870% 11/25/36		12/25/2023	Paydown		272,615	272,615	234,048	232,477		40,138		40,138		272,615				3,483	11/25/2036
86362N-AB-6	STRUCTURED ADJUSTABLE RATE MOR SARM 2007-8 1A2 6.957% 09/25/37		12/01/2023	Paydown		661,939	661,939	449,275	478,684		183,255		183,255		661,939				7,357	09/25/2037
86362R-AC-5	Structured Adjustable Rate Mor SARM 2006-12 2A1 4.565% 01/25/37		12/01/2023	Paydown		232,284	222,616	144,563	150,782		81,502		81,502		232,284				8,006	01/25/2037
863911-AC-7	Structured Asset Securities Co SASC 2006-RF4 2A1 6.000% 10/25/36		12/01/2023	Paydown		280,593	280,593	188,240	178,647		101,946		101,946		280,593				6,940	10/25/2036
872227-AE-3	TBW Mortgage-Backed Trust 2007 TBW 2007-2 A3A 5.770% 07/25/37		12/26/2023	Paydown		175,087	175,087	88,106	67,943		107,855	712	107,143		175,087				1,230	07/25/2037
87222P-AB-9	TBW Mortgage-Backed Trust 2006 TBW 2006-6 A2A 5.830% 01/25/37		12/26/2023	Paydown		151,922	151,922	45,670	40,120		112,186	385	111,801		151,922				1,011	01/25/2037
872540-AU-3	TJX Cos Inc/The Senior Unsecured 4.500% 04/15/50		06/14/2023	AMH - AmerUs Group Co.		915,980	1,000,000	1,278,770	1,264,524		(2,921)		(2,921)		1,261,603		(345,624)	(345,624)	29,875	04/15/2050
87264A-AX-3	T-Mobile USA Inc Senior Unsecured 4.375% 04/15/40		06/14/2023	AMH - AmerUs Group Co.		1,731,080	2,000,000	2,216,559	2,202,850		(4,038)		(4,038)		2,198,812		(467,732)	(467,732)	58,090	04/15/2040
87305Q-CN-9	TTX Co SR NTS 4.600% 02/01/49		06/14/2023	AMH - AmerUs Group Co.		875,892	1,000,000	997,880	998,041		18		18		998,059		(122,167)	(122,167)	39,994	02/01/2049
87342R-AC-8	Taco Bell Funding LLC BELL 2016-1A A23 4.970% 05/25/46		08/25/2023	Paydown		34,650	34,650	34,650	34,650						34,650				861	05/25/2046
87342R-AE-4	Taco Bell Funding LLC BELL 2018-1A A2II 4.940% 11/25/48		08/25/2023	Paydown		85,000	85,000	85,000	85,000						85,000				1,698	11/25/2048
87342R-AE-4	Taco Bell Funding LLC BELL 2018-1A A2II 4.940% 11/25/48		04/03/2023	Various		12,262,518	12,447,500	12,447,500	12,447,500						12,447,500		(184,982)	(184,982)	218,633	11/25/2048
87470L-AD-3	Tallgrass Energy Partners LP / Senior Unsecured 5.500% 01/15/28		11/16/2023	Various		5,586,905	6,160,000	6,202,350	6,186,918		(7,399)		(7,399)		6,179,519		(592,614)	(592,614)	455,699	01/15/2028
875127-AW-2	Tampa Electric Co Senior Unsecured 6.150% 05/15/37		06/14/2023	AMH - AmerUs Group Co.		227,751	225,000	274,356	265,878		(933)		(933)		264,945		(37,194)	(37,194)	8,033	05/15/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
88031V-AA-7	Tenaska Gateway Partners Ltd SR SECD BDS 6.052% 12/30/23		09/30/2023	Redemption 100.0000		1,008,406	1,008,406	1,005,885	1,005,559		2,847		2,847		1,008,406				30,514	12/30/2023
88031V-AA-7	Tenaska Gateway Partners Ltd SR SECD BDS 6.052% 12/30/23		11/06/2023	Security Withdraw		336,135	336,135	335,295	335,186		949		949		335,909				17,291	12/30/2023
880451-AZ-2	Tennessee Gas Pipeline Co LLC SENIOR 2.900% 03/01/30		06/14/2023	AMH - AmerUs Group Co.		850,396	1,000,000	998,010	998,522		85		85		998,607		(148,211)	(148,211)	22,797	03/01/2030
88105#-AA-3	TERRAFORM PHOENIX I LLC GTD SR SECD NTS 3.380% 12/31/43		12/31/2023	Redemption 100.0000		1,054,278	1,054,278	1,054,278	1,054,278						1,054,278				22,178	12/31/2043
88240T-AA-9	Texas Electric Market Stabiliz Texas Electric Market Stabiliz 4.265% 08/01/34		08/01/2023	Paydown		592,195	592,195	592,187	592,259		(64)		(64)		592,195				23,222	08/01/2034
88576P-AG-8	321 Henderson Receivables I LL HENDR 2005-1A B 5.243% 10/15/55		12/15/2023	Paydown		157,558	157,558	137,470	148,222		9,337		9,337		157,558				3,987	10/15/2055
88576X-AB-2	321 Henderson Receivables VI L HENDR 2010-1A B 9.310% 07/15/61		12/15/2023	Paydown		899,818	899,818	1,028,394	940,601		(40,783)		(40,783)		899,818				45,773	07/15/2061
88579Y-BB-6	3M Co Senior Unsecured 3.250% 02/14/24		05/18/2023	Keybanc Capital Markets		493,340	500,000	498,780	499,728		94		94		499,822		(6,482)	(6,482)	12,549	02/14/2024
89159@-AA-8	Total Terminals International TERM LOAN B 7.360% 07/30/26		05/24/2023	AAIA Modco Catalina - AAM		19,971,440	20,000,000	20,000,000	20,000,000						20,000,000		(28,560)	(28,560)	561,736	07/30/2026
89255#-AA-9	VANDERBILT UNIVERSITY TRADEMAR VUMC 2018-1 NOTE 4.920% 07/01/48		12/01/2023	Paydown		65,911	65,911	65,722	65,911		189	189			65,911				1,770	07/01/2048
89255#-AA-9	VANDERBILT UNIVERSITY TRADEMAR VUMC 2018-1 NOTE 4.920% 07/01/48		07/03/2023	CSLR APL Payout		17,154,513	19,985,613	17,154,513	19,985,613		519	2,831,100	(2,830,581)		17,155,032		(519)	(519)	573,817	07/01/2048
893647-BE-6	TransDigm Inc Secured 6.250% 03/15/26		09/06/2023	AAIA NonModco AAM		1,975,100	2,000,000	2,000,000	2,000,000						2,000,000		(24,900)	(24,900)	121,875	03/15/2026
89395#-AA-0	TRANSOURCE ENERGY LLC SR NTS 2.750% 03/31/50		09/15/2023	Various		49,156	49,156	49,156	49,156						49,156				1,016	03/31/2050
896516-AA-9	Trinity Health Corp BDS SER 2015 4.125% 12/01/45		06/14/2023	AMH - AmerUs Group Co.		4,284,504	5,000,000	4,930,350	4,936,442		757		757		4,937,198		(652,694)	(652,694)	110,573	12/01/2045
89854D-A*-2	Tsg Entertainment Finance LLC TSGE 2017-1 NOTE 6.250% 09/25/31		11/25/2023	Paydown		1,183,435	1,183,435	1,183,435	1,183,435						1,183,435				30,931	09/25/2031
902494-AZ-6	Tyson Foods Inc Senior Unsecured 4.875% 08/15/34		06/14/2023	AMH - AmerUs Group Co.		955,735	1,000,000	1,016,630	1,013,032		(409)		(409)		1,012,623		(56,889)	(56,889)	40,490	08/15/2034
902494-BK-8	Tyson Foods Inc Senior Unsecured 4.350% 03/01/29		06/14/2023	AMH - AmerUs Group Co.		2,853,551	3,000,000	2,999,460	2,999,674		21		21		2,999,695		(146,144)	(146,144)	102,588	03/01/2029
90331H-MS-9	US Bank NA/Cincinnati OH Senior Unsecured 2.800% 01/27/25		06/14/2023	AMH - AmerUs Group Co.		8,584,337	9,000,000	8,581,597	8,859,073		29,937		29,937		8,889,010		(304,673)	(304,673)	221,900	01/27/2025
90350Q-AA-7	US BANK TR NA (BW-2015-1) Custody Receipts 0.000% 01/11/23		01/11/2023	Maturity		20,500,000	20,500,000	13,420,120	20,466,599		33,401		33,401		20,500,000				529,846	01/11/2023
907818-EG-9	Union Pacific Corp Senior Unsecured 4.375% 11/15/65		06/14/2023	AMH - AmerUs Group Co.		779,774	1,000,000	910,730	913,109		279		279		913,388		(133,615)	(133,615)	25,399	11/15/2065
907818-FC-7	Union Pacific Corp Senior Unsecured 4.300% 03/01/49		06/14/2023	Various		1,080,725	1,250,000	1,241,213	1,241,834		77		77		1,241,912		(161,187)	(161,187)	42,253	03/01/2049
909318-AA-5	United Airlines 2018-1 Class A Secured 3.500% 09/01/31		09/01/2023	Various		198,261	198,261	198,261	198,261						198,261				5,204	09/01/2031
90931C-AA-6	United Airlines 2019-1 Class A Secured 4.150% 02/25/33		08/25/2023	Redemption 100.0000		265,934	265,934	265,934	265,934						265,934				8,277	02/25/2033
90931G-AA-7	United Airlines 2020-1 Class A Secured 5.875% 10/15/27		10/15/2023	Various		4,732,200	4,732,200	4,714,067	4,714,720		17,480		17,480		4,732,200				173,760	10/15/2027
90932L-AA-5	United Airlines 2015-1 Class A Secured 3.450% 06/01/29		12/01/2023	Various		386,826	386,826	412,524	202,399		(57,254)		(57,254)		386,826				6,673	06/01/2029
913017-BJ-7	RTX Corp Senior Unsecured 5.400% 05/01/35		06/14/2023	AMH - AmerUs Group Co.		503,578	500,000	684,220	659,747		(5,073)		(5,073)		654,675		(151,097)	(151,097)	16,725	05/01/2035
913017-CX-5	RTX Corp Senior Unsecured 4.625% 11/16/48		06/14/2023	AMH - AmerUs Group Co.		455,671	500,000	498,415	498,502		14		14		498,516		(42,844)	(42,844)	13,361	11/16/2048
91324P-DM-1	UnitedHealth Group Inc Senior Unsecured 3.500% 02/15/24		06/06/2023	ALRE - DFL Trust AAM		2,472,484	2,500,000	2,493,775	2,498,530		558		558		2,499,088		(26,604)	(26,604)	70,729	02/15/2024

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
91324P-DQ-2	UnitedHealth Group Inc Senior Unsecured 4.450% 12/15/48		06/14/2023	AMH - AmerUs Group Co.		446,827	500,000	497,950	498,094		18		18		498,111		(51,285)	(51,285)	11,063	12/15/2048
91403#-AA-6	UNIV OF IA ENERGY COLLABORATIV SR SECD NTS 3.620% 06/30/50		12/31/2023	Redemption 100.0000		328,271	328,271	328,271	328,271						328,271				7,316	06/30/2050
91412N-BC-3	University of Chicago/The BDS SER 2018C 4.003% 10/01/53		06/14/2023	AMH - AmerUs Group Co.		864,254	1,000,000	1,000,000	1,000,000						1,000,000		(135,746)	(135,746)	28,132	10/01/2053
918204-BC-1	VF Corp Senior Unsecured 2.950% 04/23/30		06/14/2023	AMH - AmerUs Group Co.		1,633,334	2,000,000	2,096,020	2,072,412		(4,284)		(4,284)		2,068,128		(434,794)	(434,794)	37,858	04/23/2030
91913Y-AE-0	Valero Energy Corp Senior Unsecured 7.500% 04/15/32		06/14/2023	AMH - AmerUs Group Co.		1,949,357	1,750,000	2,377,410	2,274,463		(21,671)		(21,671)		2,252,792		(303,435)	(303,435)	87,135	04/15/2032
91913Y-AL-4	Valero Energy Corp Senior Unsecured 6.625% 06/15/37		06/14/2023	AMH - AmerUs Group Co.		525,097	500,000	652,125	637,044		(3,184)		(3,184)		633,861		(108,763)	(108,763)	16,470	06/15/2037
91927#-AA-3	VALLEY 2016 LEASE-BACKED PT TR P/T CERTS 4.000% 01/15/43		12/15/2023	Redemption 100.0000		66,021	66,021	66,021	66,021						66,021				1,450	01/15/2043
919794-AE-7	Valley National Bancorp Subordinated 3.000% 06/15/31		12/27/2023	Various		6,703,480	8,000,000	8,000,000	8,000,000						8,000,000		(1,296,520)	(1,296,520)	240,643	06/15/2031
92243R-AA-2	VCP RRL ABS I VCRRL 2021-1A A 2.152% 10/20/31		10/20/2023	Paydown		164,406	164,406	149,391	150,114		14,292		14,292		164,406				3,356	10/20/2031
92535V-AC-6	VERTICAL BRIDGE CC LLC VBTOW 2018-2A A 4.483% 11/15/48		09/15/2023	Paydown		2,898,333	2,898,333	2,898,213	2,897,512		822		822		2,898,333				97,002	11/15/2048
92535V-AC-6	VERTICAL BRIDGE CC LLC VBTOW 2018-2A A 4.483% 11/15/48		06/06/2023	ALRE - DFL Trust AAM		4,710,442	4,775,000	4,774,803	4,773,646		983		983		4,774,630		(64,188)	(64,188)	101,680	11/15/2048
92535V-AD-4	VERTICAL BRIDGE CC LLC VBTOW 2018-2A B 5.218% 11/15/48		09/15/2023	Paydown		3,000,000	3,000,000	2,999,871	2,999,005		995		995		3,000,000				117,840	11/15/2048
92535V-AE-2	VERTICAL BRIDGE CC LLC VBTOW 2018-2A C 6.195% 11/15/48		09/15/2023	Paydown		9,000,000	9,000,000	8,999,785	8,996,469		3,531		3,531		9,000,000				419,711	11/15/2048
92838@-AA-1	VISTA RIDGE LLC SR SECD NTS 2.570% 10/14/49		12/31/2023	Various		125,491	125,491	125,491	93,634						125,491				1,418	10/14/2049
928563-AG-0	VMware LLC Senior Unsecured 0.600% 08/15/23		08/15/2023	Maturity		3,000,000	3,000,000	2,996,850	2,999,034		966		966		3,000,000				18,000	08/15/2023
928563-AL-9	VMware LLC Senior Unsecured 2.200% 08/15/31		06/14/2023	AMH - AmerUs Group Co.		304,426	391,000	386,085	386,658		207		207		386,865		(82,439)	(82,439)	7,144	08/15/2031
929227-Y9-1	WaMu Mortgage Pass-Through Cer WAMU 2003-S3 3A2 5.500% 05/25/33		12/01/2023	Paydown		2,100	2,100	2,061	2,097		3		3		2,100				63	05/25/2033
92922F-3J-5	WaMu Mortgage Pass-Through Cer WAMU 2005-AR12 1A4 4.612% 10/25/35		12/01/2023	Paydown		97,385	97,385	94,756	95,127		2,258		2,258		97,385				2,411	10/25/2035
92922F-7P-7	WaMu Mortgage Pass-Through Cer WAMU 2005-AR17 A1A1 6.010% 12/25/45		12/26/2023	Paydown		56,324	56,324	54,566	54,593		1,731		1,731		56,324				1,262	12/25/2045
92922F-8M-3	WaMu Mortgage Pass-Through Cer WAMU 2005-AR18 1A3A 5.034% 01/25/36		12/01/2023	Paydown		117,131	117,131	104,071	108,717		8,414		8,414		117,131				3,266	01/25/2036
92922F-EN-4	WaMu Mortgage Pass-Through Cer WAMU 2003-S9 A1 5.250% 10/25/33		12/01/2023	Paydown		12,474	12,474	12,209	12,253		221		221		12,474				346	10/25/2033
92922F-NL-8	WaMu Mortgage Pass-Through Cer WAMU 2004-AR3 B1 4.508% 06/25/34		12/01/2023	Paydown		45,462	45,462	43,954	44,211		1,250		1,250		45,462				808	06/25/2034
92922F-YJ-1	WaMu Mortgage Pass-Through Cer WAMU 2004-RP1 1F 5.840% 05/25/34		12/25/2023	Paydown		70,607	70,607	59,133	60,093		10,513		10,513		70,607				1,826	05/25/2034
92922F-ZF-8	WaMu Mortgage Pass-Through Cer WAMU 2004-AR12 A2A 6.250% 10/25/44		12/26/2023	Paydown		84,580	84,580	81,937	82,084		2,496		2,496		84,580				2,134	10/25/2044
92927X-AA-2	WaMu Mortgage Pass-Through Cer WAMU 2007-HY6 1A1 3.813% 06/25/37		12/01/2023	Paydown		82,556	80,021	77,929	83,797		(1,241)		(1,241)		82,556				1,816	06/25/2037
92984*-AA-5	WEC INFRASTRUCTURE WIND HLDG SR SECD NTS 2.750% 12/31/32		12/31/2023	Various		1,016,351	1,016,351	1,016,351	589,746						1,016,351				13,987	12/31/2032
92990G-AF-0	WaMu Mortgage Pass-Through Cer WAMU 2007-HY5 2A4 3.839% 05/25/37		12/01/2023	Paydown		125,521	130,585	120,398	132,632		(7,111)		(7,111)		125,521				2,378	05/25/2037
93002*-AA-1	WEC Infrastructure Wind Holdin SR SECD 6.380% 12/31/31		04/21/2023	NON-BROKER TRADE		26,448,742	25,600,000	25,600,000	25,600,000						25,600,000		848,742	848,742	562,574	12/31/2031
93002*-AA-1	WEC Infrastructure Wind Holdin SR SECD 6.380% 12/31/31		12/31/2023	Redemption 100.0000		1,812,240	1,812,240	1,812,240	1,812,240						1,812,240				84,495	12/31/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
93362F-AC-7	WaMu Mortgage Pass-Through Cer WAMU 2006-AR8 1A3 4.405% 08/25/46		12/01/2023	Paydown		180,436	179,643	172,682	176,360		4,076		4,076		180,436				9,568	08/25/2046
933637-AD-2	WaMu Mortgage Pass-Through Cer WAMU 2006-AR18 2A2 3.400% 01/25/37		12/01/2023	Paydown		203,257	220,362	215,625	221,890		(18,633)		(18,633)		203,257				2,594	01/25/2037
933638-AA-6	WaMu Mortgage Pass-Through Cer WAMU 2006-AR19 1A 5.798% 01/25/47		12/01/2023	Paydown		406,674	373,360	364,018	370,309		36,365		36,365		406,674				7,042	01/25/2047
93363C-AA-7	WaMu Mortgage Pass-Through Cer WAMU 2006-AR7 1A 5.992% 07/25/46		12/01/2023	Paydown		399,839	451,973	451,973	451,973		(52,134)		(52,134)		399,839				7,957	07/25/2046
93363C-AB-5	WaMu Mortgage Pass-Through Cer WAMU 2006-AR7 2A 6.038% 07/25/46		12/01/2023	Paydown		115,272	108,321	96,677	106,725		8,547		8,547		115,272				3,690	07/25/2046
93363C-AC-3	WaMu Mortgage Pass-Through Cer WAMU 2006-AR7 3A 5.977% 07/25/46		12/01/2023	Paydown		272,657	272,657	241,062	245,368		27,289		27,289		272,657				6,730	07/25/2046
93363D-AA-5	WaMu Mortgage Pass-Through Cer WAMU 2006-AR9 1A 6.012% 08/25/46		12/01/2023	Paydown		98,558	87,446	81,751	88,320		10,238		10,238		98,558				(1,729)	08/25/2046
93363N-AA-3	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 1A1 4.489% 10/25/36		12/01/2023	Paydown		33,708	34,511	33,907	36,059		(2,350)		(2,350)		33,708				755	10/25/2036
93363N-AC-9	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 1A3 4.489% 10/25/36		12/01/2023	Paydown		5,405	5,534	5,285	5,835		(430)		(430)		5,405				121	10/25/2036
93363N-AF-2	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 2A1 3.916% 10/25/36		12/01/2023	Paydown		120,379	124,613	119,995	122,092		(1,713)		(1,713)		120,379				2,132	10/25/2036
93363P-AA-8	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 1A1 4.019% 11/25/36		12/01/2023	Paydown		121,563	106,653	102,521	113,460		8,103		8,103		121,563				1,758	11/25/2036
93363P-AK-6	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 2A3 4.038% 11/25/36		12/01/2023	Paydown		35,889	36,155	34,709	37,337		(1,448)		(1,448)		35,889				699	11/25/2036
93364A-AB-8	WaMu Mortgage Pass-Through Cer WAMU 2007-OA3 2A 5.782% 04/25/47		12/01/2023	Paydown		282,431	258,830	234,128	254,935		27,495		27,495		282,431				5,578	04/25/2047
93934F-HC-9	Washington Mutual Mortgage Pas WMALT 2005-AR1 A1A 5.990% 12/25/35		12/26/2023	Paydown		71,131	71,131	66,330	67,229		3,902		3,902		71,131				1,597	12/25/2035
93934F-JQ-6	Washington Mutual Mortgage Pas WMALT 2006-AR1 A1A 5.970% 02/25/36		12/26/2023	Paydown		77,785	103,726	89,140	98,859		(21,075)		(21,075)		77,785				3,256	02/25/2036
93934F-KP-6	Washington Mutual Mortgage Pas WMALT 2006-1 3A2 5.750% 02/25/36		12/01/2023	Paydown		24,530	29,077	28,536	33,006		(8,476)		(8,476)		24,530				(942)	02/25/2036
93934F-MN-9	Washington Mutual Mortgage Pas WMALT 2006-AR2 A1A 5.998% 04/25/46		12/01/2023	Paydown		316,877	328,829	277,881	305,933		10,944		10,944		316,877				5,311	04/25/2046
93935H-AJ-6	Washington Mutual Mortgage Pas WMALT 2006-7 A6 4.050% 09/25/36		12/01/2023	Paydown		157,356	157,356	55,605	54,157		103,199		103,199		157,356				1,060	09/25/2036
93936M-AA-3	Washington Mutual Mortgage Pas WMALT 2007-OA4 A1A 5.818% 04/25/47		12/01/2023	Paydown		1,139,128	969,162	892,389	956,751		182,377		182,377		1,139,128				24,224	04/25/2047
94108F-AA-8	WAT 2021-A WAT 2021-A A 7.676% 02/18/31		12/15/2023	Various		2,355,952	2,355,952	2,355,952	2,355,952						233,952				82,833	02/18/2031
94108F-AB-6	WAT 2021-A WAT 2021-A B 8.526% 02/18/31		12/15/2023	Various		665,697	665,697	665,697	665,697						665,697				25,262	02/18/2031
94108F-AC-4	WAT 2021-A WAT 2021-A C 10.226% 02/18/31		12/15/2023	Various		1,286,026	1,286,026	1,286,026	1,286,026						1,286,026				58,229	02/18/2031
94353W-AA-3	WAVE 2017-1 Trust WAAV 2017-1A A 3.844% 11/15/42		12/15/2023	Paydown		281,709	282,132	281,957	281,864		(155)		(155)		281,709				6,985	11/15/2042
94353W-AB-1	WAVE 2017-1 Trust WAAV 2017-1A B 5.682% 11/15/42		08/18/2023	Various		1,498,831	2,584,191	2,584,161	2,583,838		122		122		2,583,959		(1,085,128)	(1,085,128)	100,744	11/15/2042
94974B-GA-2	Wells Fargo & Co Senior Unsecured 3.300% 09/09/24		06/14/2023	AMH - AmerUs Group Co.		4,924,534	5,061,000	4,901,801	5,014,391		12,211		12,211		5,026,602		(102,069)	(102,069)	127,579	09/09/2024
949789-AA-9	Wells Fargo Mortgage Backed Se WFMBS 2006-AR19 A1 6.355% 12/25/36		12/01/2023	Paydown		127,281	165,358	143,696	143,850		(16,569)		(16,569)		127,281				3,965	12/25/2036
94983J-AG-7	Wells Fargo Mortgage Backed Se WFMBS 2006-AR1 2A5 5.120% 03/25/36		12/01/2023	Paydown		73,164	98,391	92,751	95,074		(20,506)	1,404	(21,910)		73,164				2,332	03/25/2036
94983R-AD-6	Wells Fargo Mortgage Backed Se WFMBS 2006-AR5 2A1 4.674% 04/25/36		12/01/2023	Paydown		213,318	214,318	207,075	212,761		558		558		213,318				4,753	04/25/2036
94984D-AB-0	Wells Fargo Mortgage Backed Se WFMBS 2006-AR13 A2 6.237% 09/25/36		12/01/2023	Paydown		197,164	201,663	193,451	200,337		(3,172)		(3,172)		197,164				5,507	09/25/2036

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
94984G-AA-5	Wells Fargo Mortgage Backed Se WFMBS 2006-AR12 1A1 7.944% 09/25/36		12/01/2023	Paydown		106,631	126,875	106,449	106,880		(249)		(249)		106,631				2,665	09/25/2036
94984N-AA-0	Wells Fargo Mortgage Backed Se WFMBS 2006-AR16 A1 6.240% 10/25/36		12/01/2023	Paydown		76,164	109,181	109,796	112,965		(29,503)	7,298	(36,801)		76,164				4,886	10/25/2036
94987X-AJ-6	Wells Fargo Mortgage Loan 2011 WFMLT 2011-RR4 2A2 3.688% 06/27/36		12/01/2023	Paydown		120,841	120,841	105,639	102,352		18,489		18,489		120,841				2,746	06/27/2036
94989Y-BC-6	Wells Fargo Commercial Mortgag WFCM 2016-C32 XA 1.363% 01/15/59		12/01/2023	Paydown				106,813	77,587		(77,587)		(77,587)						14,954	01/15/2059
95000T-BV-7	Wells Fargo Commercial Mortgag WFCM 2017-RB1 XA 1.352% 03/15/50		12/01/2023	Paydown				7,696	6,431		(6,431)		(6,431)						921	03/15/2050
95040Q-AF-1	Welltower OP LLC Senior Unsecured 4.950% 09/01/48		06/14/2023	AMH - AmerUs Group Co.		878,908	1,000,000	995,790	996,114		35		35		996,149		(117,240)	(117,240)	38,913	09/01/2048
95058X-AE-8	Wendy's Funding LLC WEN 2018-1A A2II 3.884% 03/15/48		12/15/2023	Paydown		65,838	65,838	65,070	65,396		442		442		65,838				1,601	03/15/2048
95058X-AH-1	Wendy's Funding LLC WEN 2019-1A A2II 4.080% 06/15/49		12/15/2023	Paydown		58,455	58,455	58,455	58,455						58,455				1,581	06/15/2049
957638-AD-1	WESTERN ALLIANCE BANCORP Subordinated 3.000% 06/15/31		12/08/2023	Bank of America		1,096,310	1,384,000	1,384,000	1,384,000						1,384,000		(287,690)	(287,690)	38,614	06/15/2031
958254-AD-6	Western Midstream Operating LP Senior Unsecured 5.450% 04/01/44		06/14/2023	Various		4,593,602	5,500,000	5,842,422	5,813,493		(3,976)		(3,976)		5,809,518		(1,215,916)	(1,215,916)	210,658	04/01/2044
969457-BY-5	Williams Cos Inc/The Senior Unsecured 2.600% 03/15/31		06/14/2023	AMH - AmerUs Group Co.		5,861,593	7,143,000	7,116,642	7,120,988		1,095		1,095		7,122,083		(1,260,490)	(1,260,490)	138,773	03/15/2031
96950F-AM-6	Williams Cos Inc/The Senior Unsecured 4.300% 03/04/24		11/03/2023	ALRe Corporate AAM		597,468	600,000	622,002	611,575		(10,484)		(10,484)		601,091		(3,622)	(3,622)	30,028	03/04/2024
97263B-AA-1	Wilton Re Finance LLC Senior Unsecured 9.485% 03/30/33		03/30/2023	Call 100.0000		3,000,000	3,000,000	3,101,110	3,005,603		(5,603)		(5,603)		3,000,000				88,125	03/30/2033
974153-AB-4	Wingstop Funding LLC WSTOP 2020-1A A2 2.841% 12/05/50		06/05/2023	Paydown		53,500	53,500	53,561	53,653		(153)		(153)		53,500				570	12/05/2050
976657-AH-9	WEC Energy Group Inc Junior Subordinated 7.754% 05/15/67		05/30/2023	AAIA NonModco AAM		798,762	984,000	793,350	794,242		(69)		(69)		794,173		4,589	4,589	36,923	05/15/2067
97770*-AA-2	Wolf Entertainment Funding LLC Wolf Entertainment TV Rev Sec 2.990% 05/20/45		11/20/2023	Paydown		5,330,781	5,330,781	5,330,781	5,330,781						5,330,781				97,737	05/20/2045
98919V-AA-3	Zayo Group Holdings Inc Senior Secured 4.000% 03/01/27		08/14/2023	Various		3,025,000	4,000,000	3,998,750	3,999,173		115		115		3,999,288		(974,288)	(974,288)	153,333	03/01/2027
G0061@-AA-5	Absolute 2020-1 Ltd ABSOLUTE 2020-1 2.950% 09/20/25		12/20/2023	Paydown		7,637,312	7,637,312	7,637,312	7,637,312						7,637,312				135,891	09/20/2025
G0061@-AB-3	Absolute 2020-1 Ltd ABSOLUTE 2020-1 5.200% 09/20/25		12/20/2023	Paydown		6,679,081	6,679,081	6,679,081	6,679,081						6,679,081				207,988	09/20/2025
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC ADNOC ADNOC 3.800% 09/30/45		09/30/2023	Paydown		7,385,443	7,385,443	7,315,766	7,388,642		(3,199)		(3,199)		7,385,443				108,776	09/30/2045
G4301U-AF-1	Harbour Aircraft Investments L HAIL 2017-1 A 4.000% 11/15/37		12/15/2023	Paydown		2,529,765	2,529,765	2,513,607	2,525,424		4,341		4,341		2,529,765				80,127	11/15/2037
G5814#-AA-2	MARI JONE LTD SR SECD NTS SER A 5.580% 06/30/31		12/31/2023	Redemption 100.0000		207,714	207,714	207,714	207,714						207,714				7,339	06/30/2031
G5814#-AB-0	MARI BOYLE LTD SR SECD NTS SER B 5.580% 06/30/31		12/31/2023	Redemption 100.0000		207,714	207,714	207,714	207,714						207,714				6,600	06/30/2031
L0808#-AD-9	BEACON FINCO SARL SECD NTS SER C 3.290% 06/25/34		12/29/2023	Redemption 100.0000		445,235	445,235	441,105	423,043					18,062	445,235	4,130		4,130	10,856	06/25/2034
N5276#-AA-5	LITTELFUSE NETHERLAND CV GTD SR NTS SER A 1.140% 12/08/23		12/08/2023	Maturity		8,959,896	8,959,896	9,564,151	8,863,504		21,771		21,771	803,315	8,959,896	(728,694)		(728,694)	101,665	12/08/2023
R2000#-AA-1	BUGSERTJENESTE AS SR SECD NTS 2.750% 08/05/27		12/31/2023	Redemption 100.0000		1,056,979	1,056,979	1,038,204	1,042,633					(4,430)	1,056,979	18,776		18,776	18,237	08/05/2027
013716-AU-9	Rio Tinto Alcan Inc Senior Unsecured 6.125% 12/15/33	A	06/14/2023	AMH - AmerUs Group Co.		2,263,956	2,103,000	2,520,172	2,430,736		(10,712)		(10,712)		2,420,024		(156,068)	(156,068)	64,047	12/15/2033
06368D-H7-2	Bank of Montreal Subordinated 3.088% 01/10/37	A	06/14/2023	AMH - AmerUs Group Co.		2,339,619	3,000,000	3,000,000	3,000,000						3,000,000		(660,381)	(660,381)	85,949	01/10/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
06368F-AA-7	Bank of Montreal Senior Unsecured 0.400% 09/15/23	A	09/15/2023	Various		22,000,000	22,000,000	21,981,520	21,993,463		6,537		6,537		22,000,000				88,000	09/15/2023
136375-BD-3	Canadian National Railway Co Senior Unsecured 6.900% 07/15/28	A	11/03/2023	ALRe Corporate AAM		2,665,879	2,500,000	2,811,425	2,627,722		(16,866)		(16,866)		2,610,855		55,023	55,023	224,250	07/15/2028
136375-BQ-4	Canadian National Railway Co Senior Unsecured 6.375% 11/15/37	A	06/14/2023	AMH - AmerUs Group Co.		678,327	609,000	789,453	762,358		(3,431)		(3,431)		758,926		(80,599)	(80,599)	22,539	11/15/2037
136375-DC-3	Canadian National Railway Co Senior Unsecured 3.850% 08/05/32	A	01/31/2023	Various		13,963,597	14,500,000	13,901,489	13,903,313		4,660		4,660		13,907,972		55,625	55,625	273,956	08/05/2032
29250N-AF-2	Enbridge Inc Senior Unsecured 4.000% 10/01/23	A	10/01/2023	Various		19,000,000	19,000,000	18,940,710	18,935,813		64,187		64,187		19,000,000				760,000	10/01/2023
66980C-AA-6	NOUVELLE AUTOROUTE 30 FINANCEM SR SECD BDS SER A 4.115% 06/30/42		12/29/2023	Redemption 100.0000		45,321	45,321	46,179	44,347					1,832	45,321	(858)		(858)	1,361	06/30/2042
66980C-AC-2	NOUVELLE AUTOROUTE 30 FINANCEM SR SECD BDS SER C 3.750% 03/31/33		09/30/2023	Redemption 100.0000		219,450	219,450	228,114	219,082					9,032	219,450	(8,664)		(8,664)	6,082	03/31/2033
89346D-AE-7	TransAlta Corp Senior Unsecured 6.500% 03/15/40	A	06/14/2023	AMH - AmerUs Group Co.		1,871,891	2,000,000	2,024,960	2,022,770		(337)		(337)		2,022,433		(150,542)	(150,542)	97,139	03/15/2040
89352H-AD-1	TransCanada PipeLines Ltd Senior Unsecured 6.200% 10/15/37	A	06/14/2023	AMH - AmerUs Group Co.		255,204	250,000	296,628	289,356		(846)		(846)		288,510		(33,305)	(33,305)	10,290	10/15/2037
89352H-AM-1	TransCanada PipeLines Ltd Senior Unsecured 4.625% 03/01/34	A	06/14/2023	AMH - AmerUs Group Co.		907,981	1,000,000	978,830	983,059		526		526		983,585		(75,604)	(75,604)	36,358	03/01/2034
89352H-AX-7	TransCanada PipeLines Ltd Senior Unsecured 4.750% 05/15/38	A	06/14/2023	AMH - AmerUs Group Co.		1,780,862	2,000,000	2,063,520	2,053,559		(1,161)		(1,161)		2,052,398		(271,536)	(271,536)	55,153	05/15/2038
89356B-AC-2	Transcanada Trust Junior Subordinated 5.300% 03/15/77	A	06/14/2023	AMH - AmerUs Group Co.		876,850	1,000,000	954,531	955,156		61		61		955,217		(78,367)	(78,367)	39,603	03/15/2077
C4862#-AE-2	ISLAND TIMBERLANDS FINANCE COR SR SECD BDS SER 5 2.530% 08/27/27	A	01/03/2023	Tax Free Exchange		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				41,083	08/27/2027
000000-00-0	Indofood CBP Sukses Makmur Tbk Senior Unsecured 3.541% 04/27/32	D	10/26/2023	Tax Free Exchange		5,354,484	5,570,000	5,319,350	5,337,389		17,096		17,096		5,354,484				295,303	04/27/2032
050116-96-8	Brightwood Capital MM CLO 2022 Brightwood Capital MM CLO 2022 10.226% 12/31/32	D	02/24/2023	Tax Free Exchange		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				209,484	12/31/2032
00037Q-AE-9	AB BSL CLO 3 Ltd ABBSL 2021-3A C 7.778% 10/20/34	D	10/04/2023	AAIA Modco Catalina - AAM		944,086	959,405	959,405	959,405						959,405		(15,319)	(15,319)	65,517	10/20/2034
00119M-AG-4	AGL CLO 3 LTD AGL 2020-3A C 7.806% 01/15/33	D	09/06/2023	AAIA NonModco AAM		982,377	1,000,000	981,200	985,999		1,228		1,228		987,226		(4,849)	(4,849)	62,943	01/15/2033
00120D-AE-6	AGL CLO 17 Ltd AGL 2022-17A C 7.512% 01/21/35	D	08/04/2023	AAIA NonModco AAM		7,037,140	7,250,000	7,250,000	7,250,000						7,250,000		(212,860)	(212,860)	387,023	01/21/2035
001210-AG-8	AGL CLO 19 Ltd AGL 2022-19A C 8.912% 07/21/35	D	11/02/2023	USAA - AAIA NonModco AAM		904,975	900,000	900,000	900,000						900,000		4,975	4,975	94,394	07/21/2035
00131L-AK-1	AIA Group Ltd Subordinated 3.200% 09/16/40	D	06/14/2023	AMH - AmerUs Group Co.		381,372	500,000	499,195	499,263		14		14		499,278		(117,905)	(117,905)	11,911	09/16/2040
00192R-AJ-7	Ares XXXVR CLO Ltd ARES 2015-35RA C 7.556% 07/15/30	D	08/23/2023	Various		2,770,906	2,850,000	2,736,981	2,785,234		4,592		4,592		2,789,826		(18,920)	(18,920)	127,213	07/15/2030
00192R-AL-2	Ares XXXVR CLO Ltd ARES 2015-35RA D 8.656% 07/15/30	D	06/14/2023	AMH - AmerUs Group Co.		1,863,814	2,000,000	2,000,000	2,000,000						2,000,000		(136,186)	(136,186)	101,761	07/15/2030
00192W-AJ-6	Ares LXII CLO Ltd ARES 2021-62A D 8.740% 01/25/34	D	11/30/2023	Various		24,299,974	25,000,000	25,000,000	25,000,000						25,000,000		(700,026)	(700,026)	2,215,440	01/25/2034
00388W-AG-6	Abu Dhabi National Energy Co P Senior Unsecured 4.875% 04/23/30	D	02/28/2023	AARE Surplus AAM		3,040,075	3,000,000	2,998,650	2,999,087		17		17		2,999,104		40,971	40,971	50,781	04/23/2030
00774M-AC-9	AerCap Ireland Capital DAC / A Senior Unsecured 3.500% 01/15/25	D	05/30/2023	AAIA Modco AAM		4,771,640	5,000,000	4,776,200	4,778,811		43,035		43,035		4,821,847		(50,207)	(50,207)	153,125	01/15/2025
00774M-AP-0	AerCap Ireland Capital DAC / A Senior Unsecured 4.500% 09/15/23	D	06/29/2023	Various		9,991,000	9,991,000	9,927,557	9,976,083		10,424		10,424		9,986,506		4,494	4,494	354,681	09/15/2023
00774M-AP-0	AerCap Ireland Capital DAC / A Senior Unsecured 4.500% 09/15/23	D	09/15/2023	Various		2,509,000	2,509,000	2,493,068	2,505,254		3,746		3,746		2,509,000				112,905	09/15/2023
01448Q-AB-6	ALESCO Preferred Funding IV Lt ALESC 4A A2 6.352% 07/30/34	D	02/28/2023	AARE Surplus AAM		437,188	500,000	437,500	442,101		(425)		(425)		441,676		(4,489)	(4,489)	8,681	07/30/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
014498-AB-5	ALESCO Preferred Funding XIV L ALESC 14A A1 5.942% 09/23/37	D	12/26/2023	Paydown		72,563	72,563	65,352	66,118		6,444		6,444		72,563				4,133	09/23/2037
01449C-AA-8	ALESCO Preferred Funding VIII ALESC 8A A1A 5.992% 12/23/35	D	12/26/2023	Paydown		7,079	7,079	6,619	6,664		415		415		7,079				358	12/23/2035
01449C-AB-6	ALESCO Preferred Funding VIII ALESC 8A A1B 6.002% 12/23/35	D	12/26/2023	Paydown		7,310	7,310	6,835	6,881		429		429		7,310				370	12/23/2035
01450A-AA-8	ALESCO Preferred Funding XI Lt ALESC 11A A1A 5.952% 12/23/36	D	12/26/2023	Paydown		39,236	39,236	35,214	35,651		3,585		3,585		39,236				1,418	12/23/2036
01450A-AF-7	ALESCO Preferred Funding XI Lt ALESC 11A A1BF 5.952% 12/23/36	D	12/26/2023	Paydown		689,463	689,463	629,135	631,352		58,111		58,111		689,463				19,050	12/23/2036
01450A-AF-7	ALESCO Preferred Funding XI Lt ALESC 11A A1BF 5.952% 12/23/36	D	12/12/2023	FWD Japan - Trust		5,549,598	6,065,134	5,534,435	5,553,940		56,942		56,942		5,610,882		(61,284)	(61,284)	331,290	12/23/2036
01450D-AB-0	ALESCO Preferred Funding XII L ALESC 12A A1 5.976% 07/15/37	D	10/16/2023	Paydown		1,163,494	1,163,494	1,057,325	1,067,296		96,197		96,197		1,163,494				58,221	07/15/2037
01450G-AA-5	Alesco Preferred Funding XVI L ALESC 16A A 5.942% 03/23/38	D	12/26/2023	Paydown		470,001	470,001	400,970	403,671		66,330		66,330		470,001				23,395	03/23/2038
01450N-AA-0	Alesco Preferred Funding XVII ALESC 17A A1 6.372% 09/23/38	D	12/23/2023	Paydown		104,702	104,702	97,164	97,595		7,107		7,107		104,702				6,431	09/23/2038
01538T-AA-3	Alfa Desarrollo SpA Senior Secured 4.550% 09/27/51	D	09/27/2023	Redemption 100.0000		15,718	15,718	15,718	15,718						15,718				537	09/27/2051
01751A-AG-1	Allegro CLO XIV Ltd ALLEG 2021-2A C 7.806% 10/15/34	D	10/04/2023	AAIA Modco Catalina - AAM		529,202	537,848	537,848	537,848						537,848		(8,646)	(8,646)	37,083	10/15/2034
01751E-AG-3	Allegro CLO II-S Ltd ALLEG 2014-1RA B 7.824% 10/21/28	D	06/06/2023	ALRE - DFL Trust AAM		979,032	1,000,000	975,700	988,983		1,242		1,242		990,225		(11,193)	(11,193)	43,280	10/21/2028
03328L-AG-7	Anchorage Capital CLO 4-R Ltd ANCHC 2014-4RA D 8.252% 01/28/31	D	08/04/2023	Various		3,654,820	4,000,000	3,910,350	3,921,861		6,283		6,283		3,928,144		(273,324)	(273,324)	197,552	01/28/2031
03328Y-AJ-3	ANCHORAGE CAPITAL CLO 1-R LTD ANCHC 2018-1RA D 8.356% 04/13/31	D	08/04/2023	AAIA NonModco AAM		1,900,118	2,000,000	2,000,000	2,000,000						2,000,000		(99,882)	(99,882)	121,765	04/13/2031
033292-AU-7	Anchorage Capital CLO 2013-1 L ANCHC 2013-1A BR 7.806% 10/13/30	D	08/23/2023	AAIA Modco Catalina - AAM		2,984,274	3,000,000	3,007,932	3,005,809		(839)		(839)		3,004,970		(20,696)	(20,696)	181,339	10/13/2030
033292-AW-3	Anchorage Capital CLO 2013-1 L ANCHC 2013-1A CR 8.856% 10/13/30	D	06/14/2023	AMH - AmerUs Group Co.		957,964	1,000,000	970,000	980,725		1,523		1,523		982,248		(24,284)	(24,284)	52,824	10/13/2030
03329K-BE-2	Anchorage Capital CLO 8 Ltd ANCHC 2016-8A CR2 8.049% 10/27/34	D	08/23/2023	AAIA Modco Catalina - AAM		2,559,324	2,616,559	2,619,254	2,605,103		710		710		2,605,813		(46,488)	(46,488)	158,993	10/27/2034
03331K-AE-9	Anchorage Capital CLO 21 Ltd ANCHC 2021-21A C 8.078% 10/20/34	D	10/04/2023	AAIA Modco Catalina - AAM		2,861,559	2,907,288	2,907,288	2,907,288						2,907,288		(45,729)	(45,729)	206,991	10/20/2034
03332P-AG-2	Anchorage Capital Clo 17 Ltd ANCHC 2021-17A C 7.906% 07/15/34	D	10/04/2023	AAIA Modco Catalina - AAM		1,721,388	1,748,007	1,748,007	1,748,007						1,748,007		(26,619)	(26,619)	122,230	07/15/2034
034863-BA-7	Anglo American Capital PLC Senior Unsecured 2.875% 03/17/31	D	06/14/2023	AMH - AmerUs Group Co.		2,473,460	3,000,000	2,992,500	2,993,689		311		311		2,993,999		(520,539)	(520,539)	63,969	03/17/2031
03664T-AJ-6	Antares CLO 2019-1 LTD ANTR 2019-1A D 10.328% 07/20/31	D	06/14/2023	AMH - AmerUs Group Co.		950,177	1,000,000	999,500	1,001,111		(102)		(102)		1,001,008		(50,831)	(50,831)	61,495	07/20/2031
03754W-AJ-0	JFIN CLO 2016 Ltd JFIN 2016-1A CR 8.049% 10/27/28	D	09/19/2023	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				333,890	10/27/2028
03755H-AJ-2	Apex Credit Clo 2018-I Ltd APEXC 2018-1A C 7.590% 04/25/31	D	02/13/2023	AAIA Modco AAM		2,128,546	2,225,000	2,161,730	2,169,794		1,194		1,194		2,170,988		(42,442)	(42,442)	43,818	04/25/2031
03755H-AL-7	Apex Credit Clo 2018-I Ltd APEXC 2018-1A D 8.590% 04/25/31	D	06/14/2023	AMH - AmerUs Group Co.		882,289	1,000,000	1,000,000	1,000,000						1,000,000		(117,711)	(117,711)	49,492	04/25/2031
03763Y-BQ-8	Apidos CLO XI APID 2012-11A CR3 7.665% 04/17/34	D	10/04/2023	AAIA Modco Catalina - AAM		717,304	726,822	726,095	725,658		113		113		725,771		(8,467)	(8,467)	49,047	04/17/2034
04015N-AL-8	Ares XXXVII CLO Ltd ARES 2015-4A CR 8.306% 10/15/30	D	06/14/2023	AMH - AmerUs Group Co.		1,594,413	1,750,000	1,627,500	1,675,388		4,529		4,529		1,679,916		(85,504)	(85,504)	84,957	10/15/2030
04017F-AG-4	Ares XLVIII CLO Ltd ARES 2018-48A C 7.478% 07/20/30	D	05/17/2023	AAIA Modco Catalina - AAM		1,910,490	2,000,000	1,899,890	1,937,314		3,407		3,407		1,940,722		(30,232)	(30,232)	74,498	07/20/2030
04017J-AG-6	Ares XLIX CLO Ltd ARES 2018-49A C 7.628% 07/22/30	D	08/23/2023	Various		2,940,615	3,000,000	2,897,454	2,934,922		6,397		6,397		2,941,319		(704)	(704)	172,522	07/22/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
04623T-AG-0	ASSURANT CLO LTD MORGN 2018-2A D 8.528% 04/20/31	D	08/04/2023	AAIA NonModco AAM		3,818,940	4,000,000	3,957,956	3,962,851		3,488		3,488		3,966,339		(147,399)	(147,399)	245,047	04/20/2031
04942U-AJ-5	Atlas Senior Loan Fund XII Ltd ATCLO 2018-12A C 8.030% 10/24/31	D	02/28/2023	AAIA NonModco AAM		3,828,280	4,000,000	3,930,160	3,939,395		1,796		1,796		3,941,191		(112,911)	(112,911)	96,377	10/24/2031
04942V-AS-3	Atlas Senior Loan Fund XIII ATCLO 2019-13A D 9.784% 04/22/31	D	06/14/2023	AMH - AmerUs Group Co.		1,899,902	2,000,000	1,980,000	1,983,169		1,268		1,268		1,984,437		(84,535)	(84,535)	114,348	04/22/2031
04943A-AG-4	Atlas Senior Loan Fund Ltd ATCLO 2017-8A C 8.206% 01/16/30	D	08/23/2023	AAIA Modco Catalina - AAM		1,717,693	1,750,000	1,750,831	1,750,313		(133)		(133)		1,750,180		(32,487)	(32,487)	110,924	01/16/2030
04965L-AL-2	Atrium XIV LLC ATRM 14A C 7.606% 08/23/30	D	02/13/2023	Various		1,946,090	2,000,000	1,970,336	1,979,661		577		577		1,980,238		(34,148)	(34,148)	40,985	08/23/2030
05071T-AC-3	AUDAX SENIOR DEBT CLO II LLC AUDAX 2019-2A B 9.624% 10/22/29	C	06/02/2023	AANY PRT COM NM PR AAM		974,358	1,000,000	1,000,000	1,000,000						1,000,000		(25,642)	(25,642)	53,064	10/22/2029
05256L-AB-9	AUSTRALIA PACIFIC LNG PROCESSI SR SECD NTS 4.820% 09/30/30	D	09/30/2023	Redemption 100.0000		405,000	405,000	405,000	405,000						405,000				19,521	09/30/2030
05330K-AA-3	Autopistas Metropolitanas de P SR SECD NTS 6.750% 06/30/35	D	06/30/2023	Redemption 100.0000		100,000	100,000	100,000	100,000						100,000				2,531	06/30/2035
05330K-AA-3	Autopistas Metropolitanas de P SR SECD NTS 6.750% 06/30/35	D	09/06/2023	AAIA NonModco AAM		4,069,029	4,082,500	4,082,500	4,082,500						4,082,500		(13,471)	(13,471)	188,305	06/30/2035
05533U-AG-3	BBVA Bancomer SA/Texas Subordinated 5.875% 09/13/34	D	06/14/2023	AMH - AmerUs Group Co.		901,000	1,000,000	1,000,000	1,000,000						1,000,000		(99,000)	(99,000)	44,226	09/13/2034
05537G-AD-7	Banco BBVA Peru SA Subordinated 5.250% 09/22/29	D	02/08/2023	ALRE - DFL Trust AAM		978,040	1,000,000	980,000	988,555		145		145		988,700		(10,660)	(10,660)	19,833	09/22/2029
05541V-AF-3	BG Energy Capital PLC Senior Unsecured 5.125% 10/15/41	D	06/14/2023	AMH - AmerUs Group Co.		4,646,635	5,000,000	5,588,100	5,514,117		(8,150)		(8,150)		5,505,967		(859,332)	(859,332)	170,122	10/15/2041
05551C-AA-3	Bib Central American Card Rece Senior Unsecured 3.500% 01/07/30	D	10/27/2023	Redemption 100.0000		275,357	275,357	275,357	275,357						275,357				9,637	01/07/2030
05553M-AE-1	BCRED BSL CLO 2021-1, LLC BCRED 2021-1A C 7.828% 07/20/34	D	10/04/2023	AAIA Modco Catalina - AAM		1,305,811	1,308,280	1,308,280	1,308,280						1,308,280		(2,469)	(2,469)	89,975	07/20/2034
05553V-AG-6	BCRED BSL CLO 2021-2 Ltd BCRED 2021-2A D 8.828% 10/20/34	D	10/04/2023	Various		19,684,500	20,000,000	20,000,000	20,000,000						20,000,000		(315,500)	(315,500)	1,569,344	10/20/2034
05765X-AG-6	Balboa Bay Loan Funding 2021-1 BOBA 2021-1A C 7.728% 07/20/34	D	08/23/2023	AAIA Modco Catalina - AAM		1,569,151	1,599,008	1,599,008	1,599,008						1,599,008		(29,857)	(29,857)	94,170	07/20/2034
05875Y-AE-6	Ballyrock CLO 18 Ltd BALLY 2021-18A B 7.706% 01/15/35	D	10/04/2023	AAIA Modco Catalina - AAM		3,312,062	3,357,918	3,357,918	3,357,918						3,357,918		(45,856)	(45,856)	228,237	01/15/2035
05969B-AC-7	Banco Santander Mexico SA Inst Subordinated 7.525% 10/01/28	D	02/28/2023	AARE Surplus AAM		4,564,735	4,570,000	4,896,825	4,656,997		(18,163)		(18,163)		4,638,834		(74,099)	(74,099)	111,032	10/01/2028
06760G-AC-5	Barings CLO Ltd 2018-I BABSN 2018-1A B 7.406% 04/15/31	D	10/24/2023	AAIA Modco Catalina - AAM		2,441,003	2,500,000	2,500,000	2,500,000						2,500,000		(58,998)	(58,998)	172,806	04/15/2031
06761V-AL-1	Barings Clo Ltd 2019-IV BABSN 2019-4A D 10.056% 01/15/33	D	11/02/2023	Various		3,491,708	3,500,000	3,502,732	3,501,627		(119)		(119)		3,501,508		(9,800)	(9,800)	229,616	01/15/2033
07378W-AU-2	Bean Creek CLO Ltd BCRK 2015-1A CR 7.577% 04/20/31	D	02/28/2023	AAIA NonModco AAM		2,410,113	2,500,000	2,480,378	2,482,922		660		660		2,483,582		(73,470)	(73,470)	57,411	04/20/2031
08179L-AG-6	Benefit Street Partners CLO XI BSP 2018-14A C 7.428% 04/20/31	D	11/30/2023	AAIA Modco Catalina - AAM		3,425,503	3,500,000	3,500,000	3,500,000						3,500,000		(74,498)	(74,498)	268,158	04/20/2031
08180X-AW-2	Benefit Street Partners CLO VI BSP 2015-8A CR 8.428% 01/20/31	D	06/14/2023	AMH - AmerUs Group Co.		902,880	1,000,000	1,000,000	1,000,000						1,000,000		(97,120)	(97,120)	48,987	01/20/2031
087598-AG-3	Bethpage Park CLO Ltd BETHP 2021-1A D 8.606% 10/15/36	D	11/17/2023	FWD Japan - Trust		8,371,704	8,800,000	8,800,000	8,800,000						8,800,000		(428,296)	(428,296)	774,185	10/15/2036
09204G-AC-3	Black Diamond Clo 2019-2 Ltd BLACK 2019-2A A2 7.824% 07/23/32	D	09/06/2023	AAIA NonModco AAM		994,046	1,000,000	1,000,000	1,000,000						1,000,000		(5,954)	(5,954)	62,217	07/23/2032
09204W-AC-8	Black Diamond CLO 2021-1 Ltd BLACK 2021-1A A2 7.574% 11/22/34	D	11/02/2023	Various		8,844,432	9,000,000	9,000,000	9,000,000						9,000,000		(155,568)	(155,568)	441,256	11/22/2034
09204W-AE-4	Black Diamond CLO 2021-1 Ltd BLACK 2021-1A C 9.574% 11/22/34	D	11/17/2023	FWD Japan - Trust		11,503,812	12,000,000	11,970,000	11,982,159		1,239		1,239		11,983,398		(479,586)	(479,586)	1,169,822	11/22/2034
10949Y-AB-4	Brightwood Capital Fund III LL BWCF 2021-1RA LO 8.055% 04/15/28	D	07/17/2023	Paydown		5,188,848	5,188,848	5,188,848	5,188,848						5,188,848				109,811	04/15/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
10949Y-AB-4	Brightwood Capital Fund III LL BWCF 2021-1RA LO 8.055% 04/15/28	D	07/03/2023	Various		14,780,305	14,780,305	14,780,305	14,780,305						14,780,305				711,042	04/15/2028
11124T-AQ-7	Broad River Bsl Funding Clo Lt BDRVR 2020-1A DR 8.778% 07/20/34	D	11/17/2023	FWD Japan - Trust		9,097,352	9,500,000	9,500,000	9,500,000						9,500,000		(402,648)	(402,648)	849,322	07/20/2034
114521-AN-7	Brookside Mill CLO Ltd 2013-1 BSMC 2013-1A CR 7.464% 01/17/28	D	02/13/2023	Paydown		1,603,000	1,603,000	1,581,868	1,594,831		8,169		8,169		1,603,000				32,010	01/17/2028
114521-AP-2	Brookside Mill CLO Ltd 2013-1 BSMC 2013-1A DR 8.314% 01/17/28	D	02/13/2023	Paydown		5,800,000	5,800,000	5,789,759	5,793,229		6,771		6,771		5,800,000				132,115	01/17/2028
11778B-AB-8	Sky Group Finance Ltd Senior Unsecured 6.500% 10/15/35	D	06/14/2023	AMH - AmerUs Group Co.		555,136	512,000	630,866	608,160		(2,544)		(2,544)		605,616		(50,480)	(50,480)	22,094	10/15/2035
12481H-AU-9	CBAM 2017-3 Ltd CBAM 2017-3A CR 8.115% 07/17/34	D	08/23/2023	Various		7,414,831	7,600,000	7,617,632	7,615,993		(837)		(837)		7,615,156		(200,325)	(200,325)	391,499	07/17/2034
12548J-AJ-1	CIFC Funding 2017-III Ltd CIFC 2017-3A C 9.328% 07/20/30	D	02/28/2023	AARE Surplus AAM		1,337,360	1,400,000	1,340,500	1,363,478		1,066		1,066		1,364,544		(27,184)	(27,184)	41,065	07/20/2030
12549A-AQ-3	CIFC Funding 2013-I Ltd CIFC 2013-1A BR 8.056% 07/16/30	D	10/04/2023	AAIA Modco Catalina - AAM		7,557,320	7,650,000	7,686,054	7,677,188		(3,729)		(3,729)		7,673,459		(116,138)	(116,138)	546,149	07/16/2030
12551R-AG-3	CIFC Funding 2018-I Ltd CIFC 2018-1A D 8.307% 04/18/31	D	06/14/2023	AMH - AmerUs Group Co.		1,663,303	1,800,000	1,791,643	1,793,822		434		434		1,794,256		(130,953)	(130,953)	87,531	04/18/2031
12551Y-AE-3	CIFC Funding 2018-III Ltd CIFC 2018-3A C 7.557% 07/18/31	D	02/28/2023	AAIA NonModco AAM		1,444,676	1,500,000	1,484,712	1,486,852		484		484		1,487,336		(42,660)	(42,660)	34,792	07/18/2031
12552M-AJ-7	CIFC Funding 2013-III-R Ltd CIFC 2013-3RA C 8.560% 04/24/31	D	06/14/2023	AMH - AmerUs Group Co.		12,286,703	13,000,000	12,997,777	12,995,394		287		287		12,995,680		(708,977)	(708,977)	641,286	04/24/2031
12563E-AE-3	CIFC Funding 2021-I Ltd CIFC 2021-1A C 7.440% 04/25/33	D	08/23/2023	AAIA Modco Catalina - AAM		2,852,414	2,900,000	2,884,050	2,888,212		1,074		1,074		2,889,286		(36,872)	(36,872)	162,655	04/25/2033
12643H-AM-2	CSMC Series 2010-3R Ltd CSMC 2010-3R 2A4 3.997% 12/26/36	D	12/01/2023	Paydown		1,229,293	1,229,293	1,206,779	1,207,155		22,137		22,137		1,229,293				28,078	12/26/2036
13875L-AS-7	Canyon Capital CLO 2014-1 Ltd CANYC 2014-1A BR 7.452% 01/30/31	D	05/17/2023	AAIA Modco Catalina - AAM		1,888,464	2,000,000	1,876,000	1,892,542		5,643		5,643		1,898,186		(9,722)	(9,722)	71,108	01/30/2031
13876L-AN-7	Canyon CLO 2020-1 Ltd CANYC 2020-1A CR 7.706% 07/15/34	D	11/30/2023	AAIA Modco Catalina - AAM		2,121,312	2,180,466	2,180,466	2,180,466						2,180,466		(59,154)	(59,154)	174,747	07/15/2034
13876N-AS-2	Canyon CLO 2020-2 Ltd CANYC 2020-2A CR 7.706% 10/15/34	D	10/04/2023	AAIA Modco Catalina - AAM		1,936,097	1,962,419	1,962,419	1,962,419						1,962,419		(26,322)	(26,322)	133,385	10/15/2034
13876N-AU-7	Canyon CLO 2020-2 Ltd CANYC 2020-2A DR 8.806% 10/15/34	D	11/17/2023	FWD Japan - Trust		8,638,182	9,000,000	9,000,000	9,000,000						9,000,000		(361,818)	(361,818)	811,731	10/15/2034
13887W-AN-0	Canyon Capital CLO 2019-2 Ltd CANYC 2019-2A CR 7.806% 10/15/34	D	10/04/2023	AAIA Modco Catalina - AAM		429,504	436,093	435,875	435,463		33		33		435,496		(5,992)	(5,992)	30,068	10/15/2034
14310K-AY-7	Carlyle Global Market Strategi CGMS 2013-4A CRR 7.406% 01/15/31	D	02/28/2023	AAIA NonModco AAM		4,676,607	4,875,000	4,819,596	4,826,056		1,805		1,805		4,827,861		(151,254)	(151,254)	110,043	01/15/2031
14315R-AG-6	CARLYLE US CLO 2018-4 LTD CGMS 2018-4A B 7.748% 01/20/31	D	08/23/2023	AAIA Modco Catalina - AAM		5,197,540	5,300,000	5,290,646	5,292,318		630		630		5,292,948		(95,407)	(95,407)	313,037	01/20/2031
14919B-AJ-5	Cathedral Lake V Ltd CATLK 2018-5A C 8.124% 10/21/30	D	10/04/2023	AAIA Modco Catalina - AAM		1,970,028	2,000,000	2,000,000	2,000,000						2,000,000		(29,972)	(29,972)	143,364	10/21/2030
15672R-AE-5	Cerberus Loan Funding XXIV LP CERB 2018-3A C 8.405% 07/15/30	D	06/02/2023	AANY PRT COM NM PR AAM		2,441,498	2,500,000	2,500,000	2,500,000						2,500,000		(58,503)	(58,503)	116,359	07/15/2030
15672R-AG-0	Cerberus Loan Funding XXIV LP CERB 2018-3A D 9.505% 07/15/30	D	06/14/2023	AMH - AmerUs Group Co.		3,775,380	4,000,000	4,000,000	4,000,000						4,000,000		(224,620)	(224,620)	226,188	07/15/2030
15673N-AA-1	Cerberus Loan Funding XXII LP CERB 2018-1A A 7.055% 04/15/30	D	06/13/2023	Paydown		2,000,000	2,000,000	1,952,400	1,959,026		40,974		40,974		2,000,000				80,058	04/15/2030
15673N-AG-8	Cerberus Loan Funding XXII LP CERB 2018-1A C 8.005% 04/15/30	D	06/13/2023	Paydown		2,500,000	2,500,000	2,488,696	2,490,906		9,094		9,094		2,500,000				115,839	04/15/2030
15673Y-AQ-2	Cerberus Loan Funding XXVI LP CERB 2019-1A BR 7.555% 04/15/31	D	03/22/2023	Paydown		17,000,000	17,000,000	17,000,000	17,000,000						17,000,000				462,021	04/15/2031
15674E-AA-0	Cerberus Loan Funding XXXI LP CERB 2021-1A A 7.156% 04/15/32	D	10/16/2023	Paydown		3,520,420	3,520,420	3,520,420	3,520,420						3,520,420				136,265	04/15/2032
15674E-AA-0	Cerberus Loan Funding XXXI LP CERB 2021-1A A 7.156% 04/15/32	D	11/02/2023	USAA - AAIA NonModco AAM		2,360,011	2,363,509	2,363,509	2,363,509						2,363,509		(3,498)	(3,498)	161,493	04/15/2032

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
15674E-AE-2	Cerberus Loan Funding XXXI LP CERB 2021-1A C 8.256% 04/15/32	D	11/17/2023	FWD Japan - Trust		12,746,695	13,000,000	13,000,000	13,000,000						13,000,000		(253,305)	(253,305)	1,093,254	04/15/2032
15674H-AA-3	Cerberus Loan Funding XXIX LP CERB 2020-2A A 7.556% 10/15/32	D	05/17/2023	AAIA Modco Catalina - AAM		30,011,418	30,250,000	30,286,693	30,271,517		(7,162)		(7,162)		30,264,355		(252,937)	(252,937)	1,148,835	10/15/2032
204429-AA-2	Cia Cervecerias Unidas SA Senior Unsecured 3.350% 01/19/32	D	06/14/2023	AMH - AmerUs Group Co.		1,979,279	2,315,000	2,312,083	2,312,320		116		116		2,312,436		(333,157)	(333,157)	70,013	01/19/2032
210314-AB-6	Consorcio Transmantaro SA Senior Unsecured 4.700% 04/16/34	D	06/14/2023	AMH - AmerUs Group Co.		214,020	232,000	232,000	232,000						232,000		(17,980)	(17,980)	7,209	04/16/2034
225433-AF-8	UBS Group AG Senior Unsecured 4.875% 05/15/45	D	06/12/2023	Tax Free Exchange		4,830,154	5,000,000	4,804,400	4,828,288		1,866		1,866		4,830,154				140,156	05/15/2045
225433-AR-2	UBS Group AG Senior Unsecured 4.550% 04/17/26	D	06/12/2023	Various		2,999,800	3,000,000	2,999,314	2,999,772		27		27		2,999,800				88,725	04/17/2026
22845J-AE-1	Crown Point CLO 11 Ltd CRNPT 2021-11A C 7.965% 01/17/34	D	08/23/2023	AAIA Modco Catalina - AAM		3,928,348	4,000,000	4,000,000	4,000,000						4,000,000		(71,652)	(71,652)	244,931	01/17/2034
22846M-AG-8	Crown Point CLO 7 Ltd CRNPT 2018-7A D 9.178% 10/20/31	D	06/14/2023	AMH - AmerUs Group Co.		927,055	1,000,000	1,000,000	1,000,000						1,000,000		(72,945)	(72,945)	53,925	10/20/2031
25255D-AG-5	Diameter Capital Clo 1 Ltd DCLO 2021-1A B 7.806% 07/15/36	D	10/04/2023	AAIA Modco Catalina - AAM		2,531,978	2,571,849	2,571,849	2,571,849						2,571,849		(39,871)	(39,871)	177,323	07/15/2036
25255G-AG-8	Diameter Credit Funding IV Ltd DCF 2021-4A D 5.290% 01/15/40	D	11/17/2023	FWD Japan - Trust		8,584,940	10,000,000	10,000,000	10,000,000						10,000,000		(1,415,060)	(1,415,060)	580,431	01/15/2040
26243E-AC-5	Dryden 53 CLO Ltd DRSLF 2017-53A C 7.356% 01/15/31	D	05/17/2023	AAIA Modco Catalina - AAM		2,153,837	2,250,000	2,135,903	2,180,220		4,141		4,141		2,184,361		(30,524)	(30,524)	83,010	01/15/2031
26245R-AG-5	Dryden 58 Clo Ltd DRSLF 2018-58A C 7.465% 07/17/31	D	08/23/2023	Various		4,103,665	4,200,000	4,055,753	4,109,073		9,092		9,092		4,118,166		(14,501)	(14,501)	239,485	07/17/2031
26250U-AS-4	Dryden XXVI Senior Loan Fund DRSLF 2013-26A BR 7.106% 04/15/29	D	10/04/2023	AAIA Modco Catalina - AAM		8,823,420	8,950,000	8,965,976	8,965,976						8,965,976		(142,556)	(142,556)	556,657	04/15/2029
26251L-AG-9	Dryden 64 CLO Ltd DRSLF 2018-64A C 7.407% 04/18/31	D	08/23/2023	Various		4,825,414	5,000,000	4,833,760	4,898,427		10,471		10,471		4,908,898		(83,484)	(83,484)	275,229	04/18/2031
26251L-AJ-3	Dryden 64 CLO Ltd DRSLF 2018-64A D 8.307% 04/18/31	D	09/06/2023	AAIA NonModco AAM		962,827	1,000,000	926,300	955,110		4,500		4,500		959,611		3,216	3,216	67,514	04/18/2031
26251Y-AJ-5	Dryden 65 CLO Ltd DRSLF 2018-65A D 8.757% 07/18/30	D	06/14/2023	AMH - AmerUs Group Co.		938,383	1,000,000	957,500	970,790		1,806		1,806		972,596		(34,213)	(34,213)	51,616	07/18/2030
279158-AN-9	Ecopetrol SA Senior Unsecured 6.875% 04/29/30	D	06/14/2023	AMH - AmerUs Group Co.		641,667	700,000	838,950	810,394		(6,113)		(6,113)		804,280		(162,614)	(162,614)	30,078	04/29/2030
28622P-AG-8	Elevation CLO 2017-6 Ltd AWPT 2017-6A C 8.356% 07/15/29	D	05/17/2023	AAIA Modco Catalina - AAM		1,958,840	2,000,000	2,001,498	2,000,820		(330)		(330)		2,000,490		(41,650)	(41,650)	85,378	07/15/2029
28622P-AJ-2	Elevation CLO 2017-6 Ltd AWPT 2017-6A D 9.306% 07/15/29	D	02/13/2023	AAIA NonModco AAM		1,260,861	1,310,000	1,313,275	1,285,392		826		826		1,286,217		(25,357)	(25,357)	34,207	07/15/2029
28622Q-AE-1	Elevation CLO 2014-2 Ltd AWPT 2014-2A CR 7.855% 10/15/29	D	06/02/2023	AANY PRT COM NM PR AAM		977,022	1,000,000	1,000,000	1,000,000						1,000,000		(22,978)	(22,978)	43,479	10/15/2029
28623A-AE-5	Elevation CLO 2016-5 Ltd AWPT 2016-5A DR 9.190% 10/25/31	D	08/04/2023	AAIA NonModco AAM		1,805,019	1,850,000	1,850,000	1,850,000						1,850,000		(44,981)	(44,981)	122,626	10/25/2031
28623C-AJ-0	Elevation CLO 2018-10 Ltd AWPT 2018-10A D 9.127% 10/20/31	D	06/14/2023	AMH - AmerUs Group Co.		1,923,902	2,000,000	2,000,000	2,000,000						2,000,000		(76,098)	(76,098)	107,748	10/20/2031
29002G-AD-3	Elmwood CLO IV Ltd ELMW4 2020-1A C 7.706% 04/15/33	D	09/06/2023	AAIA NonModco AAM		494,025	500,000	487,500	491,840		676		676		492,516		1,508	1,508	31,022	04/15/2033
29003W-AE-5	Elmwood CLO 14 Ltd ELM14 2022-1A C 7.566% 04/20/35	D	08/04/2023	AAIA NonModco AAM		4,303,259	4,350,000	4,350,000	4,350,000						4,350,000		(46,741)	(46,741)	234,494	04/20/2035
29246A-AJ-9	Empower CLO 2022-1 Ltd EMPWR 2022-1A D 11.146% 10/20/34	D	12/12/2023	FWD Japan - Trust		6,416,064	6,400,000	6,336,000	6,330,906		9,034		9,034		6,339,940		76,124	76,124	782,952	10/20/2034
33882G-AJ-7	Flatiron Clo 17 Ltd FLAT 2017-1A CR 7.542% 05/15/30	D	02/28/2023	AAIA NonModco AAM		3,858,860	4,000,000	3,983,112	3,985,687		657		657		3,986,344		(127,484)	(127,484)	76,277	05/15/2030
34918Q-AQ-5	Fort Washington CLO 2019-1 FWIA 2019-1A CR 7.878% 10/20/32	D	11/30/2023	Various		7,833,216	8,000,000	8,000,000	8,000,000						8,000,000		(166,784)	(166,784)	653,525	10/20/2032
34960J-BA-2	Fortress Credit Opportunities FCO 2015-6A DR 9.338% 07/10/30	D	06/14/2023	AMH - AmerUs Group Co.		2,328,293	2,500,000	2,487,500	2,484,392		1,815		1,815		2,486,206		(157,914)	(157,914)	141,569	07/10/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
34960K-AF-9	Fortress Credit Opportunities FCO 2015-6I ER 13.048% 07/10/30	D	07/03/2023	CSLR APL Payout		910,280	1,000,000	910,280	992,874		947	83,416	(82,469)		910,405		(125)	(125)	88,728	07/10/2030
34961J-BJ-2	Fortress Credit Opportunities FCO 2017-9A DR 9.606% 10/15/33	D	11/17/2023	Various		9,785,000	10,700,000	10,685,000	10,685,626		1,228		1,228		10,686,854		(901,853)	(901,853)	1,059,931	10/15/2033
34962D-AE-6	Fortress Credit BSL VIII Ltd FCBSL 2019-2A B 7.928% 10/20/32	D	11/02/2023	USAA - AAIA NonModco AAM		5,160,548	5,200,000	5,202,896	5,202,532		(633)		(633)		5,201,899		(41,351)	(41,351)	395,660	10/20/2032
34962D-AG-1	Fortress Credit BSL VIII Ltd FCBSL 2019-2A C 8.878% 10/20/32	D	02/28/2023	AARE Surplus AAM		13,756,917	14,200,000	13,422,919	13,434,171		17,504		17,504		13,451,675		305,243	305,243	393,268	10/20/2032
34962U-AJ-7	Fortress Credit Opportunities FCO 2021-15A D 9.390% 04/25/33	D	06/14/2023	AMH - AmerUs Group Co.		4,567,055	5,000,000	5,000,000	5,000,000						5,000,000		(432,945)	(432,945)	273,240	04/25/2033
34963W-AE-3	Fortress Credit BSL XIV Ltd FCBSL 2021-5A C 8.124% 10/23/34	D	10/04/2023	AAIA Modco Catalina - AAM		3,234,199	3,285,235	3,285,235	3,285,235						3,285,235		(51,036)	(51,036)	233,666	10/23/2034
34963W-AG-8	Fortress Credit BSL XIV Ltd FCBSL 2021-5A D 9.474% 10/23/34	D	11/17/2023	FWD Japan - Trust		9,763,870	10,000,000	10,000,000	10,000,000						10,000,000		(236,130)	(236,130)	963,963	10/23/2034
35455D-AG-2	Franklin Park Place CLO I LLC FPPC 2022-1A D 9.144% 04/14/35	D	08/04/2023	AAIA NonModco AAM		4,733,515	5,000,000	5,000,000	5,000,000						5,000,000		(266,485)	(266,485)	338,457	04/14/2035
37148E-AG-9	Generate CLO 8 Ltd GNRT 8A CR 7.878% 10/20/34	D	10/04/2023	AAIA Modco Catalina - AAM		1,945,329	1,976,956	1,976,956	1,976,956						1,976,956		(31,627)	(31,627)	136,921	10/20/2034
375415-AE-6	Gilbert Park CLO Ltd GILBT 2017-1A C 7.606% 10/15/30	D	06/06/2023	ALRE - DFL Trust AAM		967,467	1,000,000	958,000	977,075		1,722		1,722		978,796		(11,329)	(11,329)	42,278	10/15/2030
381362-AU-6	GoldenTree Credit Opportunitie GTCOP 2012-1A BR2A 7.896% 06/15/34	D	05/17/2023	AAIA Modco Catalina - AAM		4,109,641	4,118,447	4,118,447	4,118,447						4,118,447		(8,805)	(8,805)	123,558	06/15/2034
38137M-AT-4	Goldentree Loan Opportunities GLD12 2016-12A DR 8.574% 07/21/30	D	02/07/2023	AAIA NonModco AAM		1,234,091	1,300,000	1,211,600	1,245,732		809		809		1,246,542		(12,450)	(12,450)	28,543	07/21/2030
38172C-AQ-8	Golub Capital Partners CLO 35B GOCAP 2017-35A DR 9.428% 07/20/29	D	02/28/2023	AAIA NonModco AAM		4,812,480	5,000,000	4,940,495	4,949,402		2,174		2,174		4,951,577		(139,097)	(139,097)	148,482	07/20/2029
38172F-AA-6	Golub Capital Partners CLO 34M GOCAP 2017-34A AR 7.355% 03/14/31	D	11/06/2023	Paydown		858,758	858,758	842,119	858,758						858,758				52,790	03/14/2031
38172F-AL-2	Golub Capital Partners CLO 34M GOCAP 2017-34A CR 9.305% 03/14/31	D	02/13/2023	AAIA Modco AAM		1,960,038	2,000,000	2,001,428	2,001,125		37		37		2,001,163		(41,125)	(41,125)	44,544	03/14/2031
38174B-AN-5	Golub Capital Partners CLO 22B GOCAP 2015-22A BR 7.178% 01/20/31	D	12/12/2023	FWD Japan - Trust		5,854,698	6,000,000	5,790,000	5,882,065		23,187		23,187		5,905,251		(50,553)	(50,553)	457,133	01/20/2031
38175B-AE-4	Golub Capital Partners Clo 36m GOCAP 2018-36A C 7.755% 02/05/31	D	08/04/2023	AAIA NonModco AAM		3,810,400	4,000,000	3,941,496	3,952,688		6,862		6,862		3,959,550		(149,150)	(149,150)	209,667	02/05/2031
38175D-AC-4	Golub Capital Partners Clo 38M GOCAP 2018-38A B 7.578% 07/20/30	D	08/04/2023	AAIA NonModco AAM		970,363	1,000,000	985,000	1,000,000						1,000,000		(29,637)	(29,637)	53,662	07/20/2030
38175N-AA-6	Golub Capital Partners Clo 25M GOCAP 2015-25A AR 7.035% 05/05/30	D	11/06/2023	Paydown		969,857	969,857	950,557	954,125		15,732		15,732		969,857				35,303	05/05/2030
38176K-AE-3	Golub Capital Partners Clo 42M GOCAP 2019-42A B 8.278% 04/20/31	D	06/14/2023	AMH - AmerUs Group Co.		3,863,976	4,000,000	4,000,000	4,000,000						4,000,000		(136,024)	(136,024)	191,998	04/20/2031
38176Q-AG-5	Golub Capital Partners CLO 43B GCBSL 2019-43A C 8.628% 07/20/32	D	08/23/2023	AAIA Modco Catalina - AAM		4,940,680	5,000,000	5,006,655	5,005,638		(645)		(645)		5,004,993		(64,313)	(64,313)	332,840	07/20/2032
38177Y-AE-2	Golub Capital Partners CLO 53B GCBSL 2021-53A C 7.728% 07/20/34	D	08/23/2023	AAIA Modco Catalina - AAM		3,710,011	3,779,474	3,779,474	3,779,474						3,779,474		(69,463)	(69,463)	222,584	07/20/2034
38178A-AG-8	Golub Capital Partners CLO 41B GCBSL 2019-41A DR 9.178% 01/20/34	D	08/04/2023	AAIA NonModco AAM		12,602,824	13,000,000	12,999,727	13,000,515		1,313		1,313		13,001,827		(399,003)	(399,003)	864,002	01/20/2034
38178B-AG-6	Golub Capital Partners CLO 19B GOCAP 2017-19RA CR2 7.978% 04/20/34	D	10/04/2023	AAIA Modco Catalina - AAM		1,145,264	1,162,915	1,162,915	1,162,915						1,162,915		(17,651)	(17,651)	81,669	04/20/2034
38178B-AJ-0	Golub Capital Partners CLO 19B GOCAP 2017-19RA DR2 9.128% 04/20/34	D	11/17/2023	FWD Japan - Trust		7,694,160	8,000,000	8,000,000	8,000,000						8,000,000		(305,840)	(305,840)	746,019	04/20/2034
38178D-AG-2	Golub Capital Partners CLO 50B GCBSL 2020-50A CR 7.668% 04/20/35	D	10/24/2023	AAIA Modco Catalina - AAM		1,133,408	1,162,915	1,162,915	1,162,915						1,162,915		(29,507)	(29,507)	84,646	04/20/2035
38178H-AA-6	Golub Capital Partners ABS Fun GCPAF 2021-1A A2 2.773% 04/20/29	D	10/20/2023	Paydown		520,036	520,036	520,036	520,036						520,036				14,421	04/20/2029
390556-AQ-1	Great Lakes CLO 2014-1 Ltd GRTLK 2014-1A CR 8.356% 10/15/29	D	06/14/2023	AMH - AmerUs Group Co.		1,016,022	1,030,000	1,030,000	1,030,000						1,030,000		(13,978)	(13,978)	50,347	10/15/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
390556-AS-7	Great Lakes CLO 2014-1 Ltd GRTLK 2014-1A DR 9.656% 10/15/29	D	06/14/2023	AMH - AmerUs Group Co.		834,068	870,000	870,000	870,000						870,000		(35,932)	(35,932)	50,066	10/15/2029
39055T-AU-2	Great Lakes CLO 2015-1 Ltd GRTLK 2015-1A DR 9.556% 01/16/30	D	06/14/2023	AMH - AmerUs Group Co.		1,938,596	2,000,000	2,000,000	2,000,000						2,000,000		(61,404)	(61,404)	112,253	01/16/2030
39729R-AD-0	Greenwood Park CLO Ltd GRNPK 2018-1A C 7.356% 04/15/31	D	11/30/2023	AAIA Modco Catalina - AAM		4,108,432	4,200,000	4,179,533	4,183,094		1,856		1,856		4,184,949		(76,518)	(76,518)	319,896	04/15/2031
401539-AA-9	Guayaquil Merchant Voucher Rec Senior Unsecured 6.750% 10/07/26	D	10/07/2023	Various		1,070,739	1,070,739	1,070,739	1,070,739						1,070,739				45,550	10/07/2026
404280-BN-8	HSBC Holdings PLC Junior Subordinated 6.250% 03/23/23	D	03/23/2023	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				31,250	03/23/2123
404280-DN-6	HSBC Holdings PLC Subordinated 6.800% 06/01/38	D	06/13/2023	ALRE - TDF Trust AAM		3,148,160	3,000,000	3,161,595	3,160,170		(2,837)		(2,837)		3,157,333		(9,174)	(9,174)	108,800	06/01/2038
404280-DS-5	HSBC Holdings PLC Subordinated 8.113% 11/03/33	D	03/22/2023	HSBC		4,365,058	4,000,000	4,000,000	4,000,000						4,000,000		365,058	365,058	125,370	11/03/2033
40436K-AJ-4	HPS Loan Management 6-2015 Ltd HLM 6A-2015 BR 7.405% 02/05/31	D	02/28/2023	AAIA NonModco AAM		8,662,464	9,000,000	8,906,418	8,919,409		2,187		2,187		8,921,596		(259,132)	(259,132)	178,964	02/05/2031
40441L-AA-4	HGI CRE CLO 2021-FL1 Ltd HGI 2021-FL1 A 6.522% 06/16/36	D	10/16/2023	Paydown		2,192,108	2,192,108	2,098,944	2,102,131		89,977		89,977		2,192,108				67,102	06/16/2036
41154X-AL-9	Harbor Park CLO 18-1 Ltd HARB 2018-1A C 7.778% 01/20/31	D	08/23/2023	AAIA Modco Catalina - AAM		1,829,715	1,850,000	1,823,231	1,832,244		1,663		1,663		1,833,907		(4,192)	(4,192)	109,741	01/20/2031
43133A-AB-3	Hildene TruPS Financials Note HITR 2018-1A A2L 7.668% 10/10/38	D	11/17/2023	FWD Japan - Trust		9,120,833	10,000,000	10,000,000	10,000,000						10,000,000		(879,167)	(879,167)	781,969	10/10/2038
43133J-AA-6	Hildene TruPS Securitization 2 HITR 2019-2A A1 7.393% 05/22/39	D	02/22/2023	Paydown		4,751	4,751	4,733	4,751						4,751				78	05/22/2039
43133W-AD-1	Hildene TruPS Securitization 2 HITR 2020-3A A2R 7.939% 07/30/39	D	11/17/2023	FWD Japan - Trust		7,465,000	8,000,000	8,000,000	8,000,000						8,000,000		(535,000)	(535,000)	630,569	07/30/2039
44330G-AG-8	Highbridge Loan Management 4-2 HLM 4A-2014 BR 7.502% 01/28/30	D	02/28/2023	AAIA NonModco AAM		2,895,291	3,000,000	2,979,069	2,981,673		504		504		2,982,176		(86,885)	(86,885)	64,830	01/28/2030
449258-AC-6	ICG US CLO 2018-1 LTD ICG 2018-1A B 7.444% 04/21/31	D	11/30/2023	AAIA Modco Catalina - AAM		2,937,984	3,000,000	3,000,000	3,000,000						3,000,000		(62,016)	(62,016)	230,255	04/21/2031
44929B-BA-8	ICG US CLO 2014-2 Ltd ICG 2014-2A CRR 7.456% 01/15/31	D	11/30/2023	Various		9,723,192	10,000,000	9,891,208	9,938,567		6,404		6,404		9,944,971		(221,779)	(221,779)	578,903	01/15/2031
44929B-BC-4	ICG US CLO 2014-2 Ltd ICG 2014-2A DRR 8.356% 01/15/31	D	08/04/2023	AAIA NonModco AAM		10,841,049	11,532,000	11,373,504	11,436,020		8,370		8,370		11,444,390		(603,342)	(603,342)	695,522	01/15/2031
44932T-AG-2	ICG US CLO 2018-2 LTD ICG 2018-2A D 8.774% 07/22/31	D	06/14/2023	AMH - AmerUs Group Co.		1,750,880	2,000,000	2,000,000	2,000,000						2,000,000		(249,120)	(249,120)	101,274	07/22/2031
44933W-AE-9	ICG US CLO 2015-2R Ltd ICG 2015-2RA B 8.056% 01/16/33	D	08/23/2023	AAIA Modco Catalina - AAM		1,964,746	2,000,000	2,000,000	2,000,000						2,000,000		(35,254)	(35,254)	124,187	01/16/2033
44933W-AG-4	ICG US CLO 2015-2R Ltd ICG 2015-2RA C 9.156% 01/16/33	D	02/28/2023	AAIA NonModco AAM		968,827	1,000,000	998,208	998,158		154		154		998,313		(29,486)	(29,486)	29,043	01/16/2033
45262B-AC-7	Imperial Brands Finance PLC SENIOR 3.875% 07/26/29	D	06/14/2023	AMH - AmerUs Group Co.		5,289,121	6,000,000	5,947,980	5,963,572		2,221		2,221		5,965,793		(676,672)	(676,672)	205,375	07/26/2029
456837-AP-8	ING Groep NV Senior Unsecured 3.550% 04/09/24	D	11/03/2023	ALRe Corporate AAM		989,516	1,000,000	998,500	999,593		266		266		999,859		(10,343)	(10,343)	37,867	04/09/2024
46616K-AQ-7	JFIN 2013-1A BR JFIN 2013-1A BR 8.828% 01/20/30	D	09/14/2023	Various		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				147,226	01/20/2030
46616K-AQ-7	JFIN 2013-1A BR JFIN 2013-1A BR 8.828% 01/20/30	D	02/28/2023	AARE Surplus AAM		977,735	1,000,000	1,001,856	1,001,472		58		58		1,001,530		(23,795)	(23,795)	27,513	01/20/2030
46616K-AS-3	JFIN 2013-1A BR JFIN 2013-1A CR 9.658% 01/20/30	D	09/14/2023	Redemption 100.0000		1,000,000	1,000,000	985,000	990,279		9,721		9,721		1,000,000				81,198	01/20/2030
46616K-AS-3	JFIN 2013-1A BR JFIN 2013-1A CR 9.658% 01/20/30	D	06/14/2023	AMH - AmerUs Group Co.		968,018	1,000,000	985,000	990,277		836		836		991,113		(23,095)	(23,095)	57,085	01/20/2030
46619U-AE-9	JFIN CLO 2017 Ltd JFIN 2017-1A D 9.260% 04/24/29	D	06/13/2023	ALRE - TDF Trust AAM		3,975,764	4,000,000	3,982,932	3,986,089		1,345		1,345		3,987,434		(11,670)	(11,670)	214,455	04/24/2029
48126P-AA-0	KazMunayGas National Co JSC Senior Unsecured 3.500% 04/14/33	D	06/14/2023	Various		1,127,003	1,468,000	1,524,518	1,515,599		(1,899)		(1,899)		1,513,700		(386,697)	(386,697)	34,253	04/14/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
48250G-AW-0	KKR CLO 10 Ltd KKR 10 DR 8.997% 09/15/29	D	02/28/2023	AARE Surplus AAM		3,344,627	3,430,000	3,429,962	3,429,968		655		655		3,430,623		(85,995)	(85,995)	58,017	09/15/2029
48251T-AD-3	KKR CLO 20 Ltd KKR 20 D 8.406% 10/16/30	D	11/02/2023	USAA - AAIA NonModco AAM		963,429	1,000,000	913,000	943,405		7,401		7,401		950,806		12,623	12,623	81,557	10/16/2030
48252K-AE-9	KKR CLO 21 Ltd KKR 21 C 7.456% 04/15/31	D	08/23/2023	Various		4,391,358	4,516,000	4,449,030	4,467,436		4,985		4,985		4,472,422		(81,063)	(81,063)	257,083	04/15/2031
48252W-AE-3	KKR CLO Ltd 22 KKR 22A C 7.728% 07/20/31	D	08/23/2023	AAIA Modco Catalina - AAM		4,916,050	5,000,000	5,014,030	5,011,270		(1,224)		(1,224)		5,010,046		(93,996)	(93,996)	294,465	07/20/2031
48253U-AE-6	KKR Clo 34 Ltd KKR 34A C 7.856% 07/15/34	D	08/23/2023	Various		4,835,631	5,000,000	4,965,575	4,967,456		1,764		1,764		4,969,220		(133,589)	(133,589)	248,550	07/15/2034
48253W-AG-7	KKR CLO 28 LTD KKR 28A D 8.547% 03/15/31	D	02/28/2023	AARE Surplus AAM		1,065,981	1,100,000	1,093,649	1,094,435		329		329		1,094,764		(28,783)	(28,783)	17,575	03/15/2031
48254F-AL-2	KKR Clo 37 Ltd KKR 37A C 7.928% 01/20/35	D	11/30/2023	AAIA Modco Catalina - AAM		3,710,858	3,779,474	3,778,340	3,799,371		(2,150)		(2,150)		3,797,221		(86,363)	(86,363)	310,883	01/20/2035
48255A-AG-3	KKR CLO 36 Ltd KKR 36A D 9.056% 10/15/34	D	08/04/2023	Various		5,710,716	6,000,000	6,000,000	6,000,000						6,000,000		(289,284)	(289,284)	358,553	10/15/2034
48661W-AN-8	Rad CLO 3 Ltd RAD 2019-3A CR 7.506% 04/15/32	D	11/30/2023	AAIA Modco Catalina - AAM		6,877,031	7,000,000	7,000,000	7,000,000						7,000,000		(122,969)	(122,969)	545,082	04/15/2032
48661Y-AA-2	Rad CLO 4 Ltd RAD 2019-4A B1 7.740% 04/25/32	D	05/30/2023	AAIA NonModco AAM		1,974,718	2,000,000	2,000,000	2,000,000						2,000,000		(25,282)	(25,282)	81,900	04/25/2032
532522-AA-7	Lima Metro Line 2 Finance Ltd Senior Secured 5.875% 07/05/34	D	10/05/2023	Various		643,112	643,112	753,777	738,803		(187,142)		(187,142)		643,112				23,786	07/05/2034
53566T-AA-9	Line One Peru Metro Expansion Secured 4.737% 01/10/33	D	10/10/2023	Various		97,836	97,836	97,836	97,836						97,836				2,914	01/10/2033
53566T-AB-7	Line One Peru Metro Expansion Secured 4.737% 04/10/33	D	10/10/2023	Redemption 100.0000		73,098	73,098	73,098	73,098						73,098				2,177	04/10/2033
55284A-AA-6	MF1 2021-FL7 Ltd MF1 2021-FL7 A 6.552% 10/16/36	D	12/18/2023	Paydown		93,715	93,715	90,201	90,874		2,841		2,841		93,715				5,782	10/16/2036
55284A-AA-6	MF1 2021-FL7 Ltd MF1 2021-FL7 A 6.552% 10/16/36	D	05/17/2023	AAIA Modco Catalina - AAM		5,833,866	6,000,000	5,763,750	5,840,580		46,807		46,807		5,887,387		(53,521)	(53,521)	143,500	10/16/2036
553205-AG-0	MP CLO III LTD MP3 2013-1A CR 7.678% 10/20/30	D	08/04/2023	AAIA NonModco AAM		479,555	500,000	500,000	500,000						500,000		(20,445)	(20,445)	27,231	10/20/2030
55819T-AU-5	Madison Park Funding XX Ltd MDPK 2016-20A CR 7.549% 07/27/30	D	06/06/2023	Various		1,919,960	2,000,000	1,896,000	1,939,060		2,549		2,549		1,941,609		(21,649)	(21,649)	58,814	07/27/2030
55820C-AJ-4	Madison Park Funding XXIX LTD MDPK 2018-29A C 7.857% 10/18/30	D	05/17/2023	AAIA Modco Catalina - AAM		1,462,361	1,500,000	1,493,594	1,494,358		136		136		1,494,494		(32,134)	(32,134)	59,756	10/18/2030
55821A-AG-3	Madison Park Funding XXVIII Lt MDPK 2018-28A C 7.506% 07/15/30	D	08/23/2023	AAIA Modco Catalina - AAM		1,472,073	1,500,000	1,455,795	1,471,965		2,724		2,724		1,474,689		(2,616)	(2,616)	86,036	07/15/2030
55821T-AE-7	Madison Park Funding XXX LTD MDPK 2018-30A C 7.356% 04/15/29	D	10/24/2023	AAIA Modco Catalina - AAM		5,755,091	5,875,000	5,869,125	5,869,939		663		663		5,870,601		(115,510)	(115,510)	403,052	04/15/2029
55953U-AE-4	Magnetite Xxx Ltd MAGNE 2021-30A C 7.590% 10/25/34	D	10/04/2023	AAIA Modco Catalina - AAM		2,841,517	2,870,947	2,870,947	2,870,947						2,870,947		(29,430)	(29,430)	189,971	10/25/2034
55954W-AQ-2	Magnetite XXIV Ltd MAGNE 2019-24A CR 7.494% 04/15/35	D	08/04/2023	Various		9,762,220	10,000,000	9,983,695	9,983,041		982		982		9,984,023		(221,803)	(221,803)	537,508	04/15/2035
56578K-AG-4	Marathon CLO XII Ltd MCLO 2018-12A B 8.157% 04/18/31	D	02/28/2023	Various		3,805,680	4,000,000	3,913,777	3,924,413		2,136		2,136		3,926,549		(120,869)	(120,869)	101,646	04/18/2031
566061-AG-2	Marble Point Clo X Ltd MP10 2017-1A C 8.006% 10/15/30	D	08/23/2023	AAIA Modco Catalina - AAM		1,955,212	2,000,000	1,962,500	1,975,658		3,056		3,056		1,978,714		(23,502)	(23,502)	123,326	10/15/2030
56844Y-AE-7	Signal Peak CLO 5 Ltd SPEAK 2018-5A C 7.440% 04/25/31	D	02/28/2023	AAIA NonModco AAM		12,000,375	12,500,000	12,309,475	12,336,280		5,256		5,256		12,341,536		(341,161)	(341,161)	274,853	04/25/2031
60688H-AA-3	MMcapS Funding XVIII Ltd MMCAPS FUND XVIII LTD 5.912% 12/26/39	D	12/26/2023	Paydown		31,934	31,934	29,139	29,348		2,585		2,585		31,934				1,532	12/26/2039
63861V-AA-5	Nationwide Building Society Senior Unsecured 3.766% 03/08/24	D	03/08/2023	Call 100.0000		2,000,000	2,000,000	1,959,500	1,990,734		1,416		1,416		1,992,150		7,850	7,850	37,660	03/08/2024
64133R-AQ-9	Neuberger Berman Loan Advisers NEUB 2020-38A DR 8.678% 10/20/35	D	11/17/2023	FWD Japan - Trust		7,764,448	8,000,000	7,997,000	7,992,481		366		366		7,992,847		(228,399)	(228,399)	706,419	10/20/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
65120F-AB-0	NEWCREST FINANCE SR GTD NTS 5.750% 11/15/41	D	06/14/2023	AMH - AmerUs Group Co.		496,859	500,000	683,862	669,840		(2,961)		(2,961)		666,879		(170,020)	(170,020)	16,691	11/15/2041
65120F-AB-0	NEWCREST FINANCE SR GTD NTS 5.750% 11/15/41	D	12/28/2023	Tax Free Exchange		1,326,572	1,000,000	1,367,708	1,339,665		(13,093)		(13,093)		1,326,572				65,368	11/15/2041
65120F-AD-6	NEWCREST FINANCE SR GTD NTS 3.250% 05/13/30	D	12/28/2023	Tax Free Exchange		10,930,832	10,304,000	11,222,543	11,024,669		(93,837)		(93,837)		10,930,832				387,044	05/13/2030
654579-AK-7	Nippon Life Insurance Co Subordinated 2.900% 09/16/51	D	06/14/2023	AMH - AmerUs Group Co.		1,492,223	1,800,000	1,799,724	1,799,732		3		3		1,799,735		(307,512)	(307,512)	38,860	09/16/2051
66859W-AD-4	Northwoods Capital XVI Ltd WOODS 2017-16A D 8.792% 11/15/30	D	06/14/2023	AMH - AmerUs Group Co.		900,338	1,000,000	1,000,000	1,000,000						1,000,000		(99,662)	(99,662)	46,803	11/15/2030
66860C-AG-8	Northwoods Capital XIV-B Ltd WOODS 2018-14BA C 7.983% 11/13/31	D	11/30/2023	Various		7,784,156	8,000,000	7,958,268	7,963,466		3,178		3,178		7,966,644		(182,488)	(182,488)	542,614	11/13/2031
66860C-AJ-2	Northwoods Capital XIV-B Ltd WOODS 2018-14BA D 9.033% 11/13/31	D	06/14/2023	AMH - AmerUs Group Co.		1,314,725	1,500,000	1,500,000	1,500,000						1,500,000		(185,276)	(185,276)	72,715	11/13/2031
67098D-AW-3	OHA Credit Funding 4 Ltd OAKC 2019-4A CR 7.724% 10/22/36	D	10/04/2023	AAIA Modco Catalina - AAM		2,159,350	2,180,466	2,183,083	2,181,473		(89)		(89)		2,181,384		(22,034)	(22,034)	146,730	10/22/2036
67108B-BC-8	OZLM Funding II Ltd OZLMF 2012-2A BR2 7.952% 07/30/31	D	02/28/2023	AARE Surplus AAM		7,926,440	8,200,000	7,733,961	7,740,703		3,118		3,118		7,743,820		182,620	182,620	186,097	07/30/2031
67109K-AY-0	OZLM IX Ltd OZLM 2014-9A CRR 8.928% 10/20/31	D	06/14/2023	AMH - AmerUs Group Co.		1,848,878	2,000,000	2,000,000	2,000,000						2,000,000		(151,122)	(151,122)	104,557	10/20/2031
67402R-AJ-2	OAKCL 2022-2A D OAKCL 2022-2A D 10.014% 07/15/33	D	06/14/2023	AMH - AmerUs Group Co.		4,333,784	4,550,000	4,481,750	4,544,751		1,164		1,164		4,545,915		(212,131)	(212,131)	368,766	07/15/2033
67572Y-BW-1	Octagon Investment Partners XX OCT22 2014-1A DRR 8.424% 01/22/30	D	09/06/2023	AAIA NonModco AAM		946,942	1,000,000	916,700	949,423		4,942		4,942		954,366		(7,424)	(7,424)	67,500	01/22/2030
67590B-AW-0	Octagon Investment Partners XV OCT16 2013-1A CR 7.515% 07/17/30	D	11/02/2023	Various		2,919,353	3,000,000	2,891,066	2,927,778		8,972		8,972		2,936,751		(17,398)	(17,398)	204,062	07/17/2030
67590B-AY-6	Octagon Investment Partners XV OCT16 2013-1A DR 8.665% 07/17/30	D	06/14/2023	AMH - AmerUs Group Co.		904,359	1,000,000	1,000,000	1,000,000						1,000,000		(95,641)	(95,641)	50,880	07/17/2030
67707C-AU-2	Oak Hill Credit Partners X-R L OAKC 2014-10RA CR 7.678% 04/20/34	D	10/04/2023	AAIA Modco Catalina - AAM		2,575,625	2,602,023	2,606,498	2,611,229		(738)		(738)		2,610,491		(34,865)	(34,865)	175,167	04/20/2034
69370P-AA-9	Pertamina Persero PT Senior Unsecured 6.450% 05/30/44	D	06/14/2023	AMH - AmerUs Group Co.		3,105,879	3,000,000	3,562,500	3,518,823		(6,153)		(6,153)		3,512,669		(406,791)	(406,791)	104,275	05/30/2044
69688M-AG-0	Palmer Square CLO 2018-2 Ltd PLMRS 2018-2A B 7.556% 07/16/31	D	06/06/2023	ALRE - DFL Trust AAM		963,691	1,000,000	951,000	971,719		1,989		1,989		973,708		(10,017)	(10,017)	41,956	07/16/2031
69688N-AG-8	Palmer Square CLO 2022-2 Ltd PLMRS 2022-2A D 9.566% 07/20/34	D	08/23/2023	Various		18,057,241	18,500,000	18,500,000	18,500,000						18,500,000		(442,759)	(442,759)	967,852	07/20/2034
69689C-BA-3	Palmer Square CLO 2015-2 Ltd PLMRS 2015-2A BR2 7.628% 07/20/30	D	10/04/2023	AAIA Modco Catalina - AAM		6,955,963	7,000,000	7,000,000	7,000,000						7,000,000		(44,037)	(44,037)	467,843	07/20/2030
700162-AN-0	Park Avenue Institutional Advi PAIA 2016-1A BR 7.863% 08/23/31	D	02/28/2023	AAIA NonModco AAM		960,714	1,000,000	987,393	988,992		275		275		989,267		(28,553)	(28,553)	18,683	08/23/2031
70016R-AJ-4	Park Avenue Institutional Advi PAIA 2018-1A C 9.008% 10/20/31	D	08/04/2023	AAIA NonModco AAM		968,557	1,000,000	988,051	989,379		913		913		990,292		(21,735)	(21,735)	65,102	10/20/2031
72133P-AG-8	Pikes Peak CLO 5 PIPK 2020-5A D 8.928% 04/20/33	D	06/14/2023	AMH - AmerUs Group Co.		1,423,442	1,500,000	1,500,000	1,500,000						1,500,000		(76,559)	(76,559)	78,418	04/20/2033
74042E-AA-2	Preferred Term Securities XVII PREFERRED TERM SECS XVII 6.022% 06/23/35	D	12/26/2023	Paydown		123,168	123,168	112,890	113,792		9,376		9,376		123,168				5,187	06/23/2035
74042F-AA-9	Preferred Term Securities XXV PREFERRED TERM SECS XXV 5.912% 06/22/37	D	12/26/2023	Paydown		259,310	259,310	229,813	232,062		27,248		27,248		259,310				7,320	06/22/2037
74042F-AB-7	Preferred Term Securities XXV PREFERRED TERM SECS XXV 5.972% 06/22/37	D	12/26/2023	Paydown		14,047	14,047	11,554	11,765		2,282		2,282		14,047				505	06/22/2037
74042H-AA-5	Preferred Term Securities XIX PREFERRED TERM SECS XIX 5.983% 12/22/35	D	09/22/2023	Paydown		70,467	70,467	63,553	64,082		6,386		6,386		70,467				1,447	12/22/2035
74042H-AA-5	Preferred Term Securities XIX PREFERRED TERM SECS XIX 5.983% 12/22/35	D	10/04/2023	Various		2,782,796	3,081,723	2,779,329	2,802,467		19,109		19,109		2,821,575		(38,780)	(38,780)	133,172	12/22/2035
74042H-AB-3	Preferred Term Securities XIX PREFERRED TERM SECS XIX 6.063% 12/22/35	D	12/22/2023	Paydown		25,625	25,625	22,133	22,306		3,319		3,319		25,625				829	12/22/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74042M-AA-4	Preferred Term Securities XXII PRETSL 22-A1 A1 5.973% 09/22/36	D	02/28/2023	AARE Surplus AAM		5,438,251	5,990,542	5,331,582	5,398,548		29,969		29,969		5,428,518		9,734	9,734	57,625	09/22/2036
74042M-AE-6	Preferred Term Securities XXII PRETSL 22-B1 B1 6.263% 09/22/36	D	12/22/2023	Paydown		32,973	32,973	24,400	25,641		7,332		7,332		32,973				1,145	09/22/2036
74042M-AG-1	Preferred Term Securities XXII PREFERRED TERM XXII 6.263% 09/22/36	D	12/22/2023	Paydown		21,229	21,229	15,710	16,537		4,692		4,692		21,229				737	09/22/2036
74042M-AQ-9	Preferred Term Securities XXII PRETSL 22-B3 B3 6.263% 09/22/36	D	12/22/2023	Paydown		19,423	19,423	14,373	15,104		4,319		4,319		19,423				674	09/22/2036
74042Q-AB-3	Preferred Term Securities XXVI PRETSL 26-A2 A2 6.003% 09/22/37	D	12/22/2023	Paydown		6,363	6,363	4,629	4,830		1,532		1,532		6,363				315	09/22/2037
74042W-AA-2	Preferred Term Securities XVII PREFERRED TERM XVIII 6.002% 09/23/35	D	12/26/2023	Paydown		191,168	191,168	183,931	186,689		4,479		4,479		191,168				8,974	09/23/2035
74042W-AB-0	Preferred Term Securities XVII PRETSL 18-A2 A2 6.102% 09/23/35	D	12/26/2023	Paydown		15,776	15,776	14,100	14,236		1,540		1,540		15,776				920	09/23/2035
74043C-AB-3	Preferred Term Securities XXIV PREFERRED TERM XXIV 6.013% 03/22/37	D	12/22/2023	Paydown		7,156	7,156	5,940	6,004		1,152		1,152		7,156				396	03/22/2037
74923E-AG-3	Rad CLO 5 Ltd RAD 2019-5A DR 8.810% 07/24/32	D	11/17/2023	Various		17,302,426	17,400,000	17,400,000	17,400,000						17,400,000		(97,574)	(97,574)	1,544,818	07/24/2032
75009R-AE-3	Rad CLO 14 Ltd RAD 2021-14A C 7.656% 01/15/35	D	10/04/2023	AAIA Modco Catalina - AAM		860,187	872,186	872,186	872,186						872,186		(11,999)	(11,999)	58,856	01/15/2035
750103-AE-3	Rad CLO Ltd 2021-15 RAD 2021-15A C 7.728% 01/20/34	D	08/23/2023	AAIA Modco Catalina - AAM		7,875,296	8,000,000	8,000,000	8,000,000						8,000,000		(124,704)	(124,704)	471,144	01/20/2034
75888E-AJ-7	Regatta XIX Funding Ltd REG19 2022-1A C 7.616% 04/20/35	D	10/24/2023	AAIA Modco Catalina - AAM		1,420,648	1,453,644	1,453,644	1,453,644						1,453,644		(32,996)	(32,996)	103,573	04/20/2035
75888K-AE-4	Regatta VIII Funding Ltd REGT8 2017-1A C 7.865% 10/17/30	D	08/23/2023	Various		4,902,039	5,000,000	4,926,081	4,950,998		4,298		4,298		4,955,297		(53,258)	(53,258)	268,893	10/17/2030
75888M-AJ-9	Regatta XIV Funding Ltd REG14 2018-3A C 7.890% 10/25/31	D	08/23/2023	Various		2,469,098	2,500,000	2,494,150	2,495,469		397		397		2,495,866		(26,768)	(26,768)	149,658	10/25/2031
767201-AL-0	Rio Tinto Finance USA Ltd Senior Unsecured 5.200% 11/02/40	D	06/14/2023	AMH - AmerUs Group Co.		4,498,635	4,500,000	5,104,450	5,025,765		(9,040)		(9,040)		5,016,725		(518,090)	(518,090)	144,300	11/02/2040
77340E-BA-3	Rockford Tower CLO 2017-1 Ltd ROCKT 2017-1A CR2 7.778% 04/20/34	D	08/23/2023	AAIA Modco Catalina - AAM		1,000,521	1,017,551	1,019,606	1,019,344		(137)		(137)		1,019,207		(18,686)	(18,686)	60,360	04/20/2034
77341D-AG-2	Rockford Tower CLO 2017-3 Ltd ROCKT 2017-3A C 7.478% 10/20/30	D	02/28/2023	AAIA NonModco AAM		963,307	1,000,000	991,154	992,434		302		302		992,735		(29,428)	(29,428)	22,600	10/20/2030
77341D-AJ-6	Rockford Tower CLO 2017-3 Ltd ROCKT 2017-3A D 8.328% 10/20/30	D	08/04/2023	AAIA NonModco AAM		1,888,466	2,000,000	1,980,844	1,983,222		1,716		1,716		1,984,938		(96,472)	(96,472)	119,323	10/20/2030
77341K-AG-6	Rockford Tower CLO 2021-1 Ltd ROCKT 2021-1A C 7.678% 07/20/34	D	10/24/2023	AAIA Modco Catalina - AAM		1,127,482	1,162,915	1,162,915	1,162,915						1,162,915		(35,433)	(35,433)	83,201	07/20/2034
77342J-AE-3	Rockford Tower CLO 2018-1 Ltd ROCKT 2018-1A C 7.682% 05/20/31	D	02/28/2023	AAIA NonModco AAM		7,228,373	7,500,000	7,462,553	7,466,980		886		886		7,467,866		(239,493)	(239,493)	138,712	05/20/2031
77587U-AE-2	Romark CLO Ltd RMRK 2017-1A B 7.824% 10/23/30	D	06/06/2023	ALRE - DFL Trust AAM		1,940,228	2,000,000	1,927,500	1,961,688		2,983		2,983		1,964,671		(24,443)	(24,443)	85,678	10/23/2030
78009P-EH-0	NatWest Group PLC Senior Unsecured 5.076% 01/27/30	D	02/08/2023	ALRE - DFL Trust AAM		985,913	1,000,000	1,000,000	1,000,000						1,000,000		(14,088)	(14,088)	26,931	01/27/2030
784309-AA-4	S-Jets 2017-1 Ltd SJETS 2017-1 A 3.967% 08/15/42	D	01/17/2023	Various		12,229,841	12,229,841	12,183,711	12,244,921		(15,080)		(15,080)		12,229,841				40,430	08/15/2042
784309-AC-0	S-Jets 2017-1 Ltd SJETS 2017-1 B 5.682% 08/15/42	D	01/17/2023	Redemption 100.0000		2,768,913	2,768,913	2,765,366	2,780,994		(12,080)		(12,080)		2,768,913				13,111	08/15/2042
78448T-AD-4	SMBC Aviation Capital Finance Senior Preferred 4.125% 07/15/23	D	07/15/2023	Maturity		5,479,000	5,479,000	5,828,606	5,555,158		(76,158)		(76,158)		5,479,000				226,009	07/15/2023
78485K-AA-3	STWD 2022-FL3 Ltd STWD 2022-FL3 A 6.688% 11/15/38	D	05/17/2023	AAIA Modco Catalina - AAM		9,807,218	10,000,000	9,659,375	9,737,067		59,497		59,497		9,796,564		10,654	10,654	242,777	11/15/2038
806854-AH-8	Schlumberger Investment SA Senior Unsecured 3.650% 12/01/23	D	12/01/2023	Maturity		5,700,000	5,700,000	5,785,803	5,711,921		(11,921)		(11,921)		5,700,000				208,050	12/01/2023
81881C-AG-2	Shackleton 2018-XII Clo Ltd SHACK 2018-12A D 8.828% 07/20/31	D	06/14/2023	AMH - AmerUs Group Co.		2,891,604	3,000,000	3,000,000	3,000,000						3,000,000		(108,396)	(108,396)	154,861	07/20/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1 CUSIP Identi-fication	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con-sideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date
81883A-AG-4	Shackleton 2015-VII-R CLO Ltd SHACK 2015-7RA D 8.986% 07/15/31	D	06/14/2023	AMH - AmerUs Group Co.		1,370,511	1,540,000	1,493,800	1,515,589		1,571		1,571		1,517,160		(146,650)	(146,650)	81,744	07/15/2031
822582-BE-1	Shell International Finance BV Senior Unsecured 4.125% 05/11/35	D	06/14/2023	AMH - AmerUs Group Co.		914,203	1,000,000	993,490	994,736		149		149		994,885		(80,681)	(80,681)	24,406	05/11/2035
82286D-AA-2	Shelter Growth CRE 2022-FL4 Is SGCP 2022-FL4 A 7.652% 06/17/37	D	12/19/2023	Paydown		892,488	892,488	885,794	889,095		3,393		3,393		892,488				57,599	06/17/2037
82481L-AC-3	Shire Acquisitions Investments Senior Unsecured 2.875% 09/23/23	D	09/23/2023	Maturity		3,976,000	3,976,000	4,215,996	4,028,438		(52,438)		(52,438)		3,976,000				114,310	09/23/2023
827304-AA-4	Project Silver SLVRR 2019-1 A 3.967% 07/15/44	D	12/15/2023	Paydown		1,777,495	1,777,495	1,777,490	1,777,507		(12)		(12)		1,777,495				45,609	07/15/2044
82811R-AC-1	Silver Rock CLO I Ltd SLVRK 2020-1A B 7.978% 10/20/31	D	11/15/2023	Paydown		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				158,990	10/20/2031
82811R-AC-1	Silver Rock CLO I Ltd SLVRK 2020-1A B 7.978% 10/20/31	D	06/02/2023	AANY PRT COM NM PR AAM		489,846	500,000	500,000	500,000						500,000		(10,154)	(10,154)	21,754	10/20/2031
82811R-AE-7	Silver Rock CLO I Ltd SLVRK 2020-1A C 8.528% 10/20/31	D	11/15/2023	Paydown		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				170,937	10/20/2031
82811R-AE-7	Silver Rock CLO I Ltd SLVRK 2020-1A C 8.528% 10/20/31	D	08/23/2023	Various		7,880,964	7,980,000	7,980,000	7,980,000						7,980,000		(99,036)	(99,036)	515,022	10/20/2031
82812L-AG-4	Silver Rock CLO II Ltd SLVRK 2021-2A C 8.078% 01/20/35	D	10/04/2023	AAIA Modco Catalina - AAM		2,859,704	2,907,288	2,907,288	2,907,288						2,907,288		(47,584)	(47,584)	206,991	01/20/2035
83012D-AD-5	Sixth Street CLO XVI Ltd SIXST 2020-16A C 8.078% 10/20/32	D	10/24/2023	AAIA Modco Catalina - AAM		2,938,977	3,000,000	3,000,000	3,000,000						3,000,000		(61,023)	(61,023)	226,935	10/20/2032
83012D-AE-3	Sixth Street CLO XVI Ltd SIXST 2020-16A D 9.378% 10/20/32	D	12/21/2023	Paydown		5,700,000	5,700,000	5,700,000	5,700,000						5,700,000				593,249	10/20/2032
83438J-AA-4	Soloso CDO 2007-1 Ltd SLOSO 2007-1A A1LA 5.928% 10/07/37	D	10/10/2023	Paydown		121,561	121,561	108,569	111,325		10,236		10,236		121,561				2,983	10/07/2037
83438L-AA-9	SOLRR Aircraft 2021-1 Limited SOLRR 2021-1 A 2.636% 10/15/46	D	12/15/2023	Paydown		1,312,245	1,311,427	1,311,399	1,311,758		487		487		1,312,245				18,763	10/15/2046
83438L-AB-7	SOLRR Aircraft 2021-1 Limited SOLRR 2021-1 B 3.432% 10/15/46	D	12/15/2023	Paydown		197,535	197,535	197,532	197,570		(35)		(35)		197,535				3,693	10/15/2046
83610C-AU-5	Sound Point Clo XII Ltd SNDPT 2016-2A DR 9.528% 10/20/28	D	06/14/2023	AMH - AmerUs Group Co.		1,997,536	2,000,000	2,000,000	2,000,000						2,000,000		(2,464)	(2,464)	112,457	10/20/2028
85572R-AA-7	Start Ltd/Bermuda STARR 2018-1 A 4.089% 05/15/43	D	12/15/2023	Paydown		1,408,376	1,408,376	1,395,363	1,399,205		9,172		9,172		1,408,376				29,224	05/15/2043
85573L-AA-9	Start II LTD STARR 2019-1 A 4.089% 03/15/44	D	12/15/2023	Paydown		991,483	991,483	975,980	847,485		15,748		15,748		991,483				20,646	03/15/2044
85816V-AC-0	Steele Creek Clo 2017-1 Ltd STCR 2017-1A C 7.556% 10/15/30	D	08/04/2023	AAIA NonModco AAM		966,009	1,000,000	1,000,000	1,000,000						1,000,000		(33,991)	(33,991)	53,846	10/15/2030
85816W-AG-9	Steele Creek CLO 2014-1 Ltd STCR 2014-1RA C 7.624% 04/21/31	D	11/30/2023	AAIA Modco Catalina - AAM		3,927,892	4,000,000	4,000,000	4,000,000						4,000,000		(72,108)	(72,108)	315,107	04/21/2031
87231B-AG-8	TCI-Flatiron Clo 2017-1 Ltd TFLAT 2017-1A C 7.481% 11/18/30	D	11/02/2023	Various		2,919,812	3,000,000	2,895,269	2,938,212		6,751		6,751		2,944,963		(25,151)	(25,151)	123,502	11/18/2030
87244C-AN-6	TIAA Churchill Middle Market C CHMML 2016-1A CR 8.578% 10/20/30	D	11/30/2023	Various		2,261,243	2,330,727	2,314,555	2,317,543		1,749		1,749		2,319,292		(58,050)	(58,050)	141,192	10/20/2030
87244C-AQ-9	TIAA Churchill Middle Market C CHMML 2016-1A DR 9.578% 10/20/30	D	06/14/2023	AMH - AmerUs Group Co.		1,842,410	2,000,000	2,000,000	2,000,000						2,000,000		(157,590)	(157,590)	113,116	10/20/2030
87248V-AJ-9	TICP CLO I-2 LTD TICP 2018-IA C 8.681% 04/26/28	D	04/06/2023	Paydown		10,000,000	10,000,000	9,899,090	9,952,400		47,600		47,600		10,000,000				341,134	04/26/2028
87249A-AE-5	TICP CLO IX Ltd TICP 2017-9A C 7.558% 01/20/31	D	08/23/2023	AAIA Modco Catalina - AAM		5,983,252	6,100,000	6,089,565	6,091,117		1,016		1,016		6,092,133		(108,880)	(108,880)	350,404	01/20/2031
87249A-AG-0	TICP CLO IX Ltd TICP 2017-9A D 8.578% 01/20/31	D	06/14/2023	AMH - AmerUs Group Co.		1,349,363	1,400,000	1,400,000	1,400,000						1,400,000		(50,637)	(50,637)	69,964	01/20/2031
87249C-AE-1	TICP CLO X Ltd TICP 2018-10A C 7.578% 04/20/31	D	08/23/2023	AAIA Modco Catalina - AAM		1,962,108	2,000,000	1,973,766	1,981,525		1,982		1,982		1,983,507		(21,399)	(21,399)	115,228	04/20/2031
87249C-AG-6	TICP CLO X Ltd TICP 2018-10A D 8.478% 04/20/31	D	06/13/2023	ALRE - DFL Trust AAM		7,139,089	7,375,000	7,355,899	7,358,016		1,211		1,211		7,359,227		(220,139)	(220,139)	362,058	04/20/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
87250R-AC-8	TICP CLO XV Ltd TICP 2020-15A C 7.828% 04/20/33	D	08/23/2023	AAIA Modco Catalina - AAM		2,758,008	2,800,000	2,800,000	2,800,000						2,800,000		(41,992)	(41,992)	167,288	04/20/2033
87267J-AB-9	TruPS Financials Note Securiti TFINS 2018-2A A2 7.860% 09/30/39	D	11/17/2023	FWD Japan - Trust		5,490,000	6,000,000	6,000,000	6,000,000						6,000,000		(510,000)	(510,000)	408,853	09/30/2039
87268R-AA-2	TruPS Financials Note Securiti TFINS 2019-2A A1 7.949% 02/28/39	D	08/28/2023	Paydown		1,733,990	1,733,990	1,707,855	1,708,345		25,646		25,646		1,733,990				87,490	02/28/2039
874060-AT-3	Takeda Pharmaceutical Co Ltd Senior Unsecured 4.400% 11/26/23	D	11/26/2023	Maturity		808,000	808,000	870,056	821,659		(13,659)		(13,659)		808,000				35,552	11/26/2023
88606W-AA-0	Thunderbolt Aircraft Lease Ltd TBOLT 2017-A A 4.212% 05/17/32	D	12/15/2023	Paydown		2,302,656	2,302,656	2,303,029	2,309,171		(6,515)		(6,515)		2,302,656				57,276	05/17/2032
886313-AG-0	TIAA Churchill Middle Market C CHMML 2016-1A ER 13.648% 10/20/30	D	06/14/2023	AMH - AmerUs Group Co.		911,824	1,000,000	901,250	940,757		4,086		4,086		944,843		(33,019)	(33,019)	82,676	10/20/2030
894135-AA-0	Trapeza Cdo Xiii Ltd TRAP 2007-13A A1 5.907% 11/09/42	D	11/09/2023	Paydown		70,862	70,862	62,111	63,784		7,079		7,079		70,862				3,072	11/09/2042
894135-AE-2	Trapeza Cdo Xiii Ltd TRAP 2007-13A A3 6.058% 11/09/42	D	11/17/2023	FWD Japan - Trust		5,987,921	8,133,000	6,364,073	6,501,296		53,714		53,714		6,555,011		(567,089)	(567,089)	470,294	11/09/2042
894135-AG-7	Trapeza Cdo Xiii Ltd TRAP 2007-13A B 6.227% 11/09/42	D	11/17/2023	Various		4,667,905	6,900,000	5,416,500	5,500,841		47,659		47,659		5,548,500		(880,595)	(880,595)	411,246	11/09/2042
89413G-AA-6	Trapeza Cdo Xii Ltd TRAP 2007-12A A1 5.974% 04/06/42	D	10/06/2023	Paydown		319,512	319,512	298,744	301,885		17,627		17,627		319,512				4,778	04/06/2042
89624U-AG-7	Trimaran Cavu 2021-2 Ltd CAVU 2021-2A C 8.090% 10/25/34	D	10/04/2023	AAIA Modco Catalina - AAM		1,430,543	1,453,644	1,453,644	1,453,644						1,453,644		(23,101)	(23,101)	103,133	10/25/2034
89640X-AS-5	TRINITAS CLO IV LTD TRNTS 2016-4A CR 8.107% 10/18/31	D	06/13/2023	ALRE - DFL Trust AAM		971,126	1,000,000	997,291	997,594		173		173		997,767		(26,641)	(26,641)	47,086	10/18/2031
89641J-AG-1	Trinitas Clo IX Ltd TRNTS 2018-9A D 9.128% 01/20/32	D	06/14/2023	AMH - AmerUs Group Co.		933,609	1,000,000	1,000,000	1,000,000						1,000,000		(66,391)	(66,391)	53,595	01/20/2032
89642J-AE-5	Trinitas CLO XVII Ltd TRNTS 2021-17A C 7.978% 10/20/34	D	10/24/2023	AAIA Modco Catalina - AAM		1,550,166	1,599,008	1,599,008	1,599,008						1,599,008		(48,842)	(48,842)	119,318	10/20/2034
89642R-AG-2	Trinitas Clo VIII Ltd TRNTS 2018-8A D 8.778% 07/20/31	D	06/14/2023	AMH - AmerUs Group Co.		3,413,244	4,000,000	4,000,000	4,000,000						4,000,000		(586,756)	(586,756)	205,165	07/20/2031
89708B-AB-9	Tropic CDO V Ltd TROPC 2006-5A A1L2 5.976% 07/15/36	D	10/16/2023	Paydown		5,204	5,204	4,703	4,733		471		471		5,204				229	07/15/2036
89821J-AA-6	TruPS Financials Note Securiti TFINS 2019-1A A1 7.694% 02/02/39	D	11/02/2023	Paydown		181,177	181,177	181,177	181,177						181,177				9,229	02/02/2039
89822P-AA-1	TruPS Financials Note Securiti TFINS 2020-1A A1 3.320% 04/15/40	D	10/15/2023	Paydown		2,565,704	2,565,704	2,565,704	2,565,704						2,565,704				66,948	04/15/2040
902674-XN-5	UBS AG/London Senior Unsecured 4.500% 06/26/48	D	10/16/2023	Various		6,403,811	5,000,000	6,533,880	6,435,846		(32,034)		(32,034)		6,403,811				181,250	06/26/2048
902674-YF-1	UBS AG/London Senior Unsecured 0.375% 06/01/23	D	06/01/2023	Maturity		8,000,000	8,000,000	7,991,440	7,998,211		1,789		1,789		8,000,000				15,000	06/01/2023
902674-YH-7	UBS AG/London Senior Unsecured 1.250% 06/01/26	D	10/16/2023	Tax Free Exchange		14,969,128	15,000,000	14,942,100	14,960,024		9,104		9,104		14,969,128				164,063	06/01/2026
92331M-AC-2	Venture XXVI CLO Ltd VENTR 2017-26A C 8.278% 01/20/29	D	06/02/2023	AANY PRT COM NM PR AAM		975,833	1,000,000	982,500	991,182		921		921		992,103		(16,270)	(16,270)	45,383	01/20/2029
92558N-AQ-5	Vibrant CLO XI Ltd VIBR 2019-11A BR 8.028% 07/20/32	D	08/23/2023	AAIA Modco Catalina - AAM		3,933,076	4,000,000	4,000,000	4,000,000						4,000,000		(66,924)	(66,924)	245,805	07/20/2032
92558W-AE-2	Vibrant CLO XII Ltd VIBR 2021-12A B1 7.878% 01/20/34	D	10/04/2023	AAIA Modco Catalina - AAM		572,606	581,458	581,458	581,458						581,458		(8,852)	(8,852)	40,271	01/20/2034
92917J-AN-7	Voya CLO 2018-2 Ltd VOYA 2018-2A D 8.406% 07/15/31	D	08/04/2023	Various		2,227,557	2,500,000	2,295,500	2,371,508		9,136		9,136		2,380,644		(153,088)	(153,088)	140,289	07/15/2031
94244E-AA-6	Somers Group Holdings Ltd SENIOR 6.500% 07/02/29	D	06/14/2023	AMH - AmerUs Group Co.		868,673	1,000,000	1,070,810	1,033,745		(9,958)		(9,958)		1,023,787		(155,114)	(155,114)	61,750	07/02/2029
94860L-AG-0	Wehle Park CLO Ltd WEHPK 2022-1A D 8.762% 04/21/35	D	06/14/2023	AMH - AmerUs Group Co.		7,521,264	8,000,000	8,000,000	8,000,000						8,000,000		(478,736)	(478,736)	410,655	04/21/2035
94949L-AS-9	Wellfleet CLO 2016-2 Ltd WELF 2016-2A CR 8.628% 10/20/28	D	06/14/2023	AMH - AmerUs Group Co.		2,918,256	3,000,000	3,000,000	3,000,000						3,000,000		(81,744)	(81,744)	150,911	10/20/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
94950H-AG-0	Wellfleet CLO 2017-3 Ltd WELF 2017-3A C 8.415% 01/17/31	D	06/14/2023	AMH - AmerUs Group Co.		1,292,988	1,500,000	1,500,000	1,500,000						1,500,000		(207,012)	(207,012)	73,821	01/17/2031
94950J-AE-1	Wellfleet CLO 2018-1 Ltd WELF 2018-1A C 7.615% 07/17/31	D	02/28/2023	AAIA NonModco AAM		1,910,198	2,000,000	1,956,180	1,962,502		1,173		1,173		1,963,675		(53,477)	(53,477)	46,635	07/17/2031
961214-EF-6	Westpac Banking Corp Subordinated 4.110% 07/24/34	D	06/14/2023	AMH - AmerUs Group Co.		1,755,029	2,000,000	2,149,920	2,111,826		(7,001)		(7,001)		2,104,825		(349,796)	(349,796)	73,067	07/24/2034
961214-EG-4	Westpac Banking Corp Subordinated 4.421% 07/24/39	D	06/14/2023	AMH - AmerUs Group Co.		411,935	500,000	500,000	500,000						500,000		(88,065)	(88,065)	19,649	07/24/2039
961214-EP-4	Westpac Banking Corp Subordinated 2.668% 11/15/35	D	06/14/2023	AMH - AmerUs Group Co.		610,049	800,000	800,000	800,000						800,000		(189,951)	(189,951)	12,391	11/15/2035
98420E-AB-1	XL Group Ltd Senior Unsecured 5.250% 12/15/43	D	02/08/2023	ALRE - DFL Trust AAM		2,069,034	2,000,000	2,112,940	2,102,352		(294)		(294)		2,102,058		(33,024)	(33,024)	15,458	12/15/2043
986252-AW-4	Generate CLO 4 Ltd GNRT 4A CR 7.828% 04/20/32	D	10/04/2023	AAIA Modco Catalina - AAM		3,934,816	4,000,000	3,996,000	3,993,842		811		811		3,994,653		(59,837)	(59,837)	275,094	04/20/2032
98955R-AH-2	Owl Rock CLO II Ltd OR 2019-2A BR 7.578% 04/20/33	D	10/24/2023	AAIA Modco Catalina - AAM		13,661,102	14,000,000	13,979,104	13,986,016		1,792		1,792		13,987,809		(326,707)	(326,707)	987,266	04/20/2033
AV0967-02-7	Transportadora de Gas Internac Senior Unsecured 5.550% 11/01/28	D	02/28/2023	AARE Surplus AAM		960,875	1,000,000	955,000	957,546		958		958		958,504		2,371	2,371	18,038	11/01/2028
BAN118-UX-6	Latitude Australian Auto AUSTRALIAN AUTO LOANS TRUST 4.500% 10/15/23	B	02/14/2023	Tax Free Exchange		6,108,662	6,108,662	6,108,662	5,445,585					663,077	6,108,662				59,527	10/15/2023
BCC30R-YG-2	Madison Park Euro Funding IX D CADOG 9A DR 7.165% 07/15/35	B	02/15/2023	JEFFERIES LLC		1,961,384	2,143,692	1,931,660			1,709		1,709		1,920,645	(12,724)	40,739	28,015	(10,457)	07/15/2035
BCC313-LH-6	CIFC European Funding CLO IV D CIFCE 4A D 7.075% 08/18/35	B	02/15/2023	JEFFERIES LLC		3,192,065	3,429,907	3,149,488			14,456		14,456		3,143,121	(20,822)	48,944	28,122	(15,515)	08/18/2035
BCC31Y-XF-9	Voya Euro CLO V DAC VOYE 5A D 7.065% 04/15/35	B	02/15/2023	Natixis UK		3,926,300	4,287,383	3,936,860			3,117		3,117		3,914,048	(25,930)	12,252	(13,678)	19,892	04/15/2035
BCC338-1P-7	Henley CLO VI DAC HNLY 6A D 7.106% 06/10/34	B	02/15/2023	WELLS FARGO SECURITIES		1,979,592	2,143,692	1,875,323	1,902,534		3,457		3,457	(29,766)	1,908,804	32,578	70,788	103,366	33,770	06/10/2034
F1000#-AA-6	Akiem Holding Sas SR SECD NTS 1.750% 09/05/34	B	12/31/2023	Redemption 100.0000		384,107	384,107	390,390	374,604					15,786	384,107	(6,283)		(6,283)	5,032	09/05/2034
G3768B-AA-2	Gazprom PJSC via Gaz Finance P Senior Unsecured 3.250% 02/25/30	D	03/21/2023	Various		2,100,000	3,500,000	1,086,998	1,068,235		18,764		18,764		1,086,998		1,013,002	1,013,002	66,191	02/25/2030
G5635P-AL-3	Longfor Group Holdings Ltd Senior Unsecured 3.850% 01/13/32	D	08/18/2023	Various		7,112,483	16,270,000	17,144,101	17,000,411		(45,084)		(45,084)		16,955,327		(9,842,844)	(9,842,844)	693,385	01/13/2032
G6076#-AD-7	MIDLAND MOTORWAYS GROUP LTD GTD SR SECD NTS 2.550% 12/31/39	B	06/30/2023	Redemption 100.0000		258,042	258,042	271,944	256,654					15,290	258,042	(13,902)		(13,902)	325	12/31/2039
G72219-AB-7	Preferred Term Securities XXVI PREFERRED TERM SECS XXVI 5.992% 09/22/37	D	12/26/2023	Paydown		12,813	12,813	10,804	10,948		1,865		1,865		12,813				635	09/22/2037
G72221-AB-3	Preferred Term Securities XXII PRETSL 22-A2 A2 6.033% 09/22/36	D	12/22/2023	Paydown		22,684	22,684	19,494	19,741		2,943		2,943		22,684				756	09/22/2036
G8867K-AB-9	Tiger Global Private Investmen Tiger Global Private Investmen 6.580% 05/13/27	D	12/12/2023	Paydown		4,356,029	4,356,029	4,356,029	4,356,029						4,356,029				57,908	05/13/2027
G8867L-AB-7	Tiger Global Private Investmen Tiger Global Private Investmen 6.580% 05/13/27	D	10/26/2023	Paydown		6,054,434	6,054,434	6,054,434	6,054,434						6,054,434				147,850	05/13/2027
L8749#-AA-0	STADIUM FINANCE COMPANY SARL SR SECD NTS SER A 2.220% 07/30/49	B	07/30/2023	Redemption 100.0000		90,715	90,715	92,929	88,097					4,832	90,715	(2,214)		(2,214)	2,014	07/30/2049
L8749#-AB-8	STADIUM FINANCE COMPANY SARL SR SECD NTS SER B 2.370% 07/30/49	B	07/30/2023	Redemption 100.0000		651,374	651,374	667,273	632,578					34,695	651,374	(15,900)		(15,900)	15,438	07/30/2049
L8749#-AC-6	STADIUM FINANCE COMPANY SARL SR SECD NTS SER C 2.500% 07/30/49	B	07/30/2023	Redemption 100.0000		348,839	348,839	357,354	338,773					18,581	348,839	(8,515)		(8,515)	8,721	07/30/2049
P0606*-AA-9	AES Mexico Generation Holdings SECURED 5.620% 11/26/27	D	12/30/2023	Various		831,619	831,619	831,619	642,821						831,619				20,642	11/26/2027
P4717#-AA-3	GLOBAL BANK CORP Global Bank Corp 8.682% 12/20/27	D	12/20/2023	Various		200,000	200,000	199,300	149,577		60,806		60,806		200,000				7,169	12/20/2027
P4831#-AA-4	GENRENT DEL PERU SAC SENIOR 5.850% 01/31/37	D	07/31/2023	Redemption 100.0000		192,950	192,950	192,950	192,950						192,950				8,666	01/31/2037

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
P7003*-AA-3	La Bufa Wind Sapi De Cv SECURED 6.770% 09/30/37	D	12/30/2023	Various		1,271,612	1,271,612	1,271,612	1,086,245						1,271,612				38,873	09/30/2037
Q0458*-AF-6	AQUASURE FINANCE PTY LTD GTD SR SECD NTS SER 18A 4.320% 01/12/34	D	07/12/2023	Redemption 100.0000		447,042	447,042	447,042	447,042						447,042				14,484	01/12/2034
Q6634C-AA-4	NCIG Holdings Pty Ltd Unsecured 12.500% 08/26/31	D	07/25/2023	Deutsche Bank		7,000,000	7,000,000	7,000,000	7,000,948		(150)		(150)		7,000,798		(798)	(798)	721,875	08/26/2031
Q7448@-AA-3	Latitude Australian Auto AUSTRALIAN AUTO LOANS TRUST 4.500% 12/19/26	B	12/19/2023	Paydown		1,216,800	1,217,448	1,217,448							1,216,800	(157,649)	(8)	(157,657)	101,408	12/19/2026
Q8718#-AB-0	STAR ENTERTAINMENT FINANCE LTD GTD SR NTS 8.910% 08/22/27	D	10/06/2023	Call 100.0000		6,600,000	6,600,000	6,600,000	6,600,000		586,324		586,324		7,186,324		(586,324)	(586,324)	502,343	08/22/2027
R9836#-AA-6	WELCO ECO SHIP AS SR SECD NTS SER A 5.300% 04/30/31	D	12/31/2023	Redemption 100.0000		165,250	165,250	163,597	164,190		1,060		1,060		165,250				4,803	04/30/2031
R9836#-AB-4	WELCO ECO SHIP AS SR SECD NTS SER B 6.110% 04/30/31	D	12/31/2023	Redemption 100.0000		165,250	165,250	163,597	164,173		1,076		1,076		165,250				4,763	04/30/2031
Y7138A-AF-7	Pertamina Persero PT Senior Unsecured 5.625% 05/20/43	D	06/14/2023	Various		6,162,445	6,545,000	7,184,869	7,131,218		(7,824)		(7,824)		7,123,394		(960,949)	(960,949)	210,667	05/20/2043
Z05578-60-9	Adani Energy Solutions Ltd Senior Secured 4.250% 05/21/36	D	11/21/2023	Various		469,020	469,020	486,297	242,757		(28,202)		(28,202)		469,020				9,967	05/21/2036
02377U-AB-0	AMERICAN AIRLINES 2013-2 CLASS		03/31/2023	Redemption 100.0000		804,192	804,192	804,192	804,192						804,192					03/31/2023
437076-BU-5	Home Depot Inc/The Senior Unsecured.83% 03/01/22		12/31/2023	Various																
575767-AN-8	MASS MUTUAL LIFE Subordinated		06/30/2023	Security Withdraw		1,181,570	1,211,000	1,180,801	1,181,479		91		91		1,181,570					
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,862,766,668	2,992,027,213	2,981,681,542	2,963,514,082	140,701	9,779,607	3,439,309	6,480,999	1,550,306	2,992,214,659	(946,671)	(131,565,203)	(132,511,874)	129,077,268	XXX
534187-BP-3	Lincoln National Corp Subordinated 7.717% 04/20/67		11/30/2023	Various		1,806,443	3,000,000	2,595,131	2,596,867		78		78		2,596,945		(790,502)	(790,502)	241,310	04/20/2067
744320-AM-4	Prudential Financial Inc Junior Subordinated 5.625% 06/15/43		06/15/2023	Call 100.0000		5,000,000	5,000,000	4,999,700	5,000,012						5,000,012		(12)	(12)	140,625	06/15/2043
89356B-AE-8	Transcanada Trust Junior Subordinated 5.500% 09/15/79	A	06/14/2023	AMH - AmerUs Group Co.		2,553,938	3,000,000	3,000,000	3,000,000						3,000,000		(446,063)	(446,063)	123,292	09/15/2079
62878W-AA-6	NBK Tier 1 Financing 2 Ltd Junior Subordinated 4.500% 05/27/24	D	06/14/2023	AMH - AmerUs Group Co.		921,239	1,000,000	1,000,000	1,000,000						1,000,000		(78,761)	(78,761)	24,625	05/27/2124
1309999999. Subtotal - Bonds - Hybrid Securities						10,281,620	12,000,000	11,594,831	11,596,879		78		78		11,596,957		(1,315,338)	(1,315,338)	529,852	XXX
71680@-CF-1	Petros PACE Finance LLC Petros CPACE Class A Sub-Cert 6.363% 01/31/57		01/11/2023	Tax Free Exchange		344,453	330,221	344,255	344,286		167		167		344,453				1,401	01/31/2057
050139-97-0	Petros PACE Finance LLC Petros CPACE Class B Sub-Cert 7.498% 01/31/57		01/11/2023	Tax Free Exchange		7,026	6,739	7,026	7,026						7,026				34	01/31/2057
00033@-AA-7	A-A FCI II HOLDINGS LLC AAFCII 0.500% 12/31/57		12/04/2023	Redemption 100.0000		5,882,081	5,882,081	5,900,018	5,899,714		(17,633)		(17,633)		5,882,081				107,736	12/31/2057
00043*-AA-7	AA Warehouse AA Warehouse 7.181% 08/08/36		11/08/2023	Redemption 100.0000		6,208,000	6,208,000	6,208,000	768,972		(8,084)		(8,084)		6,208,000				82,396	08/08/2036
00043*-AB-5	AA Warehouse AA Warehouse 7.329% 08/08/36		11/08/2023	Redemption 100.0000		1,164,000	1,164,000	1,164,000	144,193		(1,602)		(1,602)		1,164,000				15,784	08/08/2036
00229*-AA-3	AP TUNDRA HOLDINGS LLC AP TUNDRA HOLDIN 4.750% 02/15/42		08/15/2023	Paydown		4,223,379	4,223,379	4,223,379	4,223,379						4,223,379				147,882	02/15/2042
28655*-AA-7	Eliant Invest Holding LP Eliant Invest Holding LP B 7.846% 12/15/41		12/27/2023	Redemption 100.0000		17,494,137	17,494,137	17,494,137	6,727,080		(235)		(235)		17,494,137				88,949	12/15/2041
28655*-AB-5	Eliant Invest Holding LP Eliant Invest Holding LP C 8.596% 12/15/41		12/27/2023	Redemption 100.0000		5,167,685	5,167,731	5,167,685	3,363,445		(139)		(139)		8,746,956				46,376	12/15/2041
28655*-AB-5	Eliant Invest Holding LP Eliant Invest Holding LP C 8.596% 12/15/41		05/08/2023	Security Withdraw		1,516,777	1,516,731	1,516,731	1,516,779		(2)		(2)		1,516,777				20,072	12/15/2041
28924A-AB-7	Elm 2020-4 Trust MDCP 2020-4A A2 2.286% 10/20/29		12/20/2023	Paydown		3,093,945	3,093,945	3,093,937	3,093,895		50		50		3,093,945				49,960	10/20/2029
31745#-AA-9	FCI FUND FCI_19-1 FCI 2019-1 NOTE 5.750% 10/22/29		12/08/2023	Paydown		2,658,388	2,658,388	2,658,388	2,658,388						2,658,388				85,489	10/22/2029

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
35632U-AD-7	Inactive Donlen LLC Donlen OpCo Debt - Tranche B 8.706% 03/30/28		12/29/2023	Redemption 100.0000		1,400,019	1,400,019	1,400,019	400,545						1,400,019				47,625	03/30/2028
408203-AA-5	Hamlet Securitization Trust Hm HMLET 2020-CRE1 A 2.295% 10/18/52		12/18/2023	Paydown		1,735,516	1,735,516	1,735,516	1,735,516						1,735,516				23,563	10/18/2052
55292R-AA-9	MAPS 2021-1 Trust MAPSL 2021-1A A 2.521% 06/15/46		12/15/2023	Paydown		1,321,836	1,321,836	1,321,793	1,321,801		35		35		1,321,836				22,487	06/15/2046
55292R-AB-7	MAPS 2021-1 Trust MAPSL 2021-1A B 3.425% 06/15/46		12/15/2023	Paydown		5,088,625	5,088,625	5,088,521	5,088,531		94		94		5,088,625				147,146	06/15/2046
59565H-BC-8	Midcap Funding Franchise Finan MFFFT Series 2022-1 Class C Se 11.060% 04/14/33		03/10/2023	Paydown		45,200	45,200	45,200	45,200						45,200				3,495	04/14/2033
69346Y-A*-4	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 A-R 6.927% 01/20/35		12/20/2023	Redemption 100.0000		7,700,194	7,694,773	7,597,334	7,588,478		83,480		83,480		7,588,478		21,142	21,142	284,525	01/20/2035
69346Y-A@-2	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 A-F 6.927% 01/20/35		12/20/2023	Paydown		23,593,707	23,581,141	23,424,536	2,264,215		137,210		137,210		23,593,707		28,166	28,166	587,114	01/20/2035
71680@-BC-9	Petros PACE Finance LLC Petros CPACE Flow 3.642% 01/31/57		11/30/2023	Paydown		115,330	115,330	120,232	100,799		1,689		1,689		115,330				294	01/31/2057
71680@-BC-9	Petros PACE Finance LLC Petros CPACE Flow 3.642% 01/31/57		02/10/2023	Redemption 100.0000		803	803	837	833		(29)		(29)		803					01/31/2057
71680@-BD-7	Petros PACE Finance LLC Petros CPACE Flow 4.446% 01/31/57		11/30/2023	Paydown		4,578	4,578	4,772	2,052		(208)		(208)		4,578				61	01/31/2057
71680@-BD-7	Petros PACE Finance LLC Petros CPACE Flow 4.446% 01/31/57		02/10/2023	Redemption 100.0000		16	16	17	17		185		185		16					01/31/2057
71680@-BV-7	Petros PACE Finance LLC Petros PACE Finance LLC 5.890% 01/31/57		07/03/2023	CSLR APL Payout		25,794	27,738	25,794	28,928		(54)	3,070	(3,124)		25,804		(10)	(10)	1,253	01/31/2057
71680@-BX-3	Petros PACE Finance LLC Petros PACE Finance LLC 5.890% 01/31/57		07/03/2023	CSLR APL Payout		30,484	32,160	30,484	33,509		(77)	2,946	(3,023)		30,486		(1)	(1)	1,509	01/31/2057
71680@-CF-1	Petros PACE Finance LLC Petros PACE Finance LLC 6.892% 01/31/57		07/03/2023	CSLR APL Payout		74,697	74,548	74,697	77,664		(147)	2,820	(2,967)		74,697		1	1	3,896	01/31/2057
71680@-CH-7	Petros PACE Finance LLC Petros CPACE Class B Sub-Cert 6.987% 01/31/57		07/03/2023	CSLR APL Payout		2,236	2,214	2,236	2,308		(3)	67	(70)		2,237		(1)	(1)	102	01/31/2057
71680@-CK-0	Petros PACE Finance LLC Petros PACE Finance LLC 7.145% 01/31/57		07/03/2023	CSLR APL Payout		27,281	26,730	27,281	27,862		(64)	517	(581)		27,280		1	1	1,225	01/31/2057
71680@-CR-5	Petros PACE Finance LLC Petros CPACE Flow Class B Sub 7.415% 01/31/57		07/03/2023	CSLR APL Payout		17,368	16,694	17,368	17,403		(27)	9	(36)		17,367		1	1	643	01/31/2057
92890C-AD-5	WDL Fleet LLC Lease Plan USA Inc 8.088% 12/31/38		06/29/2023	Various		2,865,767	2,865,767	2,862,640			(9,006)		(9,006)		2,865,767				35,925	12/31/2038
92890C-AE-3	WDL Fleet LLC Lease Plan USA Inc 9.088% 12/01/38		06/29/2023	Paydown		1,054,602	1,054,602	1,053,451			(3,311)		(3,311)		1,054,602				14,900	12/01/2038
96328G-AA-5	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class A 6.272% 11/18/38		03/20/2023	Redemption 100.0000		368,849	368,849	368,496	368,571		278		278		368,849				5,275	11/18/2038
96328G-AA-5	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class A 6.272% 11/18/38		05/08/2023	Security Withdraw		31,845,370	31,869,025	31,838,532	31,845,044		326		326		31,845,370				893,314	11/18/2038
96328G-AB-3	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class B 6.372% 11/18/38		05/08/2023	Security Withdraw		1,083,014	1,083,779	1,082,795	1,083,006						1,083,014				78,501	11/18/2038
96328G-AC-1	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class C 6.472% 11/18/38		05/08/2023	Security Withdraw		1,135,853	1,136,713	1,135,623	1,135,844						1,135,853				78,784	11/18/2038
96328G-AD-9	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class D 7.972% 11/18/38		05/08/2023	Security Withdraw		296,848	296,875	296,890	296,843		5		5		296,848				10,945	11/18/2038
96328G-AE-7	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class E 8.972% 11/18/38		05/08/2023	Security Withdraw		44,971	44,964	44,978	44,972						44,971				926	11/18/2038
G2950*-AA-7	AA INFRASTRUCTURE DEBT Aa Infrastructure Debt 7.299% 11/01/34		11/01/2023	Paydown		20,528,983	20,528,983	20,217,512			119,431		119,431		20,528,983				740,141	11/01/2034
G2950*-AA-7	AA INFRASTRUCTURE DEBT Aa Infrastructure Debt 7.299% 11/01/34		12/11/2023	Various		50,982,244	51,031,869	51,031,869	51,031,869		365,515		365,515		51,031,869		(49,625)	(49,625)	2,267,415	11/01/2034
00233*-AA-7	AP MAIA HOLDINGS I LLC AP MAIA HOLDINGS I LLC 5.500% 07/28/47		08/14/2023	Paydown		40,905	40,905	38,721	40,730		(548)		(548)	(1,916)	40,905	2,639		2,639	2,384	07/28/2047

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	11 Unrealized Valuation Increase/(Decrease)	12 Current Year's (Amortization)/Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/Adjusted Carrying Value	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date
55283L-AA-3	MAPS 2019-1 Ltd MAPSL 2019-1A A 4.458% 03/15/44	D	12/15/2023	Paydown		3,973,064	3,973,064	3,976,443	3,976,173		(3,108)		(3,108)		3,973,064				104,152	03/15/2044
56564R-AA-8	MAPS 2018-1 Ltd MAPSL 2018-1A A 4.212% 05/15/43	D	12/15/2023	Paydown		9,581,716	9,581,716	9,583,919	9,583,342		(1,625)		(1,625)		9,581,716				226,419	05/15/2043
74980F-AN-5	RR 8 Ltd RRAM 2020-8A C 8.756% 04/15/33	D	06/14/2023	Various		3,808,856	4,000,000	4,000,000	4,000,000						4,000,000		(191,144)	(191,144)	206,189	04/15/2033
74983A-AE-3	RR 19 Ltd RRAM 2021-19A B 7.606% 10/15/35	D	11/09/2023	AANY Oth Life AAM		9,765,420	10,000,000	10,000,000	10,000,000						10,000,000		(234,580)	(234,580)	745,683	10/15/2035
74988L-AG-9	RR 3 Ltd RRAM 2018-3A CR2 8.156% 01/15/30	D	06/14/2023	AMH - AmerUs Group Co.		907,802	1,000,000	1,000,000	1,000,000						1,000,000		(92,198)	(92,198)	47,547	01/15/2030
74988L-AJ-3	RR 3 Ltd RRAM 2018-3A BR2 7.456% 01/15/30	D	10/04/2023	AAIA Modco Catalina - AAM		10,394,243	10,600,000	10,547,500	10,569,171		3,259		3,259		10,572,430		(178,186)	(178,186)	694,569	01/15/2030
75000G-AL-0	RR 23 Ltd RRAM 2022-23A C1 10.394% 10/15/35	D	08/29/2023	Paydown		5,500,000	5,500,000	5,390,000	5,400,805		98,629		98,629		5,500,000				524,318	10/15/2035
75000H-AE-4	RR 24 Ltd RR 24 - AA 8.394% 01/15/32	D	12/21/2023	Redemption 100.0000		30,925,000	30,925,000	30,925,000	30,925,000						30,925,000				2,511,382	01/15/2032
75000H-AG-9	RR 24 Ltd RR 24 - A 9.294% 01/15/32	D	12/21/2023	Redemption 100.0000		10,300,000	10,300,000	10,300,000	10,300,000						10,300,000				930,438	01/15/2032
979926-AA-0	Woodmont 2023-12 Trust WDMNT 2023-12A A1A 7.878% 07/25/31	D	10/25/2023	Paydown		50,893	50,893	50,893	50,893						50,893				1,226	07/25/2031
BANOUP-YU-0	IRMT-DE1 DESIGNATED ACTIVITY C IRMT-DE1 SUB 10.000% 06/21/49	B	03/22/2023	Various		496,653	496,653	496,653	479,798	(1,660)	3,597		1,937	15,365	497,100	(447)		(447)		06/21/2049
BANOUP-YV-8	IRMT-DE1 DESIGNATED ACTIVITY C IRMT-DE1 SUB 10.000% 06/21/49	B	03/22/2023	Various		589,184	589,184	589,184	568,482	(1,964)	5,009		3,045	18,186	589,713	(529)		(529)		06/21/2049
BANOVV-XU-7	IRMT-DE1 DESIGNATED ACTIVITY C IRMT-DE1 SUB 10.000% 06/21/49	B	12/31/2023	Various		1,708,158	1,708,158	1,708,158	1,656,309	(42,290)	41,136		(1,154)	53,003	1,708,158					09/30/2049
402563-AJ-9	RRX 1 Ltd GSM 2020-1A D 9.156% 04/15/33	D	06/14/2023	AMH - AmerUs Group Co.		473,964	500,000	500,000	500,000						500,000		(26,037)	(26,037)	27,107	04/15/2033
64035D-AG-1	Nelnet Student Loan Trust 2021 NSLT 2021-A D 4.930% 04/20/62		11/17/2023	FWD Japan - Trust		8,017,035	10,000,000	9,995,043	10,010,125		(709)		(709)		10,009,416		(1,992,381)	(1,992,381)	451,917	04/20/2062
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						295,682,949	298,460,272	297,728,493	232,349,795	(45,914)	813,484	9,429	758,141	84,638	301,915,642	1,663	(2,714,852)	(2,713,189)	12,370,474	XXX
BANOZF-E7-0	Grp Operating Llc GRP OPERATING TK 25.200% 12/31/23		12/29/2023	Various			235,596	52,196	52,196						(18,321)		18,321	18,321	29,703	12/31/2023
BANOVB-PR-7	Banco De La Produccion Dpr Sec TERM 3.374% 09/18/24		12/01/2023	Redemption 100.0000		1,176,470	1,176,470	1,176,470	1,176,470						1,176,470				73,316	09/18/2024
000000-00-0	CIMPRESS PLC CMPR TL B 1L USD 0.289% 05/17/28		12/29/2023	Redemption 100.0000		5,507	5,507	5,452	5,465		43		43		5,507				293	05/17/2028
05350N-AL-8	Avantor Funding Inc AVTR TL B5 1L USD 0.249% 11/08/27		12/29/2023	Redemption 100.0000		231,860	231,860	232,295	231,860						231,860				8,013	11/08/2027
17148P-AF-8	Churchill Downs Inc CHDN TL B1 1L USD 0.241% 03/17/28		12/29/2023	Redemption 100.0000		6,025	6,025	6,010	6,014		11		11		6,025				264	03/17/2028
27922J-AB-2	PQ CORP PQCOR TL B 1L USD 15.451% 06/09/28		10/31/2023	Redemption 100.0000		14,168	14,168	14,132	14,138		30		30		14,168				640	06/09/2028
35905C-AC-9	frontdoor Inc FTDR TL B 1L USD 0.249% 06/19/28		12/29/2023	Redemption 100.0000		8,571	8,571	8,529	8,538		34		34		8,571				389	06/19/2028
389376-AZ-7	Gray Television Inc GTN TL D 1L USD 7.918% 12/01/28		12/29/2023	Redemption 100.0000		9,730	9,730	9,705	9,708		21		21		9,730				533	12/01/2028
43289D-AH-6	HILTON WORLDWIDE HLT TL B2 1L USD 1.462% 06/21/26		06/13/2023	AAIA Modco FHLB - AAM		499,520	500,000	496,725	497,736		267		267		498,003		1,517	1,517	15,188	06/21/2026
44055U-AD-7	Horizon Therapeutics USA Inc HZNP TL B2 1L USD 0.239% 03/15/28		10/06/2023	Redemption 100.0000		711,312	711,312	709,534	709,983		1,329		1,329		711,312				37,487	03/15/2028
72584D-AF-1	KFC Holding Co YUM TL B 1L USD 3.009% 03/15/28		12/29/2023	Redemption 100.0000		10,000	10,000	9,975	9,981		19		19		10,000				419	03/15/2028
72814C-AF-5	Playtika Holding Corp PLTK TL B 1L USD 0.265% 03/13/28		09/29/2023	Various		2,905	2,905	2,891	2,890		15		15		2,905				133	03/13/2028
88687@-AA-1	Tillman Networks LLC Tillman Networks 0.436% 08/31/30		12/01/2023	Redemption 100.0000		982,378	982,378	979,389	979,404		2,974		2,974		982,378				22,395	08/31/2030
96208U-AT-8	WEX Inc WEX TL B 1L USD 0.249% 04/03/28		03/29/2023	Redemption 100.0000		3,000	3,000	2,985	2,987		13		13		3,000				51	04/03/2028

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
96208U-AT-8	WEX Inc WEX TL B 1L USD 0.249% 04/03/28		06/13/2023	AAIA Modco AAM		1,174,942	1,176,000	1,170,120	1,171,031		192		192		1,171,223		3,719	3,719	38,126	04/03/2028
BL2828-71-5	Select Medical Corp SEM TL B 1L USD 2.540% 03/06/25		01/11/2023	J.P. Morgan Sec		493,787	500,000	495,625	497,493		(571)		(571)		496,922		(3,135)	(3,135)	2,241	03/06/2025
BL2847-99-6	Imperva Inc TL 1L USD 6.420% 01/10/26		12/01/2023	Redemption 100.0000		323,728	323,728	319,811	321,036		2,692		2,692		323,728				31,613	01/10/2026
BL3392-82-8	Mileage Plus Holdings LLC / Mi TERM B 15.509% 06/21/27		03/20/2023	Various		1,374,887	1,374,887	1,359,214	1,345,694		29,193		29,193		1,374,887				34,358	06/21/2027
BL3392-82-8	Mileage Plus Holdings LLC / Mi TERM B 15.509% 06/21/27		05/24/2023	AAIA Modco Catalina - AAM		24,278,792	23,373,086	23,106,641	23,124,944		41,095		41,095		23,249,795		1,028,997	1,028,997	1,194,095	06/21/2027
BL3541-34-1	INEOS US Petrochem LLC STYRO TL B 1L USD 8.878% 01/29/26		12/29/2023	Redemption 100.0000		5,864	5,864	5,835	5,846		18		18		5,864				317	01/29/2026
BL3554-49-2	Catalent Pharma Solutions Inc CTLT TL B3 1L USD 0.894% 02/22/28		12/29/2023	Redemption 100.0000		7,387	7,387	7,368	7,372		15		15		7,387				326	02/22/2028
BL3559-99-6	Spectrum Brands Inc SPB TL B 1L USD 2.506% 03/03/28		03/28/2023	Redemption 100.0000		1,250	1,250	1,247	1,248		2		2		1,250				24	03/03/2028
BL3559-99-6	Spectrum Brands Inc SPB TL B 1L USD 2.506% 03/03/28		06/13/2023	AAIA Modco AAM		489,848	490,000	488,775	489,024		83		83		489,107		741	741	19,327	03/03/2028
BL3613-00-9	Cable One Inc CABO TL B4 1L USD 8.068% 05/03/28		12/29/2023	Redemption 100.0000		15,326	15,326	15,249	15,266		59		59		15,326				671	05/03/2028
BL3625-15-1	DT Midstream Inc DTMINC TL B 1L USD 8.068% 06/12/28		06/13/2023	AAIA NonModco AAM		255,255	254,689	253,416	253,687		23		23		253,710		1,546	1,546	7,874	06/12/2028
BL3627-87-6	Univar Solutions USA Inc/Washi UNVR TL B6 1L USD 58.303% 06/03/28		03/29/2023	Various		4,987	4,987	4,962	4,945		42		42		4,987				65	06/03/2028
BL3627-87-6	Univar Solutions USA Inc/Washi UNVR TL B6 1L USD 58.303% 06/03/28		05/24/2023	AAIA Modco Catalina - AAM		1,961,941	1,959,854	1,950,054	1,951,664		107		107		1,952,277		9,664	9,664	56,707	06/03/2028
BL3636-56-2	Prestige Brands Inc PBH TL B5 1L USD 8.068% 07/03/28		05/31/2023	Redemption 100.0000		228,146	228,146	227,005	227,242		904		904		228,146				3,447	07/03/2028
BL3636-56-2	Prestige Brands Inc PBH TL B5 1L USD 8.068% 07/03/28		06/13/2023	AAIA Modco AAM		829,773	828,530	824,388	825,246		78		78		825,324		4,449	4,449	26,072	07/03/2028
BL3638-38-6	Quikrete Holdings Inc QUIKHO TL B1 1L USD 37.347% 03/18/29		03/30/2023	Redemption 100.0000		5,000	5,000	4,963	4,966		34		34		5,000				95	03/18/2029
BL3638-38-6	Quikrete Holdings Inc QUIKHO TL B1 1L USD 37.347% 03/18/29		06/13/2023	AAIA Modco AAM		1,977,634	1,980,000	1,965,150	1,966,635		432		432		1,967,067		10,567	10,567	70,587	03/18/2029
BL3646-39-7	PRA Health Sciences Inc ICLR TL B 1L USD 8.990% 07/03/28		03/31/2023	Redemption 100.0000		15,526	15,526	15,448	15,464		61		61		15,526				278	07/03/2028
BL3646-39-7	PRA Health Sciences Inc ICLR TL B 1L USD 8.990% 07/03/28		06/13/2023	AAIA Modco AAM		245,844	245,384	244,157	244,413		(95)		(95)		244,318		1,526	1,526	8,187	07/03/2028
BL3646-99-1	Focus Financial Partners LLC FOCS TL B 1L USD 8.484% 06/30/28		12/29/2023	Various		6,670	6,670	6,629	6,638		32		32		6,670				311	06/30/2028
BL3651-04-1	EVERI HOLDINGS INC EVRI TL 1L USD 8.608% 08/03/28		01/27/2023	Redemption 100.0000		3,467	3,467	3,458	3,460		7		7		3,467				21	08/03/2028
BL3657-50-1	First Student Bidco Inc FRSTST TL B 1L USD 9.299% 07/21/28		09/29/2023	Redemption 100.0000		4,025	4,025	3,983	3,990		35		35		4,025				122	07/21/2028
BL3657-52-7	First Student Bidco Inc FRSTST TL C 1L USD 9.298% 07/21/28		12/27/2023	Redemption 100.0000		36,739	36,739	36,353	36,423		316		316		36,739				2,567	07/21/2028
BL3678-94-5	Pilot Travel Centers LLC PITRCE TL B 1L USD 8.052% 08/06/28		06/05/2023	Redemption 100.0000		20,000	20,000	19,900	19,919		81		81		20,000				402	08/06/2028
BL3683-98-6	Standard Industries Inc/NJ BMCAUS TL B 1L USD 0.924% 09/22/28		03/16/2023	Redemption 100.0000		2,909	2,909	2,879	2,884		25		25		2,909				47	09/22/2028
BL3683-98-6	Standard Industries Inc/NJ BMCAUS TL B 1L USD 0.924% 09/22/28		06/13/2023	AAIA NonModco AAM		729,060	730,474	723,000	724,075		223		223		724,299		4,761	4,761	25,372	09/22/2028
BL3689-59-5	Centuri Group Inc SWX TL B 1L USD 8.635% 08/28/28		03/31/2023	Redemption 100.0000		3,385	3,385	3,351	3,357		28		28		3,385				60	08/28/2028
BL3689-59-5	Centuri Group Inc SWX TL B 1L USD 8.635% 08/28/28		06/13/2023	AAIA Modco AAM		1,180,800	1,185,739	1,173,882	1,175,996		232		232		1,176,229		4,571	4,571	46,750	08/28/2028
BL3689-74-4	SeaWorld Parks & Entertainment SEAS TL B 1L USD 9.207% 08/25/28		12/29/2023	Redemption 100.0000		16,000	16,000	15,840	15,870		130		130		16,000				805	08/25/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
BL3705-69-8	Clean Harbors Inc CLH TL B 1L USD 10.108% 10/10/28		03/31/2023	Redemption 100.0000		718	718	714	715		3		3		718				10	10/10/2028
BL3705-69-8	Clean Harbors Inc CLH TL B 1L USD 10.108% 10/10/28		06/13/2023	AAIA Modco AAM		283,926	283,493	282,075	282,319		21		21		282,340		1,586	1,586	8,801	10/10/2028
BL3705-80-5	Sycamore Buyer LLC SYBULL TL B 1L USD 17.053% 07/23/29		12/29/2023	Redemption 100.0000		10,000	10,000	9,950	9,952		48		48		10,000				470	07/23/2029
BL3788-28-0	ICU Medical Inc ICUI TL B 1L USD 7.789% 01/08/29		12/29/2023	Redemption 100.0000		10,000	10,000	9,950	9,956		44		44		10,000				476	01/08/2029
000000-00-0	Trinseo Materials Operating SC TSE TL B2 1L USD 8.459% 05/03/28	D	12/29/2023	Redemption 100.0000		10,000	10,000	9,950	9,962		38		38		10,000				471	05/03/2028
BANOR9-HW-5	SWISS INSURED BRAZIL POWER FIN TL 9.850% 07/16/32		10/16/2023	Various		24,539,831	24,539,831	20,911,096	19,189,067		5,436,294		5,436,294	3,554,604	24,539,831	(3,640,134)		(3,640,134)	1,842,825	07/16/2032
BL2764-07-6	CONTOURGLOBAL MIRROR 2SARL TL 3.438% 12/31/36	B	12/29/2023	Various		559,867	559,867	644,298	698,936		(190,537)		(190,537)	72,017	559,867	(20,549)		(20,549)	34,172	12/31/2036
BL3447-31-7	SKYMILES IP LTD DAL TL B 1L USD 1.088% 10/20/27	D	04/20/2023	Redemption 100.0000		1,470,000	1,470,000	1,470,921	1,469,496		504		504		1,470,000				45,750	10/20/2027
BL3447-31-7	SKYMILES IP LTD DAL TL B 1L USD 1.088% 10/20/27	D	05/24/2023	AAIA Modco Catalina - AAM		13,754,239	13,230,000	13,238,287	13,225,460		4,127		4,127		13,228,152		526,087	526,087	690,696	10/20/2027
BL3573-84-9	ICON Luxembourg Sarl ICLR TL B 1L USD 8.489% 07/03/28	D	03/30/2023	Redemption 100.0000		62,315	62,315	62,004	62,069		246		246		62,315				1,117	07/03/2028
BL3573-84-9	ICON Luxembourg Sarl ICLR TL B 1L USD 8.489% 07/03/28	D	06/13/2023	AAIA Modco AAM		986,728	984,881	979,957	980,986		(383)		(383)		980,603		6,126	6,126	32,656	07/03/2028
BL3673-15-1	Stars Group Holdings BV TSGICN TL B 1L USD 8.561% 07/21/26	D	03/30/2023	Various		2,893	2,893	2,885	2,881		11		11		2,893				51	07/21/2026
BL3673-15-1	Stars Group Holdings BV TSGICN TL B 1L USD 8.561% 07/21/26	D	05/24/2023	AAIA Modco Catalina - AAM		1,136,741	1,139,670	1,136,820	1,137,462		165		165		1,137,804		(1,063)	(1,063)	37,465	07/21/2026
BL3742-09-7	ALI GROUP SRL ALIGRP TL B 1L USD 8.068% 07/23/29	C	05/31/2023	Redemption 100.0000		26,001	26,001	25,741	25,756		245		245		26,001				518	07/23/2029
BL3742-09-7	ALI GROUP SRL ALIGRP TL B 1L USD 8.068% 07/23/29	C	06/13/2023	AAIA Modco AAM		583,061	582,726	576,899	577,236		225		225		577,462		5,599	5,599	18,305	07/23/2029
G2921#-AA-9	ECUADOR DIVERSIFIED PMT RTS US Banco Del Pacifico Sa Banco De 18.648% 12/20/24	D	06/05/2023	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				648,505	12/20/2024
Q8438@-AA-3	Western Sydney University Loan Notes 4.300% 01/05/51	B	03/06/2023	Redemption 100.0000		1,311	1,329	1,400							1,329	(71)		(71)	5	01/05/2051
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						87,792,049	86,610,298	82,517,938	80,855,451		5,331,280		5,331,280	3,626,621	86,166,490	(3,660,754)	1,625,579	(2,035,175)	5,121,984	XXX
2509999997. Total - Bonds - Part 4						3,306,266,844	3,445,588,079	3,439,935,303	3,353,860,845	94,787	6,042,444	3,494,924	2,642,307	5,249,068	3,447,537,314	(4,585,474)	(139,869,821)	(144,455,295)	150,585,239	XXX
2509999998. Total - Bonds - Part 5						168,384,757	168,616,331	167,797,107			326,957		326,957		168,191,494		183,943	183,943	3,437,603	XXX
2509999999. Total - Bonds						3,474,651,601	3,614,204,410	3,607,732,410	3,353,860,845	94,787	6,369,401	3,494,924	2,969,264	5,249,068	3,615,728,808	(4,585,474)	(139,685,878)	(144,271,352)	154,022,842	XXX
33616C-74-6	First Republic Bank/CA Preferred		06/20/2023	Goldman Sachs	570,000.000	1,140	0.00	14,250,000	9,650,100	4,599,900			4,599,900		14,250,000		(14,248,860)	(14,248,860)	151,406	
33616C-76-1	First Republic Bank/CA Preferred		06/20/2023	Goldman Sachs	950,000.000	1,900	0.00	23,750,000	15,741,500	8,008,500			8,008,500		23,750,000		(23,748,100)	(23,748,100)	244,922	
957638-40-6	WESTERN ALLIANCE BANCORP Preferred		12/18/2023	UBS	167,000.000	2,718,487	0.00	4,175,000	3,350,020	824,980			824,980		4,175,000		(1,456,514)	(1,456,514)	133,078	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						2,721,527	XXX	42,175,000	28,741,620	13,433,380			13,433,380		42,175,000		(39,453,474)	(39,453,474)	529,406	XXX
4509999997. Total - Preferred Stocks - Part 4						2,721,527	XXX	42,175,000	28,741,620	13,433,380			13,433,380		42,175,000		(39,453,474)	(39,453,474)	529,406	XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX
4509999999. Total - Preferred Stocks						2,721,527	XXX	42,175,000	28,741,620	13,433,380			13,433,380		42,175,000		(39,453,474)	(39,453,474)	529,406	XXX
31340#-10-0	FEDERAL HOME LOAN BANK OF DES MOINES		01/01/2620	Direct	28,000.000	2,800,000		2,800,000	2,800,000						2,800,000				111,836	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						2,800,000	XXX	2,800,000	2,800,000						2,800,000				111,836	XXX
5989999997. Total - Common Stocks - Part 4						2,800,000	XXX	2,800,000	2,800,000						2,800,000				111,836	XXX
5989999998. Total - Common Stocks - Part 5							XXX													XXX
5989999999. Total - Common Stocks						2,800,000	XXX	2,800,000	2,800,000						2,800,000				111,836	XXX
5999999999. Total - Preferred and Common Stocks						5,521,527	XXX	44,975,000	31,541,620	13,433,380			13,433,380		44,975,000		(39,453,474)	(39,453,474)	641,242	XXX
6009999999 - Totals						3,480,173,128	XXX	3,652,707,410	3,385,402,465	13,528,167	6,369,401	3,494,924	16,402,644	5,249,068	3,660,703,808	(4,585,474)	(179,139,352)	(183,724,826)	154,664,084	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
00230@-AA-8	AT&T REIGN MULT PRPTY CTL PT T P/T CERTS 4.003% 05/15/46		05/15/2023	Direct	11/06/2023	Various	779	779	779	779										
03770D-A#-0	Apollo Debt Solutions BDC SR NTS 8.210% 01/19/26		12/01/2023	Direct	06/13/2023	AAIA Modco FHLB - AAM	14,000,000	14,000,000	14,026,364	14,000,000							26,364	26,364	459,760	
04410R-AQ-9	Ashford Hospitality Trust 2018 AHT1 2018-ASHF F 9.634% 04/15/35		06/22/2023	AARE Surplus AAM	06/27/2023	AAIA FS ILA	5,000,000	4,717,980	4,720,230	4,720,175		2,195		2,195			55	55	15,697	9,157
073888-AB-5	Bear Stearns Asset Backed Secu BSABS 2006-SD3 1A2A 6.000% 08/25/36		07/01/2023	Interest Capitalization	08/01/2023	Paydown	9,430	9,430	9,430	9,430									47	
09261H-BA-4	Blackstone Private Credit Fund Senior Unsecured 7.050% 09/29/25		05/19/2023	Tax Free Exchange	07/12/2023	Various	18,572,000	18,462,362	18,570,773	18,465,943		3,581		3,581			104,830	104,830	278,013	181,851
34417Q-AA-6	FOCUS Brands Funding LLC FOCUS 2018-1 A2 5.184% 10/30/48		03/16/2023	MMTL Modco AAM	11/29/2023	Paydown	4,787,500	4,517,930	4,787,500	4,787,500		269,570		269,570					205,488	31,712
458140-CD-0	Intel Corp Senior Unsecured 4.875% 02/10/26		02/07/2023	J.P. Morgan Sec	09/06/2023	AAIA NonModco AAM	4,000,000	4,000,000	3,971,035	4,000,000							(28,965)	(28,965)	111,583	
46676*-AA-4	JLL Sec CR LSB TR (Ace America P/T Certs Ser 22 4.80% 02/15/49		05/25/2023	No Broker	06/23/2023	Various	5	5	5	5		(5)		(5)			5	5		
46671*-AA-9	JLL Sec CR LSB TR (Orlando P/T Certs Ser 20-11 3.28% 04/15/43		05/25/2023	No Broker	06/23/2023	Various	3,535	3,535	3,535	3,535		(3,535)		(3,535)			3,535	3,535		
599191-AA-1	Mileage Plus Holdings LLC / Mi LN1 6.500% 06/20/27		02/28/2023	AARE Surplus AAM	09/20/2023	Redemption 100.0000	44,747	44,747	44,747	44,747									727	
599191-AA-1	Mileage Plus Holdings LLC / Mi LN1 6.500% 06/20/27		02/28/2023	AARE Surplus AAM	11/06/2023	Redemption 100.0000	223,735	223,735	223,735	223,735									9,130	
599191-AA-1	Mileage Plus Holdings LLC / Mi LN1 6.500% 06/20/27		02/28/2023	AARE Surplus AAM	09/20/2023	Redemption 100.0000	1,677,145	1,676,097	1,677,145	1,677,145									45,472	20,289
599191-AA-1	Mileage Plus Holdings LLC / Mi LN1 6.500% 06/20/27		02/28/2023	AARE Surplus AAM	11/06/2023	Redemption 100.0000	8,322,855	8,317,653	8,322,855	8,322,855									477,937	100,683
65339K-BP-4	NextEra Energy Capital Holding Senior Unsecured 6.051% 03/01/25		02/22/2023	J.P. Morgan Sec	03/15/2023	Various	3,000,000	3,007,500	3,034,290	3,007,374		(126)		(126)			26,916	26,916	6,387	
674599-DT-9	Occidental Petroleum Corp Senior Unsecured 7.200% 03/15/29		12/14/2023	AAIA Modco FHLB - AAM	12/15/2023	Deutsche Bank	3,000,000	3,180,568	3,200,280	3,180,176		(391)		(391)			20,104	20,104	56,400	53,400
69346M-AA-7	PNMAC FMSR ISSUER TRUST 2018-F PNMSR 2018-FT1 A 8.820% 04/25/25		12/14/2023	AAIA Modco FHLB - AAM	08/30/2023	Paydown	11,714,909	11,714,909	11,714,909	11,714,909										
85236K-AA-0	Stack Infrastructure Issuer LL SIDC 2019-1A A2 4.540% 02/25/44		06/22/2023	AARE Surplus AAM	11/25/2023	Paydown	3,515,626	3,456,655	3,515,626	3,515,626		58,971		58,971					53,561	11,971
91824X-AC-4	VCP RRL ABS II Ltd VCRRL 2022-1A A 5.480% 01/20/33		02/08/2023	MITSUBISHI UFJ SECURITIES INTL	09/06/2023	AAIA NonModco AAM	3,557,000	3,340,023	3,400,738	3,387,278		47,255		47,255			13,460	13,460	122,369	10,829
94108F-AA-8	WAT 2021-A WAT 2021-A A 7.676% 02/18/31		04/13/2023	Keybanc Capital Markets	04/17/2023	Redemption 100.0000	79,944	79,944	79,944	79,944									687	
94108F-AA-8	WAT 2021-A WAT 2021-A A 7.676% 02/18/31		05/05/2023	Keybanc Capital Markets	05/08/2023	Security Withdraw	1,202,357	1,202,357	1,202,357	1,202,357									16,504	
94108F-AB-6	WAT 2021-A WAT 2021-A B 8.526% 02/18/31		04/13/2023	Keybanc Capital Markets	04/17/2023	Redemption 100.0000	21,984	21,984	21,984	21,984									211	
94108F-AB-6	WAT 2021-A WAT 2021-A B 8.526% 02/18/31		05/01/2023	Keybanc Capital Markets	05/08/2023	Security Withdraw	312,836	312,836	312,836	312,836									5,017	
94108F-AC-4	WAT 2021-A WAT 2021-A C 10.226% 02/18/31		04/13/2023	Keybanc Capital Markets	04/17/2023	Redemption 100.0000	42,471	42,471	42,471	42,471									492	
94108F-AC-4	WAT 2021-A WAT 2021-A C 10.226% 02/18/31		05/01/2023	Keybanc Capital Markets	05/08/2023	Security Withdraw	604,354	604,354	604,354	604,354									11,541	
05072M-AL-7	Audax Senior Debt CLO 4 LLC AUDAX 2020-4A CR 9.766% 04/20/35	D	03/17/2023	Bank of America	09/06/2023	AAIA NonModco AAM	8,300,000	8,300,000	8,342,811	8,301,067		1,067		1,067			41,745	41,745	304,267	
10951@-AA-4	Brightwood Capital MM CLO 2022 Brightwood Capital MM CLO 2022 10.226% 12/31/32	D	02/24/2023	Tax Free Exchange	09/30/2023	Paydown	4,000,000	4,000,000	4,000,000	4,000,000									291,275	34,292

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
10951@-AA-4	Brightwood Capital MM CLO 2022 Brightwood Capital MM CLO 2022 10.226% 12/31/32	D	02/24/2023	Tax Free Exchange	07/03/2023	CSLR APL Payout	3,000,000	3,000,000	3,000,000	3,000,000									73,366	25,719
225401-AH-1	Credit Suisse Group AG Senior Unsecured 6.868% 06/12/24	D	06/02/2023	MMTL Modco AAM	06/12/2023	Call 100.0000	1,000,000	998,125	1,000,000	998,199		74		74			1,801	1,801	16,162	14,386
404280-BR-9	HSBC Holdings PLC Senior Unsecured 6.629% 05/18/24	D	03/17/2023	MMTL Modco AAM	05/18/2023	Call 100.0000	200,000	199,389	200,000	199,482		93		93			518	518	2,826	787
46616K-AQ-7	JFIN 2013-1A BR JFIN 2013-1A BR 8.828% 01/20/30	D	02/28/2023	AARE Surplus AAM	09/14/2023	Redemption 100.0000	1,000,000	977,735	1,000,000	1,000,000		22,265		22,265					54,721	8,621
91836A-AA-4	VMC Finance 2023-PV1 LLC VMC 2023-PV1 A 8.123% 01/19/40	D	07/24/2023	Wells Fargo	09/06/2023	AAIA NonModco AAM	15,311,000	15,272,723	15,252,524	15,261,758		(10,964)		(10,964)			(9,234)	(9,234)	139,150	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							116,504,212	115,685,826	116,283,257	116,085,664		390,050		390,050			201,134	201,134	2,758,790	503,697
744320-AM-4	Prudential Financial Inc Junior Subordinated 5.625% 06/15/43		02/28/2023	AARE Surplus AAM	06/15/2023	Call 100.0000	450,000	448,875	450,000	448,926		51		51			1,074	1,074	12,656	5,133
1309999999. Subtotal - Bonds - Hybrid Securities							450,000	448,875	450,000	448,926		51		51			1,074	1,074	12,656	5,133
28655*-AA-7	Eliant Invest Holding LP Eliant Invest Holding LP B 7.846% 12/15/41		03/20/2023	Various	04/25/2023	Redemption 100.0000	1,826,233	1,826,233	1,826,233	1,826,233									15,896	
28655*-AB-5	Eliant Invest Holding LP Eliant Invest Holding LP C 8.596% 12/15/41		03/21/2023	Various	04/25/2023	Redemption 100.0000	913,229	913,229	913,229	913,229									8,760	
28655*-AB-5	Eliant Invest Holding LP Eliant Invest Holding LP C 8.596% 12/15/41		03/21/2023	Various	05/08/2023	Security Withdraw	2,062,494	2,062,494	2,062,494	2,062,494									31,377	
71680@-CM-6	Petros PACE Finance LLC Petros CPACE Class B Sub-Cert 7.498% 01/31/57		01/11/2023	Tax Free Exchange	07/03/2023	CSLR APL Payout	6,739	7,026	7,055	6,999		(27)		(27)			56	56	258	17
96328G-AA-5	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class A 6.272% 11/18/38		05/18/2023	Capital Call Revolver	10/27/2023	Redemption 99.9802	21,862,810	21,862,810	21,858,471	21,858,471		(4,339)		(4,339)					462,596	
96328G-AA-5	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class A 6.272% 11/18/38		04/27/2023	Various	05/08/2023	Security Withdraw	19,945,520	19,945,520	19,958,891	19,945,520		13,371		13,371					63,745	
96328G-AB-3	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class B 6.372% 11/18/38		05/18/2023	Capital Call Revolver	10/27/2023	Redemption 99.9539	738,686	738,686	738,345	738,345		(340)		(340)					15,890	
96328G-AB-3	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class B 6.372% 11/18/38		04/27/2023	Various	05/08/2023	Security Withdraw	699,479	699,479	699,417	699,479		(56)		(56)					2,357	
96328G-AC-1	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class C 6.472% 11/18/38		05/18/2023	Capital Call Revolver	10/27/2023	Redemption 99.9603	1,169,407	1,169,407	1,168,935	1,168,943		(464)		(464)					24,616	
96328G-AC-1	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class C 6.472% 11/18/38		04/27/2023	Various	05/08/2023	Security Withdraw	1,051,167	1,051,167	1,051,167	1,051,167									4,236	
96328G-AD-9	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class D 7.972% 11/18/38		05/18/2023	Capital Call Revolver	10/27/2023	Redemption 99.9537	567,406	567,406	566,839	567,143		(263)		(263)					10,908	
96328G-AD-9	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class D 7.972% 11/18/38		04/27/2023	Various	05/08/2023	Security Withdraw	418,124	418,124	418,124	418,124		(304)		(304)					19,652	
96328G-AE-7	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class E 8.972% 11/18/38		05/18/2023	Capital Call Revolver	10/27/2023	Redemption 99.9538	146,577	146,577	146,373	146,509		(68)		(68)					3,008	
96328G-AE-7	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class E 8.972% 11/18/38		04/27/2023	Various	05/08/2023	Security Withdraw	235,927	235,927	235,927	235,927		(137)		(137)					1,482	
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates							51,643,798	51,644,085	51,651,500	51,638,583		7,373		7,373			56	56	664,781	17
BANOZF-E7-0	Grp Operating Llc GRP OPERATING TK 25.200% 12/31/23		09/29/2023	Interest Capitalization	12/29/2023	Redemption 0.0000	18,321	18,321		18,321		(70,517)		(70,517)			(18,321)	(18,321)	1,376	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							18,321	18,321		18,321		(70,517)		(70,517)			(18,321)	(18,321)	1,376	
2509999998. Total - Bonds							168,616,331	167,797,107	168,384,757	168,191,494		326,957		326,957			183,943	183,943	3,437,603	508,847
4509999998. Total - Preferred Stocks																				
5989999998. Total - Common Stocks																				
5999999999. Total - Preferred and Common Stocks																				
6009999999 - Totals								167,797,107	168,384,757	168,191,494		326,957		326,957			183,943	183,943	3,437,603	508,847

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description, Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Book/Adjusted Carrying Value	8 Total Amount of Goodwill Included in Book/Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date 10 Number of Shares	11 % of Outstanding
0999999. Total Preferred Stocks									XXX	XXX
000000-00-0	ATHENE ANNUITY AND LIFE COMPANY		61689	42-0175020	8BI	2,875,879,257			10,000,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer						2,875,879,257			XXX	XXX
69400#-10-7	PL ASSIGNED SERVICES, INC				8BIII	40,027		40,027	200.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						40,027		40,027	XXX	XXX
1899999. Total Common Stocks						2,875,919,285		40,027	XXX	XXX
1999999 - Totals						2,875,919,285		40,027	XXX	XXX

1. Total amount of goodwill nonadmitted $ ....

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date 5 Number of Shares	6 % of Outstanding
05383*-10-6	ATHENE RE USA IV INC	ATHENE ANNUITY AND LIFE COMPANY		250,000.000	100.0
86359*-10-6	STRUCTURED ANNUITY REINSURANCE COMPANY	ATHENE ANNUITY AND LIFE COMPANY		50,000.000	100.0
000000-00-0	ATHENE ANNUITY & LIFE ASSURANCE COMPANY OF NEW YORK	ATHENE ANNUITY AND LIFE COMPANY		475,000.000	100.0
000000-00-0	ATHENE LIFE INSURANCE COMPANY OF NEW YORK	ATHENE ANNUITY AND LIFE COMPANY		4,603.000	100.0
0299999. Subtotal - Common Stock				XXX	XXX
0399999 - Total				XXX	XXX

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0109999999. Total - U.S. Government Bonds															XXX	XXX	XXX		
0309999999. Total - All Other Government Bonds															XXX	XXX	XXX		
0509999999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
0709999999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
0909999999. Total - U.S. Special Revenues Bonds															XXX	XXX	XXX		
Petros PACE Finance LLC Petros PACE Finance LLC 8.35			04/13/2023	Direct	03/08/2024	6,133,404					6,133,404	6,133,404	30,132		8.422	8.231	MJSD	241,461	
Honeywell International Inc Senior Unsecured			12/28/2023	HSBC	11/01/2024	2,862,825					2,870,000	2,862,825	23,586		4.850	5.153	MN		23,586
Warnermedia Holdings Inc Senior Unsecured			05/01/2023	Tax Free Exchange	03/15/2024	17,911,645		283,406			18,000,000	17,628,239	181,684		3.428	5.886	MS	308,520	78,844
Shimao Group Holdings Ltd Senior Secured		D	08/11/2021	AADE FABN Modco Apollo	07/03/2024	474,443			(788,723)		11,000,000	1,263,166			4.750	0.000	JJ		
Petros PACE Finance LLC Petros CPACE Bac	DRR		03/07/2023	Various	03/08/2024	19,742,964					19,742,964	19,742,964	84,197		6.397	6.397	MJSD	1,409,595	
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						47,125,281		283,406	(788,723)		57,746,368	47,630,598	319,599		XXX	XXX	XXX	1,959,576	102,430
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						47,125,281		283,406	(788,723)		57,746,368	47,630,598	319,599		XXX	XXX	XXX	1,959,576	102,430
1309999999. Total - Hybrid Securities															XXX	XXX	XXX		
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
1909999999. Subtotal - Unaffiliated Bank Loans															XXX	XXX	XXX		
2419999999. Total - Issuer Obligations						47,125,281		283,406	(788,723)		57,746,368	47,630,598	319,599		XXX	XXX	XXX	1,959,576	102,430
2429999999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
2439999999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
2449999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
2459999999. Total - SVO Identified Funds															XXX	XXX	XXX		
2469999999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
2479999999. Total - Unaffiliated Bank Loans															XXX	XXX	XXX		
2509999999. Total Bonds						47,125,281		283,406	(788,723)		57,746,368	47,630,598	319,599		XXX	XXX	XXX	1,959,576	102,430
7109999999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
7709999999 - Totals						47,125,281		283,406	(788,723)		XXX	47,630,598	319,599		XXX	XXX	XXX	1,959,576	102,430

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$ 2,862,825	1G ..$
1B	2A ...$	2B ..$ 25,876,368	2C ..$ 17,911,645				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$ 474,443						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416K$Y	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/31/2023	10/31/2024	1	116,468	4099.48		664		1,051		1,051	387				532		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4166$I	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/27/2023	01/29/2024	1	135,789	3873.69		2,363		666		666	(1,697)				191		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416M$S	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/01/2023	12/03/2024	1	102,966	4199.73		484		490		490	6				495		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416L$9	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/06/2023	11/06/2024	1	254,508	4156.17		1,273		1,460		1,460	188				1,175		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4167$D	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/15/2023	02/15/2024	1	126,159	4051.63		631		3		3	(627)				224		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4168$5	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/28/2023	02/28/2024	1	238,486	4006.55		1,288		99		99	(1,189)				479		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416M$1	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/17/2023	11/15/2024	1	116,768	4164.89		549		672		672	123				547		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416M$A	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/22/2023	11/22/2024	1	247,070	4169.22		1,211		1,454		1,454	243				1,169		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4169$H	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/14/2023	03/12/2024	1	121,840	3807.04		2,317		3,100		3,100	783				271		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416A$J	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/30/2023	03/28/2024	1	113,515	3853.03		2,077		2,091		2,091	13				279		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416M$X	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/04/2023	12/04/2024	1	198,356	4200.68		932		949		949	16				956		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416N$F	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/12/2023	12/12/2024	1	150,046	4207		720		725		725	4				731		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416O$D	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/29/2023	12/30/2024	1	124,289	4272.76		534		425		425	(109)				621		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416N$U	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/20/2023	12/20/2024	1	220,399	4249.2		948		776		776	(172)				1,087		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4164$Z	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/04/2023	01/03/2024	1	264,355	3961.39		1,351		3		3	(1,348)				120		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4165$U	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/17/2023	01/17/2024	1	108,511	3848.25		1,834		685		685	(1,149)				117		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4168$V	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/08/2023	03/05/2024	1	181,086	3853.36		3,634		2,626		2,626	(1,008)				382		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4169$S	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/17/2023	03/07/2024	1	104,950	3793.79		1,871		2,909		2,909	1,038				225		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416B$3	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/06/2023	04/05/2024	1	109,093	4052.21		447		91		91	(356)				280		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416A$6	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/27/2023	03/27/2024	1	106,765	3784.7		2,509		3,522		3,522	1,013				261		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416D$D	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	05/26/2023	05/29/2024	1	246,847	4054.54		1,333		753		753	(580)				791		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416C$N	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	05/08/2023	05/08/2024	1	165,710	4040.74		713		420		420	(293)				493		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4169$U	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/20/2023	03/20/2024	1	211,751	3998.9		826		306		306	(519)				496		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416H$Q	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/28/2023	08/28/2024	1	182,400	4212.82		1,094		266		266	(828)				741		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416F$O	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/24/2023	07/24/2024	1	126,076	4201.34		693		118		118	(576)				474		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416G$B	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/08/2023	03/22/2024	1	94,668	3817.04		4,480		2,371		2,371	(2,109)				224		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416G$J	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/09/2023	08/08/2024	1	93,581	4233.9		542		72		72	(470)				364		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416L$S	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/15/2023	11/15/2024	1	123,641	4167.63		606		695		695	89				579		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416K$D	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/20/2023	10/18/2024	1	194,742	4140.31		1,071		1,098		1,098	27				871		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416J$D	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/04/2023	10/04/2024	1	92,933	4065.31		855		915		915	60				406		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416H$W	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/31/2023	08/30/2024	1	199,226	4215.41		1,156		475		475	(681)				813		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416I$G	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/14/2023	09/13/2024	1	113,503	4236.6		670		155		155	(515)				476		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416L$1	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/01/2023	11/01/2024	1	170,955	4109.89		940		1,433		1,433	492				783		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416L$K	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/10/2023	11/12/2024	1	132,705	4135.14		703		963		963	260				618		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416L$U	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/16/2023	11/15/2024	1	103,167	4154.36		506		657		657	152				483		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416N$C	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/11/2023	12/11/2024	1	198,686	4212.78		954		899		899	(55)				967		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4160$A	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/28/2023	12/27/2024	1	229,144	4274.86		962		954		954	(9)				1,141		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4160$C	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/29/2023	12/27/2024	1	123,247	4272.76		518		411		411	(106)				614		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4160$5	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/26/2023	12/26/2024	1	305,841	4277.79		1,285		846		846	(439)				1,521		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416K$M	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/26/2023	10/25/2024	1	97,920	4044.69		871		1,298		1,298	427				443		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416D$L	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/02/2023	05/31/2024	1	109,869	4072.3		549		274		274	(275)				355		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4165$C	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/10/2023	01/10/2024	1	154,136	4004.36		709		4		4	(705)				128		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4167$H	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/17/2023	02/16/2024	1	106,344	4027.25		532		8		8	(523)				191		0001

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Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416C$G	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	05/04/2023	05/03/2024	1	115,566	4019.87		462		379		379	(83)				337		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4167$4	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/10/2023	02/09/2024	1	153,288	4050.01		736		2		2	(734)				254		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416A$0	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/03/2023	04/03/2024	1	184,152	4063.41		792		103		103	(689)				467		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416B$5	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/10/2023	04/10/2024	1	149,393	4060.6		657		118		118	(539)				393		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4164$V	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/30/2022	01/02/2024	1	105,339	3760.25	2,528			2,812		2,812	273				39		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4169$L	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/17/2023	03/19/2024	1	107,726	3801.5		1,907		2,998		2,998	1,092				251		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416L$B	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/07/2023	11/07/2024	1	115,806	4146.77		591		739		739	148				535		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416E$W	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/05/2023	07/05/2024	1	185,146	3963.77		3,499		2,366		2,366	(1,133)				663		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4168$9	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/03/2023	03/04/2024	1	181,472	3853.36		3,956		2,597		2,597	(1,359)				380		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416D$0	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	05/15/2023	05/15/2024	1	200,193	4043.35		881		571		571	(310)				611		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416E$C	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/21/2023	06/21/2024	1	104,855	4001.99		1,164		834		834	(330)				361		0001

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Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416E$K	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/26/2023	06/26/2024	1	114,956	4094.57		598		313		313	(284)				401		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416E$R	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/30/2023	07/02/2024	1	122,765	3966.37		2,333		1,500		1,500	(833)				436		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416E$J	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/23/2023	06/25/2024	1	135,603	3992.65		1,532		1,222		1,222	(310)				472		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416H$8	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/21/2023	08/21/2024	1	92,131	4076.82		1,198		572		572	(626)				369		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4169$3	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/10/2023	03/11/2024	1	121,931	3807.04		2,609		3,083		3,083	474				269		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416F$Z	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/01/2023	08/01/2024	1	210,273	4053.46		4,269		1,350		1,350	(2,918)				805		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416G$K	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/10/2023	04/05/2024	1	91,248	3869.35		3,411		1,501		1,501	(1,910)				234		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416J$9	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/02/2023	10/02/2024	1	213,684	4146.61		1,218		974		974	(244)				929		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416M$W	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/01/2023	11/29/2024	1	265,028	4199.73		1,193		1,241		1,241	48				1,268		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4165$J	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/12/2023	01/12/2024	1	148,623	3850.11		2,586		818		818	(1,768)				135		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4167$P	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/21/2023	02/21/2024	1	118,302	3821.17		2,638		2,239		2,239	(399)				223		0001

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Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416K$7	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/19/2023	10/18/2024	1	196,959	4096.63		1,792		1,625		1,625	(167)				881		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416N$5	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/07/2023	12/06/2024	1	178,793	4189.51		822		964		964	142				864		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4165$F	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/11/2023	01/11/2024	1	115,367	4010.28		531		4		4	(527)				100		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416L$3	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/02/2023	11/01/2024	1	200,267	4146.21		1,081		1,222		1,222	141				917		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416L$4	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/03/2023	11/01/2024	1	184,735	4161.57		905		981		981	75				846		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416L$G	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/09/2023	11/08/2024	1	175,765	4114.96		896		1,488		1,488	592				814		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416N$L	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/15/2023	12/13/2024	1	141,885	4254.73		596		449		449	(147)				693		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4165$5	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/06/2023	01/08/2024	1	205,617	3831.79		3,742		1,648		1,648	(2,094)				152		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4169$W	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/21/2023	03/21/2024	1	132,713	3831.47		2,508		2,869		2,869	361				313		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4168$1	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/24/2023	02/26/2024	1	146,186	3815.38		3,362		3,070		3,070	(293)				289		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4166$8	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/24/2023	01/24/2024	1	144,585	3908.29		1,807		160		160	(1,647)				185		0001

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Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416B$J	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/19/2023	04/19/2024	1	134,344	4058.22		658		156		156	(503)				369		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4165$P	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/13/2023	01/12/2024	1	167,608	4020.51		764		6		6	(759)				152		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4166$X	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/07/2023	02/07/2024	1	159,423	4061.39		765		1		1	(764)				257		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4168$R	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/08/2023	03/06/2024	1	157,387	4034.82		803		44		44	(759)				335		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416C$H	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	05/05/2023	05/07/2024	1	108,658	4042.67		478		260		260	(218)				322		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416C$R	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	05/09/2023	05/09/2024	1	111,501	4035.92		502		321		321	(181)				333		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416F$B	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/14/2023	07/12/2024	1	107,952	4154.5		561		162		162	(400)				394		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416L$5	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/03/2023	11/05/2024	1	107,342	4161.57		547		581		581	34				495		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416D$P	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/05/2023	06/05/2024	1	118,448	4065.4		569		352		352	(216)				388		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4167$R	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/22/2023	02/22/2024	1	103,848	4009.63		540		25		25	(515)				198		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416H$6	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/21/2023	08/21/2024	1	122,493	4215.7		551		155		155	(396)				490		0001

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Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416H$G	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/25/2023	08/27/2024	1	108,190	4076.42		1,655		704		704	(952)				439		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416H$O	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/28/2023	08/28/2024	1	224,958	4074.04		3,622		1,529		1,529	(2,093)				914		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416A$4	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/24/2023	03/26/2024	1	145,576	3821.02		2,475		3,556		3,556	1,081				353		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416C$9	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	05/01/2023	05/01/2024	1	269,949	4064.76		1,242		386		386	(856)				780		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416N$J	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/14/2023	12/13/2024	1	124,804	4261.24		549		369		369	(180)				609		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416O$6	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/27/2023	12/27/2024	1	241,701	4278.65		1,015		678		678	(337)				1,204		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416D$F	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	05/26/2023	05/24/2024	1	133,291	4054.54		693		392		392	(301)				420		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416D$H	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	05/30/2023	05/30/2024	1	186,793	4046.5		934		659		659	(275)				601		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416I$F	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/14/2023	09/13/2024	1	124,732	4097.04		1,983		767		767	(1,216)				523		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416A$A	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/27/2023	03/27/2024	1	196,259	4007.12		824		318		318	(506)				479		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416B$C	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/14/2023	04/16/2024	1	109,923	3891.38		2,023		1,528		1,528	(495)				298		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416B$U	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/24/2023	04/24/2024	1	175,851	4064.79		827		206		206	(621)				494		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4167$W	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/24/2023	02/23/2024	1	217,221	4007.05		1,151		65		65	(1,086)				418		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416G$U	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/14/2023	08/14/2024	1	122,965	4242.86		553		95		95	(458)				485		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4165$L	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/13/2023	01/16/2024	1	163,892	3851.78		2,919		871		871	(2,048)				172		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4168$G	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/06/2023	03/05/2024	1	157,601	4034.82		867		41		41	(826)				333		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416J$3	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/26/2023	09/26/2024	1	143,287	4156.17		831		563		563	(268)				616		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416J$7	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/29/2023	09/27/2024	1	128,311	4104.39		1,168		844		844	(324)				553		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416G$O	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/10/2023	06/07/2024	1	91,925	4087.18		1,092		209		209	(884)				303		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416J$N	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/10/2023	10/09/2024	1	93,808	4154.27		489		422		422	(67)				413		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416G$N	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/10/2023	04/09/2024	1	90,151	3869.35		3,421		1,514		1,514	(1,906)				236		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416G$L	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/10/2023	05/08/2024	1	91,938	3863.87		3,981		1,995		1,995	(1,986)				273		0001

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Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416I$S	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/20/2023	09/20/2024	1	138,826	4050.87		2,193		1,385		1,385	(808)				590		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416J$1	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/25/2023	09/25/2024	1	310,269	4036.31		4,871		3,585		3,585	(1,286)				1,332		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416L$E	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/08/2023	11/08/2024	1	116,334	4132.4		593		850		850	257				539		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416J$G	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/05/2023	10/04/2024	1	176,995	4059.25		1,593		1,834		1,834	241				772		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416K$J	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/25/2023	10/25/2024	1	365,249	4054.87		3,287		4,477		4,477	1,189				1,653		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416I$B	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/11/2023	09/11/2024	1	127,293	4220.45		738		202		202	(536)				532		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416K$3	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/16/2023	10/16/2024	1	172,537	4120.38		1,553		1,123		1,123	(429)				769		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416F$L	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/21/2023	06/27/2024	1	121,893	4014.28		2,133		895		895	(1,238)				427		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416G$W	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/14/2023	08/14/2024	1	96,563	4060.97		1,632		653		653	(979)				381		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416K$V	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/30/2023	10/30/2024	1	122,341	4090.39		673		1,177		1,177	504				558		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416E$8	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/16/2023	06/18/2024	1	151,384	4117.44		772		268		268	(504)				517		0001

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Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416G$A	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/08/2023	05/03/2024	1	96,531	4031.52		1,372		264		264	(1,108)				281		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416L$J	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/10/2023	11/08/2024	1	186,864	4138.88		934		1,291		1,291	357				865		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416L$O	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/13/2023	11/13/2024	1	232,036	4138.47		1,137		1,644		1,644	507				1,083		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416M$K	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/27/2023	11/27/2024	1	105,151	4013.76		1,693		1,991		1,991	298				501		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416N$9	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/08/2023	12/06/2024	1	147,178	4194.63		692		759		759	67				711		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416I$L	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/18/2023	09/18/2024	1	171,733	4070.38		2,662		1,405		1,405	(1,257)				727		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416M$L	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/27/2023	11/27/2024	1	173,188	4169.95		866		1,041		1,041	175				826		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416N$I	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/13/2023	12/13/2024	1	172,669	4232.29		829		667		667	(161)				843		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416K$W	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/30/2023	10/30/2024	1	173,761	4031.33		1,529		2,605		2,605	1,076				793		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416I$N	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/18/2023	09/18/2024	1	90,068	4209.04		504		176		176	(329)				382		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416M$3	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/20/2023	11/20/2024	1	231,596	4170.69		1,112		1,303		1,303	191				1,093		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416M$D	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/24/2023	11/26/2024	1	113,789	4174.79		580		648		648	68				542		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416M$O	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/29/2023	11/29/2024	1	130,105	4172.87		625		767		767	143				622		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416N$3	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/06/2023	12/06/2024	1	100,192	4182.56		471		574		574	103				484		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416N$O	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/05/2023	12/05/2024	1	104,293	4190.07		490		554		554	64				503		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416N$W	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/22/2023	12/20/2024	1	102,642	4257.19		457		335		335	(121)				506		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416N$O	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/18/2023	12/18/2024	1	280,858	4256.6		1,208		900		900	(307)				1,381		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416N$X	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/22/2023	12/20/2024	1	183,555	4261.04		789		580		580	(209)				905		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416O$O	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/22/2023	12/20/2024	1	224,847	4267.41		922		663		663	(259)				1,109		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416L$Q	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/15/2023	10/21/2024	1	92,372	4136.57		474		542		542	68				415		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416M$G	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/24/2023	11/22/2024	1	333,288	4174.79		1,633		1,861		1,861	228				1,577		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416N$R	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/19/2023	12/19/2024	1	97,659	4270.35		430		277		277	(153)				481		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416G$F	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/09/2023	04/16/2024	1	92,299	3849.15		3,963		1,969		1,969	(1,994)				250		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416F$S	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/27/2023	07/26/2024	1	103,807	3964.53		3,083		1,483		1,483	(1,600)				392		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416C$6	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/28/2023	04/26/2024	1	169,875	4063.88		764		221		221	(543)				481		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416E$6	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/16/2023	06/14/2024	1	140,412	4117.44		702		236		236	(467)				473		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416G$9	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/08/2023	08/08/2024	1	134,787	4052.39		2,723		949		949	(1,774)				524		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416I$5	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/05/2023	09/05/2024	1	245,724	4081.84		3,784		1,634		1,634	(2,150)				1,015		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416G$M	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/10/2023	01/03/2024	1	90,990	3795.14		3,813		1,561		1,561	(2,252)				41		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416H$Z	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/01/2023	09/04/2024	1	110,589	4230.23		664		140		140	(523)				456		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416K$R	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/27/2023	10/25/2024	1	149,289	4022.78		1,314		2,332		2,332	1,019				676		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416J$A	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/02/2023	10/02/2024	1	129,056	4086.73		1,187		1,029		1,029	(159)				561		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416H$F	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/24/2023	08/23/2024	1	293,056	4049.67		4,748		2,429		2,429	(2,319)				1,178		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416J$W	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/13/2023	10/11/2024	1	403,465	4100.27		3,510		3,075		3,075	(435)				1,783		0001
Purchased Call/S&P 500 INDEX/SPXA05F$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2024	1	493,000	4428.71		4,338					(4,338)				365		0001
Purchased Call/S&P 500 INDEX/SPXA05N$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/28/2023	03/28/2024	1	293,000	4457.75		2,315		3,370		3,370	1,055				719		0001
Purchased Call/S&P 500 INDEX/SPXA05O$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/04/2023	04/04/2024	1	332,000	4324.08		8,632		15,384		15,384	6,752				847		0001
Purchased Call/S&P 500 INDEX/SPXA05Q$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/18/2023	04/18/2024	1	426,000	4597.36		3,110		1,198		1,198	(1,911)				1,164		0001
Purchased Call/S&P 500 INDEX/SPXA05H$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024	1	702,000	4587.3		5,616					(5,616)				1,147		0001
Purchased Call/S&P 500 INDEX/SPXA05J$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/24/2023	02/26/2024	1	650,000	4357.12		9,295		8,266		8,266	(1,029)				1,284		0001
Purchased Call/S&P 500 INDEX/SPXB055$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/10/2023	10/09/2024	1	406,520	4620		8,218		20,468		20,468	12,249				1,790		0001
Purchased Call/S&P 500 INDEX/SPXB05A$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/17/2023	11/19/2024	1	303,000	4796.15		4,333		10,944		10,944	6,611				1,427		0001
Purchased Call/S&P 500 INDEX/SPXA05F$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/09/2023	01/09/2024	1	318,000	4199.57		7,282		10,295		10,295	3,013				250		0001
Purchased Call/S&P 500 INDEX/SPXA05H$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/03/2023	02/02/2024	1	578,000	4649.4		3,295					(3,295)				869		0001
Purchased Call/S&P 500 INDEX/SPXA05I$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/14/2023	02/14/2024	1	340,000	4450.48		5,950		143		143	(5,807)				597		0001
Purchased Call/S&P 500 INDEX/SPXA05Q$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/21/2023	04/23/2024	1	307,000	4429.07		5,066		9,004		9,004	3,939				858		0001
Purchased Call/S&P 500 INDEX/SPXA05I$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/10/2023	02/09/2024	1	395,000	4638.58		2,252					(2,252)				654		0001
Purchased Call/S&P 500 INDEX/SPXA05H$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2024	1	1,348,000	4788.6		4,044					(4,044)				2,175		0001
Purchased Call/S&P 500 INDEX/SPXA05G$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2023	01/16/2024	1	453,000	4468.98		3,986					(3,986)				474		0001
Purchased Call/S&P 500 INDEX/SPXA05G$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/17/2023	01/17/2024	1	556,000	4228.43		14,178		19,742		19,742	5,564				600		0001
Purchased Call/S&P 500 INDEX/SPXA05G$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/23/2023	01/23/2024	1	545,000	4301.2		11,064		6,554		6,554	(4,509)				684		0001
Purchased Call/S&P 500 INDEX/SPXA05G$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/27/2023	01/26/2024	1	454,000	4593.63		2,088					(2,088)				606		0001
Purchased Call/S&P 500 INDEX/SPXA05I$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/16/2023	02/16/2024	1	683,000	4650.8		3,005					(3,005)				1,225		0001
Purchased Call/S&P 500 INDEX/SPXA05O$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024	1	370,000	4361.58		8,214		14,280		14,280	6,066				968		0001
Purchased Call/S&P 500 INDEX/SPXA05O$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024	1	453,000	4624.31		2,492		62		62	(2,430)				1,186		0001
Purchased Call/S&P 500 INDEX/SPXA05O$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024	1	569,000	4351.32		13,201		23,923		23,923	10,722				1,482		0001
Purchased Call/S&P 500 INDEX/SPXA05Q$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/21/2023	04/22/2024	1	541,000	4670.88		2,056		84		84	(1,971)				1,505		0001
Purchased Call/S&P 500 INDEX/SPXB05O$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/20/2023	07/19/2024	1	290,000	5040.51		1,102		32		32	(1,070)				1,076		0001

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Purchased Call/S&P 500 INDEX/SPXA05H$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/06/2023	02/06/2024	1	492,000	4485.19		5,953					(5,953)				783		0001
Purchased Call/S&P 500 INDEX/SPXC17N$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/30/2023	11/29/2024	1	403,000	4935.51		3,708		8,365		8,365	4,658				1,928		0001
Purchased Call/S&P 500 INDEX/SPXA05H$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/09/2023	02/09/2024	1	422,000	4677.4		1,688					(1,688)				698		0001
Purchased Call/S&P 500 INDEX/SPXB050$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/19/2023	07/19/2024	1	647,000	5056.53		2,653		65		65	(2,587)				2,401		0001
Purchased Call/S&P 500 INDEX/SPXG00C$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2023	09/27/2024	1	399,000	4738.27		3,152		9,980		9,980	6,827				1,719		0001
Purchased Call/S&P 500 INDEX/SPXA05W$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2024	1	254,000	4847.18		635		39		39	(596)				836		0001
Purchased Call/S&P 500 INDEX/SPXB055$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2024	1	589,000	4742.99		5,301		14,695		14,695	9,394				2,528		0001
Purchased Call/S&P 500 INDEX/SPXG00C$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2023	09/27/2024	1	370,000	4682.37		3,996		12,327		12,327	8,331				1,594		0001
Purchased Call/S&P 500 INDEX/SPXG00B$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2023	09/26/2024	1	479,000	4688.06		4,694		15,589		15,589	10,895				2,060		0001
Purchased Call/S&P 500 INDEX/SPXB055$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/10/2023	10/10/2024	1	665,000	4776.63		5,852		17,496		17,496	11,644				2,933		0001
Purchased Call/S&P 500 INDEX/SPXB056$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/17/2023	10/17/2024	1	309,000	4670.58		5,222		14,388		14,388	9,165				1,380		0001
Purchased Call/S&P 500 INDEX/SPXB058$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2024	1	624,000	5040.52		811		4,928		4,928	4,117				2,880		0001
Purchased Call/S&P 500 INDEX/SPXB059$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/10/2023	11/12/2024	1	596,000	4850.14		3,576		16,049		16,049	12,473				2,777		0001
Purchased Call/S&P 500 INDEX/SPXB05C$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/13/2023	12/13/2024	1	436,000	5010.7		5,712		6,877		6,877	1,165				2,129		0001
Purchased Call/S&P 500 INDEX/SPXB05C$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/07/2023	12/06/2024	1	351,000	5239.04		597		1,266		1,266	669				1,696		0001
Purchased Call/S&P 500 INDEX/SPXI13D$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/04/2023	04/04/2024	1	305,000	4615.23		1,861		49		49	(1,812)				778		0001
Purchased Call/S&P 500 INDEX/SPXH13V$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/10/2023	01/10/2024	1	449,000	4123.05		14,862		23,920		23,920	9,059				372		0001
Purchased Call/S&P 500 INDEX/SPXB055$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/11/2023	10/11/2024	1	550,000	4801.51		4,895		12,839		12,839	7,944				2,430		0001
Purchased Call/S&P 500 INDEX/SPXH13V$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/11/2023	01/11/2024	1	738,000	4576.96		4,207					(4,207)				641		0001
Purchased Call/S&P 500 INDEX/SPXB05E$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/20/2023	12/20/2024	1	698,000	5248.06		2,652		2,888		2,888	236				3,442		0001
Purchased Call/S&P 500 INDEX/SPXI133$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/17/2023	02/16/2024	1	330,000	4580.82		2,376		1		1	(2,375)				592		0001
Purchased Call/S&P 500 INDEX/SPXB05A$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/15/2023	11/15/2024	1	458,000	4971.18		2,290		6,736		6,736	4,446				2,144		0001
Purchased Call/S&P 500 INDEX/SPXI133$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/16/2023	02/16/2024	1	518,000	4321.52		12,484		13,659		13,659	1,175				929		0001
Purchased Call/S&P 500 INDEX/SPXB05A$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/21/2023	11/21/2024	1	519,000	5246.15		519		1,206		1,206	687				2,452		0001
Purchased Call/S&P 500 INDEX/SPXB056$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/17/2023	10/17/2024	1	379,000	4803.96		3,070		9,931		9,931	6,861				1,692		0001
Purchased Call/S&P 500 INDEX/SPXB05B$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/22/2024	1	553,000	5019.12		2,599		6,665		6,665	4,065				2,617		0001
Purchased Call/S&P 500 INDEX/SPXH13X$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/18/2023	01/18/2024	1	587,000	4516.22		2,524					(2,524)				652		0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

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Purchased Call/S&P 500 INDEX/SPXB05A$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/17/2023	11/19/2024	1	674,000	4965.42		3,505		10,910		10,910	7,405				3,175		0001
Purchased Call/S&P 500 INDEX/SPXI133$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/17/2023	02/16/2024	1	400,000	4389.1		7,600		4,520		4,520	(3,080)				718		0001
Purchased Call/S&P 500 INDEX/SPXB05B$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/22/2024	1	411,000	4916.59		3,740		8,841		8,841	5,101				1,945		0001
Purchased Call/S&P 500 INDEX/SPXF00B$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2023	03/08/2024	1	463,391	4337		4,626		15,784		15,784	11,158				1,000		0001
Purchased Call/S&P 500 INDEX/SPXF00C$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/16/2023	03/15/2024	1	578,000	4374.13		7,398		18,319		18,319	10,921				1,310		0001
Purchased Call/S&P 500 INDEX/SPXF00C$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2023	03/21/2024	1	376,000	4469.2		3,422		2,757		2,757	(664)				886		0001
Purchased Call/S&P 500 INDEX/SPXC178$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2023	01/16/2024	1	524,000	4205.04		15,458		21,668		21,668	6,210				549		0001
Purchased Call/S&P 500 INDEX/SPXF00B$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2023	03/13/2024	1	481,000	4241.34		6,926		30,970		30,970	24,044				1,076		0001
Purchased Call/S&P 500 INDEX/SPXF00D$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/23/2023	03/22/2024	1	608,000	4469.95		4,560		4,414		4,414	(146)				1,441		0001
Purchased Call/S&P 500 INDEX/SPXI138$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/14/2023	03/12/2024	1	613,993	4336		6,481		22,649		22,649	16,168				1,363		0001
Purchased Call/S&P 500 INDEX/SPXI13M$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/10/2023	05/10/2024	1	566,000	4706.57		1,698		314		314	(1,384)				1,695		0001
Purchased Call/S&P 500 INDEX/SPXC17N$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/29/2023	11/29/2024	1	509,000	4885.05		5,497		13,303		13,303	7,806				2,435		0001
Purchased Call/S&P 500 INDEX/SPXB05A$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/21/2023	11/21/2024	1	510,000	4946.63		3,468		9,191		9,191	5,723				2,410		0001
Purchased Call/S&P 500 INDEX/SPXI133$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024	1	641,000	4693.01		3,141					(3,141)				1,138		0001
Purchased Call/S&P 500 INDEX/SPXF00C$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2023	03/20/2024	1	480,000	4406		5,088		10,341		10,341	5,253				1,124		0001
Purchased Call/S&P 500 INDEX/SPXI13T$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/05/2023	06/05/2024	1	449,000	4850.75		1,167		71		71	(1,096)				1,472		0001
Purchased Call/S&P 500 INDEX/SPXI13R$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/26/2023	05/24/2024	1	503,000	4745.85		1,710		235		235	(1,476)				1,585		0001
Purchased Call/S&P 500 INDEX/SPXI13P$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/19/2023	05/21/2024	1	663,000	4739.03		2,055		344		344	(1,712)				2,068		0001
Purchased Call/S&P 500 INDEX/SPXF009$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2023	03/04/2024	1	488,000	4367.27		8,882		10,705		10,705	1,823				1,022		0001
Purchased Call/S&P 500 INDEX/SPXI13K$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/01/2023	05/01/2024	1	462,000	4680.52		1,940		242		242	(1,699)				1,336		0001
Purchased Call/S&P 500 INDEX/SPXI135$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/28/2023	02/28/2024	1	443,000	4446.57		3,367		450		450	(2,916)				891		0001
Purchased Call/S&P 500 INDEX/SPXF00C$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/23/2023	03/22/2024	1	473,000	4339.64		6,953		17,558		17,558	10,604				1,121		0001
Purchased Call/S&P 500 INDEX/SPXI13S$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/01/2023	05/31/2024	1	356,000	4818.29		712		89		89	(623)				1,149		0001
Purchased Call/S&P 500 INDEX/SPXI130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	1	512,000	4764.79		1,382		194		194	(1,189)				1,574		0001
Purchased Call/S&P 500 INDEX/SPXI13N$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/12/2023	05/14/2024	1	524,000	4682.89		1,624		1,554		1,554	(71)				1,593		0001
Purchased Call/S&P 500 INDEX/SPXI13A$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/24/2023	03/25/2024	1	458,000	4487.22		3,252		2,004		2,004	(1,248)				1,105		0001
Purchased Call/S&P 500 INDEX/SPXI139$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/22/2023	03/22/2024	1	410,000	4224.37		8,323		27,475		27,475	19,152				972		0001
Purchased Call/S&P 500 INDEX/SPXI136$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/09/2023	03/07/2024	1	721,533	4434		5,426		5,957		5,957	531				1,546		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI13T$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/07/2023	06/07/2024	1	532,000	4832.97		1,330		129		129	(1,201)				1,756		0001
Purchased Call/S&P 500 INDEX/SPXA05G$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/13/2023	01/12/2024	1	441,000	4474.98		3,704					(3,704)				400		0001
Purchased Call/S&P 500 INDEX/SPXA05J$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/24/2023	02/23/2024	1	705,000	4333.3		11,210		14,049		14,049	2,839				1,356		0001
Purchased Call/S&P 500 INDEX/SPXA05H$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2024	1	587,000	4467.97		10,096					(10,096)				947		0001
Purchased Call/S&P 500 INDEX/SPXA05I$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	1	510,000	4259.17		12,189		20,543		20,543	8,354				962		0001
Purchased Call/S&P 500 INDEX/SPXA05I$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2024	1	422,000	4563.77		2,068		1		1	(2,067)				804		0001
Purchased Call/S&P 500 INDEX/SPXA05N$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/29/2023	03/28/2024	1	649,000	4551.43		3,829		425		425	(3,404)				1,593		0001
Purchased Call/S&P 500 INDEX/SPXI13V$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/16/2023	06/14/2024	1	363,000	5026.93		799		18		18	(780)				1,224		0001
Purchased Call/S&P 500 INDEX/SPXA05J$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/02/2023	03/01/2024	1	728,000	4447.17		6,334		4,331		4,331	(2,002)				1,488		0001
Purchased Call/S&P 500 INDEX/SPXA05K$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/10/2023	03/08/2024	1	447,105	4537		1,596		26		26	(1,570)				965		0001
Purchased Call/S&P 500 INDEX/SPXA05N$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/03/2023	04/03/2024	1	563,000	4652.45		3,040		18		18	(3,022)				1,429		0001
Purchased Call/S&P 500 INDEX/SPXG00C$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2023	10/02/2024	1	520,000	4712.94		4,784		16,848		16,848	12,064				2,261		0001
Purchased Call/S&P 500 INDEX/SPXG00D$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/05/2023	10/04/2024	1	456,000	4671.23		4,651		18,307		18,307	13,656				1,990		0001
Purchased Call/S&P 500 INDEX/SPXA05O$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024	1	715,000	4611.99		4,219		177		177	(4,042)				1,862		0001
Purchased Call/S&P 500 INDEX/SPXI13S$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024	1	486,000	4779.64		1,118		232		232	(886)				1,568		0001
Purchased Call/S&P 500 INDEX/SPXI13H$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/19/2023	04/19/2024	1	552,000	4383.02		12,310		24,056		24,056	11,747				1,515		0001
Purchased Call/S&P 500 INDEX/SPXA05P$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/14/2023	04/16/2024	1	576,000	4375.55		13,306		25,451		25,451	12,145				1,559		0001
Purchased Call/S&P 500 INDEX/SPXI13S$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/02/2023	06/04/2024	1	783,000	4828.37		2,427		177		177	(2,250)				2,559		0001
Purchased Call/S&P 500 INDEX/SPXI13Y$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/23/2023	06/25/2024	1	392,000	4978.84		588		36		36	(552)				1,365		0001
Purchased Call/S&P 500 INDEX/SPXA05O$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/06/2023	04/05/2024	1	569,000	4653.04		2,617		22		22	(2,596)				1,459		0001
Purchased Call/S&P 500 INDEX/SPXA05P$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/12/2023	04/12/2024	1	406,000	4603.44		2,233		347		347	(1,886)				1,078		0001
Purchased Call/S&P 500 INDEX/SPXA05P$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/13/2023	04/12/2024	1	431,000	4658.28		2,327		66		66	(2,261)				1,145		0001
Purchased Call/S&P 500 INDEX/SPXG006$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/07/2023	09/06/2024	1	794,000	4907.38		4,764		3,387		3,387	(1,377)				3,286		0001
Purchased Call/S&P 500 INDEX/SPXJ130$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/30/2023	06/28/2024	1	390,000	5053.41		624		24		24	(600)				1,369		0001
Purchased Call/S&P 500 INDEX/SPXI13Y$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/23/2023	06/24/2024	1	582,000	4957.1		989		65		65	(925)				2,021		0001
Purchased Call/S&P 500 INDEX/SPXI13Y$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/26/2023	06/26/2024	1	627,000	4978.14		815		57		57	(759)				2,189		0001
Purchased Call/S&P 500 INDEX/SPXI13Y$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/27/2023	06/27/2024	1	440,000	4897.25		1,320		95		95	(1,225)				1,541		0001

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Purchased Call/S&P 500 INDEX/SPXI13L$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/08/2023	05/08/2024	1	513,000	4665.73		2,052		708		708	(1,344)				1,525		0001
Purchased Call/S&P 500 INDEX/SPXI13N$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2023	05/14/2024	1	386,000	4371.52		8,106		23,447		23,447	15,341				1,174		0001
Purchased Call/S&P 500 INDEX/SPXI13N$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/15/2023	05/15/2024	1	468,000	4690.54		1,404		1,095		1,095	(309)				1,428		0001
Purchased Call/S&P 500 INDEX/SPXJ133$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/14/2023	07/16/2024	1	513,000	5059.59		1,385		64		64	(1,321)				1,889		0001
Purchased Call/S&P 500 INDEX/SPXH13V$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2023	01/11/2024	1	494,000	4281.22		10,917		7,247		7,247	(3,670)				429		0001
Purchased Call/S&P 500 INDEX/SPXI13J$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2023	04/26/2024	1	519,000	4719.85		1,661		43		43	(1,618)				1,469		0001
Purchased Call/S&P 500 INDEX/SPXI13L$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2023	05/07/2024	1	573,000	4698.78		1,948		256		256	(1,692)				1,697		0001
Purchased Call/S&P 500 INDEX/SPXI13L$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2023	05/03/2024	1	311,000	4690.51		1,057		151		151	(906)				906		0001
Purchased Call/S&P 500 INDEX/SPXJ131$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/09/2024	1	472,000	4594.7		10,762		11,334		11,334	573				1,707		0001
Purchased Call/S&P 500 INDEX/SPXH13U$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/08/2024	1	572,000	4099.57		19,448		35,164		35,164	15,716				423		0001
Purchased Call/S&P 500 INDEX/SPXI135$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/27/2023	02/27/2024	1	552,000	4227.15		14,131		25,579		25,579	11,448				1,100		0001
Purchased Call/S&P 500 INDEX/SPXI133$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2023	02/16/2024	1	391,000	4446.21		5,748		523		523	(5,224)				702		0001
Purchased Call/S&P 500 INDEX/SPXJ134$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/24/2023	07/24/2024	1	465,000	5082.98		1,488		54		54	(1,434)				1,747		0001
Purchased Call/S&P 500 INDEX/SPXJ138$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024	1	490,000	4937.03		2,744		530		530	(2,214)				1,898		0001
Purchased Call/S&P 500 INDEX/SPXI13K$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/03/2023	05/03/2024	1	638,000	4636.87		2,105		1,541		1,541	(565)				1,859		0001
Purchased Call/S&P 500 INDEX/SPXI135$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/28/2023	02/28/2024	1	487,000	4565.67		1,802		2		2	(1,800)				979		0001
Purchased Call/S&P 500 INDEX/SPXK13A$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2023	12/30/2024	1	402,000	5332.67		1,286		1,331		1,331	44				2,010		0001
Purchased Call/S&P 500 INDEX/SPXGOOD$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2023	10/04/2024	1	486,000	4585.66		8,262		26,739		26,739	18,477				2,121		0001
Purchased Call/S&P 500 INDEX/SPX150Z$Q	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/09/2023	02/09/2024	1	350,000	4357		7,385		2,547		2,547	(4,838)				579		0001
Purchased Call/S&P 500 INDEX/SPXF001$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/30/2022	01/02/2024	1	445,000	4267.6	7,788			8,798		8,798	1,433				165		0001
Purchased Call/S&P 500 INDEX/SPXI13A$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2023	03/26/2024	1	433,000	4459.42		3,724		3,343		3,343	(381)				1,051		0001
Purchased Call/S&P 500 INDEX/SPXI13J$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2023	04/30/2024	1	476,000	4407.14		10,282		18,418		18,418	8,137				1,370		0001
Purchased Call/S&P 500 INDEX/SPXJ13K$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/21/2023	09/20/2024	1	507,000	4726.2		4,462		13,475		13,475	9,014				2,156		0001
Purchased Call/S&P 500 INDEX/SPXJ13M$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	1	434,000	4706.13		3,689		13,218		13,218	9,529				1,870		0001
Purchased Call/S&P 500 INDEX/SPXJ13J$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/18/2023	09/18/2024	1	323,000	4892.2		1,938		2,697		2,697	759				1,368		0001
Purchased Call/S&P 500 INDEX/SPXI13I$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/24/2023	04/24/2024	1	376,000	4662.44		1,542		93		93	(1,449)				1,055		0001
Purchased Call/S&P 500 INDEX/SPXJ13K$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/21/2023	09/20/2024	1	330,000	4773.83		2,178		6,655		6,655	4,477				1,403		0001
Purchased Call/S&P 500 INDEX/SPXI13O$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	1	632,133	4752		1,537		321		321	(1,216)				1,943		0001
Purchased Call/S&P 500 INDEX/SPXI13Q$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/25/2023	05/24/2024	1	582,000	4746.99		1,397		319		319	(1,078)				1,834		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI13D$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/05/2023	04/05/2024	1	336,000	4622.13		1,747		51		51	(1,696)				862		0001
Purchased Call/S&P 500 INDEX/SPXI13L$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/05/2023	05/06/2024	1	374,000	4638.8		1,833		799		799	(1,033)				1,103		0001
Purchased Call/S&P 500 INDEX/SPXJ13L$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/27/2023	09/27/2024	1	791,000	4695.55		7,594		25,285		25,285	17,692				3,408		0001
Purchased Call/S&P 500 INDEX/SPXI13P$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/19/2023	05/17/2024	1	649,000	4739.03		1,947		492		492	(1,455)				1,995		0001
Purchased Call/S&P 500 INDEX/SPXI13R$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/26/2023	05/29/2024	1	625,000	4743.75		2,250		470		470	(1,780)				2,003		0001
Purchased Call/S&P 500 INDEX/SPXF00D$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	03/27/2023	03/27/2024	1	385,000	4522.45		2,041		402		402	(1,639)				940		0001
Purchased Call/S&P 500 INDEX/SPXI13M$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/11/2023	05/10/2024	1	455,000	4677.93		1,411		731		731	(680)				1,363		0001
Purchased Call/S&P 500 INDEX/SPXI13P$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/22/2023	05/22/2024	1	475,000	4723		1,663		412		412	(1,251)				1,487		0001
Purchased Call/S&P 500 INDEX/SPXI13R$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/30/2023	05/30/2024	1	658,000	4794.29		1,777		209		209	(1,568)				2,116		0001
Purchased Call/S&P 500 INDEX/SPXJ130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/30/2023	07/02/2024	1	306,000	4641.75		6,487		4,804		4,804	(1,683)				1,086		0001
Purchased Call/S&P 500 INDEX/SPXI13U$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/09/2023	06/11/2024	1	713,000	4846.96		1,925		212		212	(1,713)				2,382		0001
Purchased Call/S&P 500 INDEX/SPXJ13M$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/29/2023	09/30/2024	1	420,000	4701.85		3,696		13,480		13,480	9,784				1,819		0001
Purchased Call/S&P 500 INDEX/SPXJ13S$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/27/2023	10/29/2024	1	483,000	4568.22		4,492		34,933		34,933	30,441				2,200		0001
Purchased Call/S&P 500 INDEX/SPXI13U$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/12/2023	06/12/2024	1	507,000	4959.4		913		36		36	(877)				1,699		0001
Purchased Call/S&P 500 INDEX/SPXJ132$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/13/2023	07/12/2024	1	435,000	4722.01		8,352		3,914		3,914	(4,438)				1,586		0001
Purchased Call/S&P 500 INDEX/SPXJ135$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/26/2023	07/26/2024	1	344,000	5041.69		1,479		55		55	(1,424)				1,298		0001
Purchased Call/S&P 500 INDEX/SPXF00B$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	03/14/2023	03/11/2024	1	633,301	4224		11,054		41,023		41,023	29,969				1,397		0001
Purchased Call/S&P 500 INDEX/SPXJ130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/03/2023	07/03/2024	1	392,000	5068.23		666		26		26	(640)				1,395		0001
Purchased Call/S&P 500 INDEX/SPXJ13T$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/31/2023	10/31/2024	1	466,000	4611.08		4,380		29,542		29,542	25,161				2,130		0001
Purchased Call/S&P 500 INDEX/SPXJ135$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/28/2023	07/30/2024	1	409,000	5024.42		2,331		98		98	(2,234)				1,559		0001
Purchased Call/S&P 500 INDEX/SPXF00B$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	03/15/2023	03/15/2024	1	405,000	4248.04		7,290		26,153		26,153	18,863				918		0001
Purchased Call/S&P 500 INDEX/SPXJ135$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/26/2023	07/26/2024	1	635,000	4756.27		14,161		3,807		3,807	(10,354)				2,397		0001
Purchased Call/S&P 500 INDEX/SPXJ13D$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/25/2023	08/27/2024	1	535,000	4661.24		10,914		13,216		13,216	2,302				2,169		0001
Purchased Call/S&P 500 INDEX/SPXJ13S$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/27/2023	10/29/2024	1	414,000	4467.35		6,541		38,378		38,378	31,837				1,886		0001
Purchased Call/S&P 500 INDEX/SPXJ139$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/10/2023	08/09/2024	1	543,000	4931.35		3,149		851		851	(2,299)				2,117		0001
Purchased Call/S&P 500 INDEX/SPXJ13B$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/18/2023	08/20/2024	1	341,000	4614.41		7,741		11,293		11,293	3,552				1,362		0001
Purchased Call/S&P 500 INDEX/SPXJ13D$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/25/2023	08/23/2024	1	403,000	4846.28		2,942		2,413		2,413	(529)				1,620		0001
Purchased Call/S&P 500 INDEX/SPXJ136$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/01/2023	08/01/2024	1	325,000	4940.58		3,185		261		261	(2,924)				1,244		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/24/2023	08/23/2024	1	362,000	4778.93		3,258		4,140		4,140	882				1,455		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ13E$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/30/2023	08/30/2024	1	700,000	4970.87		4,060		1,121		1,121	(2,939)				2,856		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2023	08/13/2024	1	452,000	4901.53		3,074		1,220		1,220	(1,854)				1,778		0001
Purchased Call/S&P 500 INDEX/SPXI13W$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/20/2023	06/20/2024	1	475,000	4739.81		5,083		1,445		1,445	(3,637)				1,630		0001
Purchased Call/S&P 500 INDEX/SPXJ136$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/31/2023	07/31/2024	1	395,000	4894.13		5,293		521		521	(4,772)				1,509		0001
Purchased Call/S&P 500 INDEX/SPXFOOB$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/15/2023	03/15/2024	1	798,000	4417.34		5,905		17,578		17,578	11,673				1,809		0001
Purchased Call/S&P 500 INDEX/SPXJ13K$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2023	09/24/2024	1	440,000	4650.54		5,984		17,512		17,512	11,528				1,885		0001
Purchased Call/S&P 500 INDEX/SPXJ13H$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/06/2024	1	480,000	4889.87		3,120		2,848		2,848	(272)				1,986		0001
Purchased Call/S&P 500 INDEX/SPXJ13R$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/23/2023	10/23/2024	1	467,000	4634.53		4,670		26,580		26,580	21,910				2,106		0001
Purchased Call/S&P 500 INDEX/SPXJ13Q$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2023	10/18/2024	1	722,000	4746.06		6,065		25,512		25,512	19,448				3,229		0001
Purchased Call/S&P 500 INDEX/SPXJ138$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/04/2023	08/02/2024	1	309,000	4941.51		1,638		299		299	(1,339)				1,186		0001
Purchased Call/S&P 500 INDEX/SPXJ138$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024	1	351,000	4724.32		6,669		4,419		4,419	(2,250)				1,359		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/14/2023	08/09/2024	1	321,626	4718		6,264		4,939		4,939	(1,325)				1,254		0001
Purchased Call/S&P 500 INDEX/SPXJ13S$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/26/2023	10/25/2024	1	438,000	4546.82		4,818		33,233		33,233	28,415				1,982		0001
Purchased Call/S&P 500 INDEX/SPXJ13S$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/25/2023	10/25/2024	1	527,000	4557.3		7,062		38,144		38,144	31,082				2,385		0001
Purchased Call/S&P 500 INDEX/SPXFOOB$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2023	03/14/2024	1	557,000	4330.82		7,185		24,504		24,504	17,319				1,254		0001
Purchased Call/S&P 500 INDEX/SPXJ13U$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2023	11/05/2024	1	495,000	4768.02		3,812		17,904		17,904	14,093				2,281		0001
Purchased Call/S&P 500 INDEX/SPXK132$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/05/2023	12/05/2024	1	378,000	4927.99		3,704		8,593		8,593	4,888				1,824		0001
Purchased Call/S&P 500 INDEX/SPXK130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/24/2023	11/22/2024	1	539,000	5083.66		1,725		4,499		4,499	2,774				2,551		0001
Purchased Call/S&P 500 INDEX/SPXJ138$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2023	08/07/2024	1	252,000	4981.58		1,462		162		162	(1,300)				978		0001
Purchased Call/S&P 500 INDEX/SPXJ13B$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2023	08/16/2024	1	343,000	4802.31		2,881		3,292		3,292	410				1,358		0001
Purchased Call/S&P 500 INDEX/SPXJ13W$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/13/2023	11/13/2024	1	423,000	5106.37		508		2,583		2,583	2,075				1,974		0001
Purchased Call/S&P 500 INDEX/SPXK133$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2023	12/10/2024	1	526,000	5191.43		1,368		2,865		2,865	1,497				2,557		0001
Purchased Call/S&P 500 INDEX/SPXK134$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2023	12/13/2024	1	357,000	5082.96		3,284		3,877		3,877	593				1,743		0001
Purchased Call/S&P 500 INDEX/SPXK136$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2023	12/20/2024	1	1,179,000	5340.09		3,419		2,936		2,936	(484)				5,814		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/23/2023	08/23/2024	1	495,000	4857.43		3,911		2,561		2,561	(1,349)				1,990		0001
Purchased Call/S&P 500 INDEX/SPXJ13D$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2023	08/27/2024	1	613,000	4841.88		4,720		3,609		3,609	(1,111)				2,485		0001
Purchased Call/S&P 500 INDEX/SPXK136$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2023	12/20/2024	1	449,000	5027.23		5,792		7,025		7,025	1,233				2,214		0001
Purchased Call/S&P 500 INDEX/SPXK131$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/01/2023	12/02/2024	1	263,000	5196.53		579		1,206		1,206	628				1,264		0001
Purchased Call/S&P 500 INDEX/SPXK131$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/01/2023	12/03/2024	1	458,000	5175.85		1,145		2,449		2,449	1,304				2,204		0001

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Purchased Call/S&P 500 INDEX/SPXK136$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/21/2023	12/20/2024	1	496,000	5093.26		5,704		5,484		5,484	(220)				2,446		0001
Purchased Call/S&P 500 INDEX/SPXK134$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/14/2023	12/13/2024	1	571,000	5285.9		1,599		1,777		1,777	178				2,788		0001
Purchased Call/S&P 500 INDEX/SPXF001$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/30/2022	01/02/2024	1	553,000	4018.04	22,728			46,847		46,847	24,554				205		0001
Purchased Call/S&P 500 INDEX/SPXJ13E$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/28/2023	08/28/2024	1	542,000	4865.56		3,957		2,597		2,597	(1,360)				2,202		0001
Purchased Call/S&P 500 INDEX/SPXF001$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/04/2023	01/03/2024	1	321,228	4383		2,943					(2,943)				146		0001
Purchased Call/S&P 500 INDEX/SPXK139$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/29/2023	12/27/2024	1	573,000	5335.05		1,776		1,843		1,843	67				2,853		0001
Purchased Call/S&P 500 INDEX/SPXJ13E$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/29/2023	08/29/2024	1	493,000	4718.01		10,846		8,388		8,388	(2,458)				2,007		0001
Purchased Call/S&P 500 INDEX/SPXK138$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/26/2023	12/26/2024	1	836,000	5357.27		2,675		2,076		2,076	(600)				4,157		0001
Purchased Call/S&P 500 INDEX/SPXK137$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/22/2023	12/23/2024	1	296,000	5346.58		947		740		740	(207)				1,466		0001
Purchased Call/S&P 500 INDEX/SPXJ13G$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	1	349,000	4967.35		1,885		670		670	(1,215)				1,424		0001
Purchased Call/S&P 500 INDEX/SPXJ13I$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/14/2023	09/13/2024	1	510,000	4942.09		2,958		2,479		2,479	(479)				2,140		0001
Purchased Call/S&P 500 INDEX/SPXF009$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2023	03/01/2024	1	538,000	4579.66		3,067		4		4	(3,063)				1,100		0001
Purchased Call/S&P 500 INDEX/SPXF001$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/30/2022	01/02/2024	1	502,000	4060.27	18,172			37,009		37,009	19,257				186		0001
Purchased Call/S&P 500 INDEX/SPXJ13U$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/02/2023	11/01/2024	1	388,000	4712.86		3,453		17,407		17,407	13,954				1,776		0001
Purchased Call/S&P 500 INDEX/SPXJ13J$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/20/2023	09/20/2024	1	451,000	4838.02		2,751		5,603		5,603	2,852				1,918		0001
Purchased Call/S&P 500 INDEX/SPXJ13I$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/15/2023	09/16/2024	1	345,000	4873.1		2,312		3,354		3,354	1,042				1,456		0001
Purchased Call/S&P 500 INDEX/SPXJ13U$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/03/2023	11/01/2024	1	457,000	4896.59		1,554		8,902		8,902	7,349				2,092		0001
Purchased Call/S&P 500 INDEX/SPXJ13P$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/13/2023	10/14/2024	1	387,000	4749.74		3,715		12,928		12,928	9,213				1,719		0001
Purchased Call/S&P 500 INDEX/SPXJ13Z$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	1	313,000	5208.22		438		1,075		1,075	637				1,481		0001
Purchased Call/S&P 500 INDEX/SPXJ13P$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/13/2023	10/15/2024	1	422,000	4745.41		4,220		14,492		14,492	10,272				1,878		0001
Purchased Call/S&P 500 INDEX/SPXJ13X$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/16/2023	11/15/2024	1	344,000	5110.09		722		2,114		2,114	1,392				1,610		0001
Purchased Call/S&P 500 INDEX/SPXJ13V$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/06/2023	11/01/2024	1	381,159	5014		495		3,558		3,558	3,063				1,745		0001
Purchased Call/S&P 500 INDEX/SPXK133$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/08/2023	12/09/2024	1	361,000	5143.08		1,227		2,627		2,627	1,400				1,752		0001
Purchased Call/S&P 500 INDEX/SPXK138$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/27/2023	12/27/2024	1	587,000	5384.06		1,526		1,256		1,256	(270)				2,923		0001
Purchased Call/S&P 500 INDEX/SPXJ13U$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/03/2023	11/04/2024	1	374,000	4866.09		1,571		8,549		8,549	6,978				1,721		0001
Purchased Call/S&P 500 INDEX/SPXK134$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/13/2023	12/13/2024	1	740,000	5271.94		1,998		2,488		2,488	490				3,613		0001
Purchased Call/S&P 500 INDEX/SPXK136$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/19/2023	12/19/2024	1	408,000	5364.42		1,102		837		837	(264)				2,009		0001
Purchased Call/S&P 500 INDEX/SPXK13A$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/29/2023	12/31/2024	1	465,000	5327.9		1,581		1,626		1,626	45				2,328		0001
Purchased Call/S&P 500 INDEX/SPXK138$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/26/2023	12/26/2024	1	472,000	5128.08		5,334		4,597		4,597	(736)				2,347		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXK139$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/28/2023	12/27/2024	1	492,000	5386.05		1,230		1,024		1,024	(206)				2,450		0001
Purchased Call/S&P 500 INDEX/SPXF00B$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2023	03/13/2024	1	355,000	4420.63		1,917		6,734		6,734	4,817				794		0001
Purchased Call/S&P 500 INDEX/SPXF00C$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2023	03/19/2024	1	444,000	4184.93		11,677		36,095		36,095	24,418				1,033		0001
Purchased Call/S&P 500 INDEX/SPXF00B$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2023	03/08/2024	1	403,587	4462		1,953		1,310		1,310	(643)				871		0001
Purchased Call/S&P 500 INDEX/SPXF009$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2023	03/04/2024	1	397,000	4601.92		2,064		2		2	(2,063)				831		0001
Purchased Call/S&P 500 INDEX/SPXI130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/01/2023	02/01/2024	1	338,000	4737.09		980					(980)				500		0001
Purchased Call/S&P 500 INDEX/SPXH13X$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/19/2023	01/19/2024	1	692,000	4351.12		6,090		3,929		3,929	(2,161)				789		0001
Purchased Call/S&P 500 INDEX/SPXI131$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2024	1	509,000	4735.54		1,782					(1,782)				832		0001
Purchased Call/S&P 500 INDEX/SPXI133$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2023	02/20/2024	1	555,000	4415.61		9,546		1,738		1,738	(7,808)				1,037		0001
Purchased Call/S&P 500 INDEX/SPXI134$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/23/2023	02/23/2024	1	381,000	4249.05		10,097		15,690		15,690	5,594				733		0001
Purchased Call/S&P 500 INDEX/SPXI13C$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	04/02/2024	1	562,000	4325.05		15,455		26,862		26,862	11,407				1,418		0001
Purchased Call/S&P 500 INDEX/SPXI138$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/14/2023	03/12/2024	1	471,114	4144		12,292		40,473		40,473	28,181				1,046		0001
Purchased Call/S&P 500 INDEX/SPXG00D$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2023	10/04/2024	1	663,000	4685.86		6,696		24,847		24,847	18,151				2,893		0001
Purchased Call/S&P 500 INDEX/SPXG00G$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/22/2024	1	569,000	4646.58		5,861		30,477		30,477	24,616				2,562		0001
Purchased Call/S&P 500 INDEX/SPXI13C$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	04/02/2024	1	505,000	4625.03		3,182		67		67	(3,115)				1,275		0001
Purchased Call/S&P 500 INDEX/SPXI13J$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2023	04/30/2024	1	595,000	4701.09		2,261		120		120	(2,141)				1,713		0001
Purchased Call/S&P 500 INDEX/SPXI13N$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2023	05/13/2024	1	664,000	4660.21		2,324		2,356		2,356	32				2,012		0001
Purchased Call/S&P 500 INDEX/SPXG00G$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/18/2024	1	632,000	4627.57		7,015		35,128		35,128	28,113				2,826		0001
Purchased Call/S&P 500 INDEX/SPXI13Q$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2023	05/23/2024	1	281,000	4628.54		1,433		1,900		1,900	467				882		0001
Purchased Call/S&P 500 INDEX/SPXI13Q$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2023	05/24/2024	1	497,000	4666.68		1,640		1,709		1,709	69				1,566		0001
Purchased Call/S&P 500 INDEX/SPXI13S$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2023	05/31/2024	1	621,000	4890.47		1,242		54		54	(1,188)				2,004		0001
Purchased Call/S&P 500 INDEX/SPXI130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	1	311,908	4531		3,151		7,557		7,557	4,406				959		0001
Purchased Call/S&P 500 INDEX/SPXI13W$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2023	06/18/2024	1	517,000	5009.29		1,293		32		32	(1,260)				1,764		0001
Purchased Call/S&P 500 INDEX/SPXI13U$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2023	06/07/2024	1	601,000	4902.85		1,082		58		58	(1,024)				1,983		0001
Purchased Call/S&P 500 INDEX/SPXI13V$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/15/2023	06/14/2024	1	405,000	5018.9		972		21		21	(951)				1,366		0001
Purchased Call/S&P 500 INDEX/SPXJ134$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/21/2023	07/22/2024	1	639,000	4996.78		3,195		151		151	(3,044)				2,389		0001
Purchased Call/S&P 500 INDEX/SPXJ130$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/05/2023	07/05/2024	1	358,000	4686.95		6,408		3,501		3,501	(2,907)				1,281		0001
Purchased Call/S&P 500 INDEX/SPXJ135$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/28/2023	07/29/2024	1	447,000	5061.07		1,967		69		69	(1,898)				1,699		0001
Purchased Call/S&P 500 INDEX/SPXJ139$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2023	08/09/2024	1	367,000	4914.48		2,312		632		632	(1,680)				1,431		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	07/05/2023	07/05/2024	1	342,000	5109.4		479		18		18	(461)				1,224		0001
Purchased Call/S&P 500 INDEX/SPXJ139$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	08/09/2023	08/09/2024	1	412,000	4729.07		7,540		5,390		5,390	(2,150)				1,607		0001
Purchased Call/S&P 500 INDEX/SPXJ132$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	07/12/2023	07/12/2024	1	638,000	4968.57		2,233		164		164	(2,069)				2,326		0001
Purchased Call/S&P 500 INDEX/SPXJ139$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	08/11/2023	08/09/2024	1	369,000	4903.76		2,435		907		907	(1,528)				1,439		0001
Purchased Call/S&P 500 INDEX/SPXGOOP$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	11/30/2023	11/29/2024	1	553,000	5257.54		830		1,373		1,373	544				2,645		0001
Purchased Call/S&P 500 INDEX/SPXJ13K$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	09/22/2023	09/23/2024	1	539,000	4721.83		4,851		15,060		15,060	10,209				2,305		0001
Purchased Call/S&P 500 INDEX/SPXJ13I$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	09/13/2023	09/13/2024	1	631,000	4869.51		4,859		5,444		5,444	585				2,647		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	08/14/2023	08/14/2024	1	360,000	4934.2		2,376		760		760	(1,616)				1,420		0001
Purchased Call/S&P 500 INDEX/SPXJ13J$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	09/20/2023	09/20/2024	1	412,000	4694.95		5,850		12,393		12,393	6,542				1,752		0001
Purchased Call/S&P 500 INDEX/SPXI13C$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	03/30/2023	03/28/2024	1	602,000	4547.06		4,274		990		990	(3,285)				1,478		0001
Purchased Call/S&P 500 INDEX/SPXJ13M$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	09/29/2023	10/01/2024	1	637,000	4708.28		5,542		20,818		20,818	15,276				2,765		0001
Purchased Call/S&P 500 INDEX/SPXJ13Q$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	10/16/2023	10/16/2024	1	543,000	4806.62		4,290		13,893		13,893	9,604				2,420		0001
Purchased Call/S&P 500 INDEX/SPXJ13O$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	10/06/2023	10/04/2024	1	558,000	4732.89		4,855		17,187		17,187	12,333				2,435		0001
Purchased Call/S&P 500 INDEX/SPXJ13N$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	10/03/2023	10/03/2024	1	341,000	4646.05		3,683		15,531		15,531	11,849				1,485		0001
Purchased Call/S&P 500 INDEX/SPXJ13W$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	11/13/2023	11/13/2024	1	333,000	4771.09		3,230		12,863		12,863	9,633				1,554		0001
Purchased Call/S&P 500 INDEX/SPXJ13Y$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	11/17/2023	11/15/2024	1	576,000	5132.44		1,037		3,067		3,067	2,030				2,697		0001
Purchased Call/S&P 500 INDEX/SPXK130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	11/24/2023	11/26/2024	1	581,000	5074.55		2,034		5,362		5,362	3,329				2,766		0001
Purchased Call/S&P 500 INDEX/SPXK131$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	12/01/2023	11/29/2024	1	365,000	5180.45		876		1,813		1,813	937				1,746		0001
Purchased Call/S&P 500 INDEX/SPXK132$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	12/06/2023	12/06/2024	1	611,000	5149.85		1,283		4,114		4,114	2,831				2,953		0001
Purchased Call/S&P 500 INDEX/SPXK132$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	12/07/2023	12/06/2024	1	402,000	4952.44		3,859		8,239		8,239	4,380				1,943		0001
Purchased Call/S&P 500 INDEX/SPXK134$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	12/12/2023	12/12/2024	1	447,000	5005.91		4,112		7,313		7,313	3,200				2,179		0001
Purchased Call/S&P 500 INDEX/SPXK138$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	12/27/2023	12/27/2024	1	565,000	5254.96		3,164		2,661		2,661	(503)				2,813		0001
Purchased Call/S&P 500 INDEX/SPXK137$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	12/22/2023	12/20/2024	1	494,000	5313.3		1,828		1,487		1,487	(341)				2,436		0001
Purchased Call/S&P 500 INDEX/SPXA05F$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	01/04/2023	01/04/2024	1	580,000	4296.06		8,178		6,117		6,117	(2,061)				304		0001
Purchased Call/S&P 500 INDEX/SPXA05G$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	01/13/2023	01/12/2024	1	620,000	4359.01		9,486		2,075		2,075	(7,411)				562		0001
Purchased Call/S&P 500 INDEX/SPXA05I$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	02/10/2023	02/09/2024	1	521,000	4542.46		5,106					(5,106)				862		0001
Purchased Call/S&P 500 INDEX/SPXA05H$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	02/02/2023	02/02/2024	1	415,000	4409.65		9,753		90		90	(9,663)				624		0001
Purchased Call/S&P 500 INDEX/SPXA05P$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2024	1	530,000	4644.5		2,809		223		223	(2,586)				1,428		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA05I$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/10/2023	02/12/2024	1	477,000	4640.63		2,767					(2,767)				819		0001
Purchased Call/S&P 500 INDEX/SPXA05H$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/02/2023	02/02/2024	1	456,000	4687.6		2,736					(2,736)				686		0001
Purchased Call/S&P 500 INDEX/SPXA05H$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/03/2023	02/02/2024	1	574,000	4601.83		4,305					(4,305)				863		0001
Purchased Call/S&P 500 INDEX/SPXA05Q$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/20/2023	04/19/2024	1	536,000	4687.31		1,715		46		46	(1,669)				1,471		0001
Purchased Call/S&P 500 INDEX/SPXI13U$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/14/2023	06/14/2024	1	608,000	5000.06		1,216		38		38	(1,178)				2,050		0001
Purchased Call/S&P 500 INDEX/SPXI13V$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/16/2023	06/18/2024	1	454,000	4987.25		1,271		34		34	(1,238)				1,549		0001
Purchased Call/S&P 500 INDEX/SPXI13X$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/21/2023	06/21/2024	1	476,000	5016.18		619		27		27	(592)				1,639		0001
Purchased Call/S&P 500 INDEX/SPXI13X$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/22/2023	06/21/2024	1	473,000	5030.41		710		25		25	(684)				1,628		0001
Purchased Call/S&P 500 INDEX/SPXJ133$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/17/2023	07/17/2024	1	529,000	5074.57		1,375		59		59	(1,316)				1,953		0001
Purchased Call/S&P 500 INDEX/SPXJ131$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/07/2023	07/08/2024	1	312,000	5043.4		437		30		30	(407)				1,126		0001
Purchased Call/S&P 500 INDEX/SPXI13Z$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/28/2023	06/28/2024	1	547,000	5033.39		711		34		34	(677)				1,921		0001
Purchased Call/S&P 500 INDEX/SPXJ132$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/10/2023	07/10/2024	1	351,000	4958.52		948		91		91	(857)				1,273		0001
Purchased Call/S&P 500 INDEX/SPXJ131$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/07/2023	07/05/2024	1	472,000	4975.21		991		82		82	(909)				1,689		0001
Purchased Call/S&P 500 INDEX/SPXJ136$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/31/2023	07/31/2024	1	425,000	5100.63		1,658		53		53	(1,604)				1,623		0001
Purchased Call/S&P 500 INDEX/SPXJ13G$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	1	491,000	4971.86		2,602		992		992	(1,611)				2,003		0001
Purchased Call/S&P 500 INDEX/SPXJ13G$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/01/2023	09/03/2024	1	704,000	4947.03		4,435		1,873		1,873	(2,562)				2,896		0001
Purchased Call/S&P 500 INDEX/SPXJ13I$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/13/2023	09/13/2024	1	539,000	4925.35		2,965		2,826		2,826	(139)				2,261		0001
Purchased Call/S&P 500 INDEX/SPXH13Y$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/25/2023	01/25/2024	1	402,000	4313.42		7,236		2,951		2,951	(4,285)				526		0001
Purchased Call/S&P 500 INDEX/SPXJ13I$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/15/2023	09/13/2024	1	417,000	4888.68		2,502		3,391		3,391	889				1,750		0001
Purchased Call/S&P 500 INDEX/SPXJ13I$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/15/2023	09/17/2024	1	679,000	4888.68		4,210		5,900		5,900	1,691				2,871		0001
Purchased Call/S&P 500 INDEX/SPXJ13J$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/18/2023	09/18/2024	1	449,000	4809.81		4,445		7,022		7,022	2,577				1,902		0001
Purchased Call/S&P 500 INDEX/SPXJ13O$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/09/2023	10/09/2024	1	434,000	4767.06		3,863		11,610		11,610	7,748				1,911		0001
Purchased Call/S&P 500 INDEX/SPXJ13O$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/06/2023	10/08/2024	1	523,000	4728.58		4,812		17,126		17,126	12,315				2,299		0001
Purchased Call/S&P 500 INDEX/SPXH13U$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	1	418,000	4113.2		13,543		24,248		24,248	10,705				245		0001
Purchased Call/S&P 500 INDEX/SPXJ13K$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/22/2023	09/24/2024	1	478,000	4758.55		3,442		11,148		11,148	7,706				2,048		0001
Purchased Call/S&P 500 INDEX/SPXJ13P$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/13/2023	10/11/2024	1	506,000	4756.23		4,605		15,739		15,739	11,134				2,236		0001
Purchased Call/S&P 500 INDEX/SPXH13Z$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/26/2023	01/26/2024	1	381,000	4403.54		5,220					(5,219)				508		0001
Purchased Call/S&P 500 INDEX/SPXJ13X$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/16/2023	11/15/2024	1	450,000	4904.97		3,420		9,626		9,626	6,206				2,107		0001

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXK132$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	12/04/2023	12/04/2024	1	487,000	4880.53		6,477		13,534		13,534	7,057				2,347		0001
Purchased Call/S&P 500 INDEX/SPXJ13Y$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	11/20/2023	11/20/2024	1	421,000	5238.58		505		1,077		1,077	572				1,986		0001
Purchased Call/S&P 500 INDEX/SPXK132$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	12/04/2023	12/04/2024	1	602,000	5191.27		1,324		2,971		2,971	1,647				2,901		0001
Purchased Call/S&P 500 INDEX/SPXI136$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	03/06/2023	03/01/2024	1	438,604	4399		6,779		7,010		7,010	231				897		0001
Purchased Call/S&P 500 INDEX/SPXK133$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	12/08/2023	12/06/2024	1	567,000	5156.89		1,758		3,730		3,730	1,973				2,740		0001
Purchased Call/S&P 500 INDEX/SPXK136$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	12/19/2023	12/19/2024	1	409,000	5106.92		4,622		4,081		4,081	(541)				2,014		0001
Purchased Call/S&P 500 INDEX/SPXK137$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	12/22/2023	12/24/2024	1	554,000	5291.9		2,438		2,019		2,019	(419)				2,747		0001
Purchased Call/S&P 500 INDEX/SPXK135$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	12/15/2023	12/13/2024	1	705,000	5285.49		1,904		2,241		2,241	338				3,442		0001
Purchased Call/S&P 500 INDEX/SPXK139$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	12/28/2023	12/27/2024	1	540,000	5197.11		4,104		3,640		3,640	(464)				2,689		0001
Purchased Call/S&P 500 INDEX/SPXI13A$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	03/24/2023	03/26/2024	1	347,000	4272.79		7,495		17,654		17,654	10,159				842		0001
Purchased Call/S&P 500 INDEX/SPXB059$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	11/10/2023	11/12/2024	1	355,000	4717.68		4,757		16,322		16,322	11,565				1,654		0001
Purchased Call/S&P 500 INDEX/SPXB05A$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	11/17/2023	11/15/2024	1	310,921	4790		4,520		11,155		11,155	6,635				1,456		0001
Purchased Call/S&P 500 INDEX/SPX150Y$X	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	EXD7DEVFDH4HOFFQ7349	01/31/2023	01/31/2024	1	476,000	4357.89		8,711		2,912		2,912	(5,799)				694		0001
Purchased Call/S&P 500 INDEX/SPXB05D$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	12/18/2023	12/18/2024	1	512,000	5326.02		1,280		1,195		1,195	(85)				2,518		0001
Purchased Call/S&P 500 INDEX/SPXG00G$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/21/2024	1	321,000	4633.9		3,499		17,719		17,719	14,220				1,443		0001
Purchased Call/S&P 500 INDEX/SPXG00P$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	11/29/2023	11/29/2024	1	403,000	5164.91		887		1,947		1,947	1,060				1,928		0001
Purchased Call/S&P 500 INDEX/SPXI136$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	03/06/2023	03/05/2024	1	360,000	4410.75		5,256		4,350		4,350	(906)				760		0001
Purchased Call/S&P 500 INDEX/SPXI139$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	03/22/2023	03/22/2024	1	403,000	4425.15		2,821		7,106		7,106	4,285				955		0001
Purchased Call/S&P 500 INDEX/SPXI13C$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024	1	329,000	4625.03		2,007		24		24	(1,983)				808		0001
Purchased Call/S&P 500 INDEX/SPX2500$7	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	EXD7DEVFDH4HOFFQ7349	02/13/2023	02/13/2024	1	501,000	4428.97		10,371		306		306	(10,065)				870		0001
Purchased Call/S&P 500 INDEX/SPXI13J$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	04/27/2023	04/26/2024	1	477,000	4608.85		2,767		680		680	(2,086)				1,350		0001
Purchased Call/S&P 500 INDEX/SPXI13H$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	04/19/2023	04/19/2024	1	890,000	4736.15		2,670		46		46	(2,624)				2,443		0001
Purchased Call/S&P 500 INDEX/SPXI13C$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	03/31/2023	04/01/2024	1	614,000	4643.52		3,438		35		35	(3,403)				1,541		0001
Purchased Call/S&P 500 INDEX/SPX2503$Y	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	EXD7DEVFDH4HOFFQ7349	04/21/2023	04/23/2024	1	507,000	4336.06		13,081		25,643		25,643	12,563				1,417		0001
Purchased Call/S&P 500 INDEX/SPXI13M$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	05/10/2023	05/10/2024	1	360,000	4464.51		4,968		11,365		11,365	6,397				1,078		0001
Purchased Call/S&P 500 INDEX/SPXI13L$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	05/04/2023	05/03/2024	1	381,000	4568.87		1,981		3,690		3,690	1,708				1,110		0001
Purchased Call/S&P 500 INDEX/SPXI13T$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	06/08/2023	06/07/2024	1	375,000	4637.44		3,563		3,651		3,651	88				1,238		0001
Purchased Call/S&P 500 INDEX/SPX2500$S	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	EXD7DEVFDH4HOFFQ7349	02/22/2023	02/22/2024	1	458,000	4216.54		12,961		22,905		22,905	9,944				873		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX150Z$X	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/10/2023	02/12/2024	1	485,000	4305.21		13,968		11,201		11,201	(2,767)				832		0001
Purchased Call/S&P 500 INDEX/SPX113V$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2023	06/17/2024	1	359,000	5051.19		718		16		16	(702)				1,221		0001
Purchased Call/S&P 500 INDEX/SPXJ130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2023	07/01/2024	1	482,000	5064.53		771		30		30	(741)				1,706		0001
Purchased Call/S&P 500 INDEX/SPXJ131$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024	1	292,000	5015.98		584		31		31	(553)				1,045		0001
Purchased Call/S&P 500 INDEX/SPXJ134$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/24/2023	07/24/2024	1	339,000	4766.43		6,916		1,930		1,930	(4,986)				1,273		0001
Purchased Call/S&P 500 INDEX/SPXJ13B$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2023	08/16/2024	1	696,000	4822.74		5,707		5,433		5,433	(274)				2,756		0001
Purchased Call/S&P 500 INDEX/SPXJ13B$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2023	08/20/2024	1	645,000	4789.2		6,063		6,359		6,359	296				2,577		0001
Purchased Call/S&P 500 INDEX/SPXJ137$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/02/2023	08/02/2024	1	715,000	4964.73		4,719		477		477	(4,242)				2,744		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/21/2023	08/21/2024	1	462,000	4815.55		4,112		3,492		3,492	(620)				1,850		0001
Purchased Call/S&P 500 INDEX/SPXJ137$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/03/2023	08/02/2024	1	327,000	4922.82		2,518		389		389	(2,129)				1,255		0001
Purchased Call/S&P 500 INDEX/SPXJ139$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2023	08/13/2024	1	358,000	4720.73		6,766		5,844		5,844	(922)				1,409		0001
Purchased Call/S&P 500 INDEX/SPXJ135$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2023	07/26/2024	1	468,000	5013.84		2,106		99		99	(2,007)				1,766		0001
Purchased Call/S&P 500 INDEX/SPX2504$8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/25/2023	04/25/2024	1	453,000	4307.78		10,781		26,326		26,326	15,544				1,277		0001
Purchased Call/S&P 500 INDEX/SPXJ13D$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2023	08/26/2024	1	345,000	4848.48		2,519		1,907		1,907	(612)				1,396		0001
Purchased Call/S&P 500 INDEX/SPXJ13F$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/31/2023	08/30/2024	1	468,000	4953.92		2,808		945		945	(1,863)				1,909		0001
Purchased Call/S&P 500 INDEX/SPXJ13I$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/11/2023	09/11/2024	1	405,000	4898.06		2,997		2,553		2,553	(444)				1,693		0001
Purchased Call/S&P 500 INDEX/SPXH13U$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2023	01/03/2024	1	405,359	4044		14,810		31,580		31,580	16,770				184		0001
Purchased Call/S&P 500 INDEX/SPX2504$D	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/26/2023	04/26/2024	1	319,000	4295.29		7,401		19,200		19,200	11,799				903		0001
Purchased Call/S&P 500 INDEX/SPXJ13H$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/10/2024	1	489,000	4894.32		3,179		3,063		3,063	(116)				2,040		0001
Purchased Call/S&P 500 INDEX/SPX2503$C	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/11/2023	04/11/2024	1	419,000	4386.29		8,338		15,441		15,441	7,103				1,107		0001
Purchased Call/S&P 500 INDEX/SPXJ13H$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/09/2024	1	429,000	4869.81		3,218		3,092		3,092	(126)				1,786		0001
Purchased Call/S&P 500 INDEX/SPXH13Y$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/24/2023	01/24/2024	1	576,000	4615.48		2,074					(2,074)				738		0001
Purchased Call/S&P 500 INDEX/SPXH13Z$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/26/2023	01/26/2024	1	460,000	4669.49		1,426					(1,426)				614		0001
Purchased Call/S&P 500 INDEX/SPXJ13P$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/12/2023	10/11/2024	1	399,000	4780.22		3,272		10,658		10,658	7,386				1,763		0001
Purchased Call/S&P 500 INDEX/SPXA05P$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/14/2023	04/16/2024	1	567,000	4613.47		3,629		739		739	(2,889)				1,535		0001
Purchased Call/S&P 500 INDEX/SPXI130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/01/2023	02/01/2024	1	427,000	4506.42		4,569					(4,569)				632		0001
Purchased Call/S&P 500 INDEX/SPXH13Y$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2023	01/25/2024	1	539,000	4626.69		1,779					(1,779)				705		0001
Purchased Call/S&P 500 INDEX/SPXJ13S$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/25/2023	10/25/2024	1	452,000	4615.91		4,384		27,667		27,667	23,283				2,045		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXF00B$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2023	03/08/2024	1	391,832	4293		4,782		16,445		16,445	11,663				846		0001
Purchased Call/S&P 500 INDEX/SPXF00A$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2023	03/05/2024	1	523,000	4599.01		2,824		2		2	(2,822)				1,104		0001
Purchased Call/S&P 500 INDEX/SPXJ13S$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/27/2023	10/28/2024	1	339,000	4535.28		3,695		26,756		26,756	23,061				1,542		0001
Purchased Call/S&P 500 INDEX/SPXI135$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/28/2023	02/28/2024	1	398,000	4254.02		8,239		16,910		16,910	8,672				800		0001
Purchased Call/S&P 500 INDEX/SPXF00C$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2023	03/19/2024	1	481,000	4323.97		6,830		22,275		22,275	15,445				1,119		0001
Purchased Call/S&P 500 INDEX/SPXJ13S$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/27/2023	10/25/2024	1	410,000	4543.52		4,223		31,587		31,587	27,364				1,855		0001
Purchased Call/S&P 500 INDEX/SPXF00B$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2023	03/08/2024	1	395,209	4294		5,134		16,616		16,616	11,482				853		0001
Purchased Call/S&P 500 INDEX/SPXF00D$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2023	03/27/2024	1	606,000	4454.83		4,848		5,695		5,695	847				1,479		0001
Purchased Call/S&P 500 INDEX/SPXJ13W$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/09/2023	11/08/2024	1	414,000	4934.24		911		6,988		6,988	6,078				1,917		0001
Purchased Call/S&P 500 INDEX/SPXA05F$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/05/2023	01/05/2024	1	481,000	4232.7		7,311		13,345		13,345	6,034				281		0001
Purchased Call/S&P 500 INDEX/SPXA05G$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/20/2023	01/19/2024	1	675,000	4477.13		4,118					(4,118)				770		0001
Purchased Call/S&P 500 INDEX/SPXA05G$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2024	1	552,000	4185.14		15,346		22,829		22,829	7,484				678		0001
Purchased Call/S&P 500 INDEX/SPXA05F$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/06/2023	01/05/2024	1	669,000	4381.97		7,292					(7,292)				391		0001
Purchased Call/S&P 500 INDEX/SPXK132$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/06/2023	12/06/2024	1	483,000	4929.21		4,154		11,046		11,046	6,892				2,334		0001
Purchased Call/S&P 500 INDEX/SPXK133$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/08/2023	12/10/2024	1	506,000	4945.09		5,617		10,980		10,980	5,363				2,460		0001
Purchased Call/S&P 500 INDEX/SPXB056$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/19/2023	10/18/2024	1	417,000	4716.5		3,461		17,095		17,095	13,634				1,865		0001
Purchased Call/S&P 500 INDEX/SPXB056$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/19/2023	10/18/2024	1	418,000	4603.13		6,563		25,412		25,412	18,849				1,869		0001
Purchased Call/S&P 500 INDEX/SPXB057$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/30/2023	10/30/2024	1	713,000	4591.84		6,987		48,196		48,196	41,209				3,253		0001
Purchased Call/S&P 500 INDEX/SPXA05G$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/27/2023	01/26/2024	1	520,000	4613.98		2,080					(2,080)				694		0001
Purchased Call/S&P 500 INDEX/SPXA05P$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2024	1	478,000	4643.29		2,390		50		50	(2,340)				1,257		0001
Purchased Call/S&P 500 INDEX/SPXA05G$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/31/2023	01/31/2024	1	821,000	4643.25		3,120					(3,120)				1,196		0001
Purchased Call/S&P 500 INDEX/SPXA05O$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024	1	348,000	4302.06		9,953		18,320		18,320	8,367				911		0001
Purchased Call/S&P 500 INDEX/SPXB058$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/01/2023	11/01/2024	1	592,000	4684.95		4,085		29,855		29,855	25,770				2,710		0001
Purchased Call/S&P 500 INDEX/SPXB059$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/08/2023	11/08/2024	1	641,000	4842.97		3,269		17,194		17,194	13,925				2,968		0001
Purchased Call/S&P 500 INDEX/SPXA05G$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/12/2023	01/12/2024	1	587,000	4397.42		7,455					(7,455)				532		0001
Purchased Call/S&P 500 INDEX/SPXA05Q$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024	1	650,000	4686.84		2,665		71		71	(2,594)				1,768		0001
Purchased Call/S&P 500 INDEX/SPXB059$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/10/2023	11/11/2024	1	580,000	4934.03		1,972		9,910		9,910	7,938				2,698		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB059$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/08/2023	11/06/2024	1	327,677	4743		2,978		13,162		13,162	10,184				1,512		0001
Purchased Call/S&P 500 INDEX/SPXK135$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/15/2023	12/17/2024	1	538,000	5219.42		2,260		2,693		2,693	434				2,642		0001
Purchased Call/S&P 500 INDEX/SPXA05G$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/27/2023	01/29/2024	1	736,000	4477.62		6,845					(6,845)				1,037		0001
Purchased Call/S&P 500 INDEX/SPXA05G$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2024	1	458,000	4485.08		2,748					(2,748)				562		0001
Purchased Call/S&P 500 INDEX/SPXA05J$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/24/2023	02/23/2024	1	385,000	4511.95		2,387		1		1	(2,386)				740		0001
Purchased Call/S&P 500 INDEX/SPXA05G$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/18/2023	01/18/2024	1	541,000	4254.96		9,522		16,351		16,351	6,830				601		0001
Purchased Call/S&P 500 INDEX/SPXA05H$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/03/2023	02/05/2024	1	725,000	4512.9		8,918					(8,918)				1,138		0001
Purchased Call/S&P 500 INDEX/SPXB05B$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/27/2023	11/27/2024	1	374,000	5212.52		524		1,313		1,313	790				1,783		0001
Purchased Call/S&P 500 INDEX/SPXA05S$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2024	1	500,000	4603.17		2,600		2,655		2,655	55				1,492		0001
Purchased Call/S&P 500 INDEX/SPXB05B$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/27/2023	11/27/2024	1	397,000	4907.64		3,652		9,347		9,347	5,695				1,893		0001
Purchased Call/S&P 500 INDEX/SPXB051$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/08/2023	08/08/2024	1	372,000	4764.84		6,770		3,405		3,405	(3,365)				1,447		0001
Purchased Call/S&P 500 INDEX/SPXB052$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/05/2023	09/05/2024	1	504,000	4924.03		3,478		1,727		1,727	(1,750)				2,081		0001
Purchased Call/S&P 500 INDEX/SPXB05C$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/11/2023	12/11/2024	1	866,000	5170.2		2,771		5,253		5,253	2,482				4,216		0001
Purchased Call/S&P 500 INDEX/SPXB05D$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/18/2023	12/18/2024	1	371,000	5074.77		4,118		4,332		4,332	214				1,824		0001
Purchased Call/S&P 500 INDEX/SPXA05F$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/10/2023	01/10/2024	1	506,000	4432.67		4,655					(4,655)				419		0001
Purchased Call/S&P 500 INDEX/SPXA05G$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/19/2024	1	253,000	4425.49		2,151					(2,150)				289		0001
Purchased Call/S&P 500 INDEX/SPXA05G$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/24/2023	01/24/2024	1	382,000	4298.14		7,449		4,462		4,462	(2,987)				490		0001
Purchased Call/S&P 500 INDEX/SPXA05G$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2023	01/12/2024	1	558,000	4478.98		4,576					(4,576)				506		0001
Purchased Call/S&P 500 INDEX/SPXA05F$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/04/2023	01/03/2024	1	497,138	4198		10,287		18,730		18,730	8,444				225		0001
Purchased Call/S&P 500 INDEX/SPXA05G$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/30/2023	01/30/2024	1	493,000	4375.35		6,458		751		751	(5,708)				707		0001
Purchased Call/S&P 500 INDEX/SPXA05M$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2024	1	474,000	3936.97		8,485		13,272		13,272	4,787				1,123		0001
Purchased Call/S&P 500 INDEX/SPXA05O$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/04/2023	04/04/2024	1	676,000	4100.6		11,357		17,216		17,216	5,859				1,724		0001
Purchased Call/S&P 500 INDEX/SPXB059$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/10/2023	11/11/2024	1	415,000	4415.24		7,927		9,516		9,516	1,589				1,931		0001
Purchased Call/S&P 500 INDEX/SPXB05D$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/15/2023	12/13/2024	1	441,000	4719.19		5,116		5,116		5,116					2,153		0001
Purchased Call/S&P 500 INDEX/SPXA05L$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/15/2023	03/15/2024	1	884,000	3891.93		15,824		25,353		25,353	9,530				2,004		0001
Purchased Call/S&P 500 INDEX/SPXA05N$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/31/2023	03/28/2024	1	533,000	4109.31		9,061		13,861		13,861	4,800				1,309		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA05Q$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/19/2023	04/19/2024	1	553,000	4154.52		9,678		14,086		14,086	4,408				1,518		0001
Purchased Call/S&P 500 INDEX/SPXA05S$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/05/2023	05/07/2024	1	673,000	4136.25		9,220		13,327		13,327	4,107				1,993		0001
Purchased Call/S&P 500 INDEX/SPXA05N$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2024	1	342,000	4109.31		6,293		9,674		9,674	3,382				863		0001
Purchased Call/S&P 500 INDEX/SPXA05P$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/12/2023	04/12/2024	1	435,000	4091.95		6,177		9,206		9,206	3,029				1,155		0001
Purchased Call/S&P 500 INDEX/SPXA05P$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2023	04/16/2024	1	708,000	4137.64		12,886		19,114		19,114	6,228				1,917		0001
Purchased Call/S&P 500 INDEX/SPXA05Q$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024	1	498,000	4151.32		5,129		7,426		7,426	2,297				1,354		0001
Purchased Call/S&P 500 INDEX/SPXA05R$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024	1	557,000	4055.99		6,238		9,148		9,148	2,909				1,577		0001
Purchased Call/S&P 500 INDEX/SPXA05R$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2023	04/30/2024	1	457,000	4169.48		7,129		10,287		10,287	3,158				1,316		0001
Purchased Call/S&P 500 INDEX/SPXA05R$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024	1	552,000	4055.99		10,378		15,490		15,490	5,112				1,563		0001
Purchased Call/S&P 500 INDEX/SPXB053$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/10/2024	1	463,000	4457.49		4,769		5,621		5,621	852				1,931		0001
Purchased Call/S&P 500 INDEX/SPXA05U$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2024	1	531,000	4192.63		10,301		14,306		14,306	4,005				1,662		0001
Purchased Call/S&P 500 INDEX/SPXB054$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/20/2024	1	362,000	4320.06		3,982		5,025		5,025	1,043				1,539		0001
Purchased Call/S&P 500 INDEX/SPXA05W$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/02/2023	06/03/2024	1	497,000	4282.37		5,765		7,636		7,636	1,871				1,619		0001
Purchased Call/S&P 500 INDEX/SPXC17M$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/13/2023	11/13/2024	1	1,050,000	4411.55		7,035		9,807		9,807	2,772				4,900		0001
Purchased Call/S&P 500 INDEX/SPXB050$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/23/2024	1	425,000	4536.34		8,288		9,353		9,353	1,065				1,593		0001
Purchased Call/S&P 500 INDEX/SPXH13V$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/10/2023	01/10/2024	1	595,000	3919.25		6,843		11,571		11,571	4,729				492		0001
Purchased Call/S&P 500 INDEX/SPXH13V$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/10/2023	01/10/2024	1	615,000	3919.25		11,439		19,627		19,627	8,188				509		0001
Purchased Call/S&P 500 INDEX/SPXG00C$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	10/02/2023	10/02/2024	1	353,000	4288.39		3,177		4,067		4,067	890				1,535		0001
Purchased Call/S&P 500 INDEX/SPXB052$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/17/2023	08/16/2024	1	1,022,000	4370.36		6,847		8,393		8,393	1,545				4,048		0001
Purchased Call/S&P 500 INDEX/SPXB052$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/17/2023	08/16/2024	1	782,000	4370.36		7,742		9,599		9,599	1,857				3,097		0001
Purchased Call/S&P 500 INDEX/SPXA05W$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2024	1	550,000	4282.37		9,075		11,782		11,782	2,707				1,798		0001
Purchased Call/S&P 500 INDEX/SPXB054$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/14/2023	09/13/2024	1	1,432,000	4505.1		9,738		11,032		11,032	1,294				6,008		0001
Purchased Call/S&P 500 INDEX/SPXB053$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/09/2024	1	612,000	4457.49		6,120		7,198		7,198	1,078				2,548		0001
Purchased Call/S&P 500 INDEX/SPXB052$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/21/2023	08/21/2024	1	1,089,000	4399.77		7,296		8,834		8,834	1,538				4,360		0001
Purchased Call/S&P 500 INDEX/SPXG00S$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/12/2023	12/12/2024	1	428,000	4643.7		4,965		5,196		5,196	231				2,087		0001
Purchased Call/S&P 500 INDEX/SPXI13B$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/28/2023	03/28/2024	1	829,000	3971.27		14,425		22,697		22,697	8,273				2,035		0001
Purchased Call/S&P 500 INDEX/SPXH13W$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/12/2023	01/12/2024	1	795,000	3983.17		4,850		7,920		7,920	3,071				721		0001

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Purchased Call/S&P 500 INDEX/SPXI13C$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	04/02/2024	1	1,038,000	4109.31		6,436		9,860		9,860	3,424				2,620		0001
Purchased Call/S&P 500 INDEX/SPXI13D$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/05/2023	04/05/2024	1	1,071,000	4090.38		6,640		10,168		10,168	3,527				2,746		0001
Purchased Call/S&P 500 INDEX/SPXI13E$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024	1	1,117,000	4105.02		20,441		31,069		31,069	10,628				2,864		0001
Purchased Call/S&P 500 INDEX/SPXA05X$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/20/2023	06/20/2024	1	585,000	4388.71		11,291		14,306		14,306	3,016				2,008		0001
Purchased Call/S&P 500 INDEX/SPXK138$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2023	12/27/2024	1	597,000	4781.58		6,806		6,639		6,639	(167)				2,973		0001
Purchased Call/S&P 500 INDEX/SPXB056$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/13/2023	10/15/2024	1	366,000	4327.78		3,587		4,431		4,431	844				1,628		0001
Purchased Call/S&P 500 INDEX/SPXB054$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/22/2023	09/20/2024	1	676,000	4320.06		4,462		5,544		5,544	1,083				2,875		0001
Purchased Call/S&P 500 INDEX/SPXB056$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/13/2023	10/11/2024	1	465,000	4327.78		4,418		5,452		5,452	1,034				2,054		0001
Purchased Call/S&P 500 INDEX/SPXB056$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/13/2023	10/14/2024	1	482,000	4327.78		4,724		5,840		5,840	1,117				2,141		0001
Purchased Call/S&P 500 INDEX/SPXB057$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/24/2023	10/24/2024	1	671,000	4247.68		4,160		5,249		5,249	1,089				3,031		0001
Purchased Call/S&P 500 INDEX/SPXH13U$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2023	01/04/2024	1	1,224,000	3852.97		7,222		12,219		12,219	4,997				641		0001
Purchased Call/S&P 500 INDEX/SPXI13G$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2023	04/12/2024	1	1,421,000	4137.64		9,094		13,355		13,355	4,261				3,774		0001
Purchased Call/S&P 500 INDEX/SPXH13U$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2023	01/05/2024	1	608,000	3808.1		10,944		19,113		19,113	8,169				356		0001
Purchased Call/S&P 500 INDEX/SPXH13Y$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024	1	1,150,000	3972.61		7,130		11,436		11,436	4,306				1,412		0001
Purchased Call/S&P 500 INDEX/SPXH13X$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/19/2023	01/19/2024	1	416,000	3898.85		7,488		12,416		12,416	4,928				475		0001
Purchased Call/S&P 500 INDEX/SPXH13Y$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024	1	1,714,000	3972.61		10,627		17,049		17,049	6,423				1,955		0001
Purchased Call/S&P 500 INDEX/SPXI130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/02/2023	02/02/2024	1	647,000	4179.76		11,581		18,142		18,142	6,561				973		0001
Purchased Call/S&P 500 INDEX/SPXB057$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/24/2023	10/24/2024	1	507,000	4247.68		4,867		6,244		6,244	1,377				2,291		0001
Purchased Call/S&P 500 INDEX/SPXH13T$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2022	01/02/2024	1	368,000	3839.5	6,219			10,846		10,846	4,633				136		0001
Purchased Call/S&P 500 INDEX/SPXH13X$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/19/2023	01/19/2024	1	856,000	3898.85		5,307		8,517		8,517	3,210				976		0001
Purchased Call/S&P 500 INDEX/SPXH13X$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/19/2023	01/19/2024	1	864,000	3898.85		9,936		16,332		16,332	6,396				986		0001
Purchased Call/S&P 500 INDEX/SPXI131$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024	1	887,000	4136.48		16,676		26,231		26,231	9,556				1,334		0001
Purchased Call/S&P 500 INDEX/SPXI131$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2023	02/05/2024	1	632,000	4136.48		9,922		15,567		15,567	5,645				992		0001
Purchased Call/S&P 500 INDEX/SPXI13G$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/18/2023	04/18/2024	1	699,000	4154.87		12,372		18,178		18,178	5,805				1,910		0001
Purchased Call/S&P 500 INDEX/SPXI13I$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/24/2023	04/24/2024	1	576,648	4137.04		11,648		17,102		17,102	5,454				1,618		0001
Purchased Call/S&P 500 INDEX/SPXI133$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2023	02/20/2024	1	1,440,000	4079.09		9,792		15,522		15,522	5,730				2,691		0001
Purchased Call/S&P 500 INDEX/SPXH13Z$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/27/2023	01/26/2024	1	597,000	4070.56		11,104		17,758		17,758	6,653				797		0001
Purchased Call/S&P 500 INDEX/SPXI13J$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/27/2023	04/26/2024	1	601,000	4135.35		6,731		9,782		9,782	3,050				1,701		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC17J$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/18/2023	09/18/2024	1	369,000	4453.53		7,122		8,550		8,550	1,428				1,563		0001
Purchased Call/S&P 500 INDEX/SPXH13Z$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/30/2023	01/30/2024	1	445,000	4017.77		8,233		13,234		13,234	5,002				638		0001
Purchased Call/S&P 500 INDEX/SPXI132$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/13/2023	02/13/2024	1	857,000	4137.29		6,513		10,089		10,089	3,576				1,488		0001
Purchased Call/S&P 500 INDEX/SPXI13I$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/25/2023	04/25/2024	1	605,000	4071.63		3,872		5,691		5,691	1,819				1,705		0001
Purchased Call/S&P 500 INDEX/SPXB05C$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/06/2023	12/06/2024	1	1,410,000	4549.34		9,447		10,292		10,292	845				6,814		0001
Purchased Call/S&P 500 INDEX/SPXG00S$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/13/2023	12/13/2024	1	379,000	4707.09		6,860		7,028		7,028	168				1,850		0001
Purchased Call/S&P 500 INDEX/SPXH13Y$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/24/2023	01/24/2024	1	542,112	4016.95		9,975		16,154		16,154	6,179				695		0001
Purchased Call/S&P 500 INDEX/SPXB058$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/01/2023	10/31/2024	1	430,323	4178		8,254		10,629		10,629	2,374				1,967		0001
Purchased Call/S&P 500 INDEX/SPXI134$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/22/2023	02/22/2024	1	736,000	3991.05		4,710		7,226		7,226	2,515				1,402		0001
Purchased Call/S&P 500 INDEX/SPXG00Q$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/06/2023	12/06/2024	1	416,000	4549.34		4,784		5,286		5,286	502				2,010		0001
Purchased Call/S&P 500 INDEX/SPXC17N$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/05/2023	12/05/2024	1	645,000	4567.18		7,353		9,731		9,731	2,378				3,113		0001
Purchased Call/S&P 500 INDEX/SPXC17O$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/17/2024	1	458,000	4719.19		5,588		5,574		5,574	(13)				2,249		0001
Purchased Call/S&P 500 INDEX/SPXI13J$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/28/2023	04/29/2024	1	774,000	4169.48		5,031		7,171		7,171	2,140				2,219		0001
Purchased Call/S&P 500 INDEX/SPXI13J$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/28/2023	04/29/2024	1	496,000	4169.48		5,704		8,248		8,248	2,544				1,422		0001
Purchased Call/S&P 500 INDEX/SPXI13M$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/08/2023	05/08/2024	1	1,627,000	4138.12		10,576		15,059		15,059	4,484				4,836		0001
Purchased Call/S&P 500 INDEX/SPXI131$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/08/2023	02/08/2024	1	400,000	4117.86		7,400		11,599		11,599	4,199				654		0001
Purchased Call/S&P 500 INDEX/SPXI134$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024	1	1,703,000	3970.04		10,729		16,720		16,720	5,991				3,275		0001
Purchased Call/S&P 500 INDEX/SPXI13K$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/01/2023	05/01/2024	1	452,000	4167.87		5,108		7,299		7,299	2,191				1,307		0001
Purchased Call/S&P 500 INDEX/SPXB059$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/10/2023	11/12/2024	1	676,000	4415.24		7,301		8,607		8,607	1,306				3,150		0001
Purchased Call/S&P 500 INDEX/SPXB059$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/10/2023	11/08/2024	1	579,000	4415.24		5,501		6,500		6,500	1,000				2,681		0001
Purchased Call/S&P 500 INDEX/SPXI131$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/03/2023	02/05/2024	1	680,000	4136.48		4,420		6,708		6,708	2,288				1,068		0001
Purchased Call/S&P 500 INDEX/SPXI136$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/03/2023	03/01/2024	1	784,000	4045.64		8,389		12,980		12,980	4,591				1,603		0001
Purchased Call/S&P 500 INDEX/SPXI137$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/10/2023	03/08/2024	1	367,265	3992		3,433		5,906		5,906	2,473				793		0001
Purchased Call/S&P 500 INDEX/SPXI13A$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/24/2023	03/26/2024	1	775,000	3970.99		5,348		8,227		8,227	2,879				1,881		0001
Purchased Call/S&P 500 INDEX/SPXI138$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/13/2023	03/08/2024	1	567,654	3862		5,865		9,203		9,203	3,338				1,225		0001
Purchased Call/S&P 500 INDEX/SPXI138$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/15/2023	03/15/2024	1	770,000	3891.93		4,851		7,503		7,503	2,652				1,745		0001
Purchased Call/S&P 500 INDEX/SPXI13C$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/31/2023	04/01/2024	1	419,000	4109.31		5,573		8,539		8,539	2,967				1,052		0001
Purchased Call/S&P 500 INDEX/SPXH13Y$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024	1	332,000	3972.61		5,710		9,407		9,407	3,697				408		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI137$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2023	03/08/2024	1	798,402	3992		4,454		7,593		7,593	3,139				1,723		0001
Purchased Call/S&P 500 INDEX/SPXI13B$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/27/2023	03/27/2024	1	499,000	3977.53		4,840		7,448		7,448	2,608				1,218		0001
Purchased Call/S&P 500 INDEX/SPXF006$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	02/16/2023	02/16/2024	1	1,084,000	4090.41		6,938		10,626		10,626	3,688				1,945		0001
Purchased Call/S&P 500 INDEX/SPXF006$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	02/16/2023	02/16/2024	1	704,000	4090.41		12,742		19,970		19,970	7,227				1,263		0001
Purchased Call/S&P 500 INDEX/SPXF005$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	02/01/2023	02/01/2024	1	333,000	4119.21		6,260		9,857		9,857	3,597				493		0001
Purchased Call/S&P 500 INDEX/SPXF008$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	02/27/2023	02/27/2024	1	542,000	3982.24		8,238		12,996		12,996	4,757				1,080		0001
Purchased Call/S&P 500 INDEX/SPXF001$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	01/04/2023	01/03/2024	1	504,786	3824		8,946		15,295		15,295	6,350				229		0001
Purchased Call/S&P 500 INDEX/SPXF009$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	03/03/2023	03/01/2024	1	894,000	4045.64		16,718		26,501		26,501	9,783				1,827		0001
Purchased Call/S&P 500 INDEX/SPXF00B$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	03/13/2023	03/13/2024	1	843,000	3855.76		14,500		23,445		23,445	8,946				1,885		0001
Purchased Call/S&P 500 INDEX/SPXI135$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/02/2023	03/01/2024	1	667,000	3981.35		7,004		11,080		11,080	4,076				1,363		0001
Purchased Call/S&P 500 INDEX/SPXI13M$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/09/2023	05/09/2024	1	1,029,000	4119.17		6,689		9,543		9,543	2,854				3,071		0001
Purchased Call/S&P 500 INDEX/SPXI13N$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2023	05/10/2024	1	718,000	4124.08		10,267		14,897		14,897	4,630				2,151		0001
Purchased Call/S&P 500 INDEX/SPXI139$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2023	03/15/2024	1	883,000	3916.64		5,563		8,594		8,594	3,031				2,001		0001
Purchased Call/S&P 500 INDEX/SPXI13C$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	04/02/2024	1	515,000	4109.31		6,232		9,517		9,517	3,285				1,300		0001
Purchased Call/S&P 500 INDEX/SPXI13D$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/05/2023	04/05/2024	1	624,000	4090.38		10,608		16,220		16,220	5,612				1,600		0001
Purchased Call/S&P 500 INDEX/SPXI13M$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/10/2023	05/10/2024	1	808,000	4137.64		9,050		13,033		13,033	3,983				2,420		0001
Purchased Call/S&P 500 INDEX/SPXI13P$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2023	05/17/2024	1	1,159,000	4191.98		7,534		10,561		10,561	3,028				3,563		0001
Purchased Call/S&P 500 INDEX/SPXI13G$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2023	04/12/2024	1	486,000	4137.64		5,249		7,749		7,749	2,500				1,291		0001
Purchased Call/S&P 500 INDEX/SPXI13G$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/18/2023	04/18/2024	1	595,000	4154.87		6,664		9,706		9,706	3,042				1,626		0001
Purchased Call/S&P 500 INDEX/SPXB05D$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/15/2023	12/16/2024	1	378,000	4719.19		4,385		4,384		4,384	(1)				1,853		0001
Purchased Call/S&P 500 INDEX/SPXI13J$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2023	04/25/2024	1	445,000	4071.63		7,031		10,425		10,425	3,394				1,254		0001
Purchased Call/S&P 500 INDEX/SPXI13L$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2023	05/06/2024	1	485,000	4136.25		5,578		8,074		8,074	2,496				1,430		0001
Purchased Call/S&P 500 INDEX/SPXI13Q$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2023	05/23/2024	1	650,000	4145.58		7,410		10,386		10,386	2,976				2,041		0001
Purchased Call/S&P 500 INDEX/SPXI13R$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/26/2023	05/24/2024	1	1,025,000	4205.45		11,788		16,175		16,175	4,388				3,230		0001
Purchased Call/S&P 500 INDEX/SPXI13K$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/03/2023	05/03/2024	1	795,000	4090.75		8,666		12,599		12,599	3,933				2,317		0001
Purchased Call/S&P 500 INDEX/SPXI13M$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/08/2023	05/08/2024	1	487,000	4138.12		5,454		7,869		7,869	2,414				1,448		0001
Purchased Call/S&P 500 INDEX/SPXI13M$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/09/2023	05/09/2024	1	845,000	4119.17		11,070		16,011		16,011	4,942				2,521		0001
Purchased Call/S&P 500 INDEX/SPX9218$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/04/2023	01/03/2024	1	2,125,000	3800		17,750		8		8	(17,742)				963		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI13R$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/26/2023	05/28/2024	1	659,000	4205.45		5,470		7,437		7,437	1,967				2,105		0001
Purchased Call/S&P 500 INDEX/SPXI13J$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/26/2023	04/26/2024	1	668,000	4055.99		4,275		6,290		6,290	2,015				1,891		0001
Purchased Call/S&P 500 INDEX/SPXI135$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/03/2023	03/01/2024	1	1,927,000	4045.64		12,333		18,783		18,783	6,450				3,939		0001
Purchased Call/S&P 500 INDEX/SPXI136$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2023	03/01/2024	1	687,542	3951		4,453		6,473		6,473	2,020				1,405		0001
Purchased Call/S&P 500 INDEX/SPXF00W$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/18/2023	07/18/2024	1	307,000	4554.98		6,109		6,922		6,922	812				1,136		0001
Purchased Call/S&P 500 INDEX/SPXF00W$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/19/2023	07/19/2024	1	654,000	4565.72		7,717		8,697		8,697	980				2,427		0001
Purchased Call/S&P 500 INDEX/SPXI13M$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/10/2023	05/10/2024	1	814,000	4137.64		5,291		7,521		7,521	2,230				2,438		0001
Purchased Call/S&P 500 INDEX/SPXI13S$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2023	06/03/2024	1	605,000	4282.37		4,054		5,351		5,351	1,297				1,971		0001
Purchased Call/S&P 500 INDEX/SPXI13S$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2023	05/31/2024	1	911,000	4282.37		6,104		8,066		8,066	1,963				2,939		0001
Purchased Call/S&P 500 INDEX/SPXF00V$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/18/2023	07/18/2024	1	552,000	4554.98		6,569		7,391		7,391	823				2,043		0001
Purchased Call/S&P 500 INDEX/SPXI13T$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2023	06/07/2024	1	730,000	4267.52		4,891		6,458		6,458	1,567				2,409		0001
Purchased Call/S&P 500 INDEX/SPXC17J$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/12/2023	09/12/2024	1	574,000	4461.9		7,692		9,166		9,166	1,475				2,404		0001
Purchased Call/S&P 500 INDEX/SPXI136$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2023	03/01/2024	1	493,924	3951		5,593		8,194		8,194	2,602				1,010		0001
Purchased Call/S&P 500 INDEX/SPXF00H$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/27/2023	04/26/2024	1	789,000	4135.35		13,255		19,385		19,385	6,130				2,234		0001
Purchased Call/S&P 500 INDEX/SPXI13R$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/26/2023	05/29/2024	1	620,000	4205.45		3,906		5,320		5,320	1,414				1,987		0001
Purchased Call/S&P 500 INDEX/SPXI13P$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2023	05/17/2024	1	631,000	4191.98		7,193		10,031		10,031	2,838				1,940		0001
Purchased Call/S&P 500 INDEX/SPXI13N$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2023	05/10/2024	1	830,000	4124.08		5,395		7,685		7,685	2,290				2,486		0001
Purchased Call/S&P 500 INDEX/SPXI138$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2023	03/15/2024	1	1,420,000	3960.28		8,946		13,791		13,791	4,845				3,218		0001
Purchased Call/S&P 500 INDEX/SPXI13R$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/30/2023	05/30/2024	1	1,039,000	4205.52		6,961		9,375		9,375	2,413				3,341		0001
Purchased Call/S&P 500 INDEX/SPXI13U$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2023	06/07/2024	1	891,000	4298.86		5,970		7,817		7,817	1,848				2,940		0001
Purchased Call/S&P 500 INDEX/SPXI13S$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2023	05/31/2024	1	463,000	4282.37		5,371		7,143		7,143	1,773				1,494		0001
Purchased Call/S&P 500 INDEX/SPXG003$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/24/2023	08/23/2024	1	1,249,000	4376.31		8,243		10,226		10,226	1,982				5,022		0001
Purchased Call/S&P 500 INDEX/SPXI137$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2023	03/08/2024	1	455,089	3992		7,331		12,843		12,843	5,512				982		0001
Purchased Call/S&P 500 INDEX/SPXI138$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/14/2023	03/14/2024	1	443,000	3919.29		4,784		7,545		7,545	2,760				997		0001
Purchased Call/S&P 500 INDEX/SPXG009$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/19/2023	09/19/2024	1	557,000	4443.95		5,570		6,573		6,573	1,003				2,364		0001
Purchased Call/S&P 500 INDEX/SPXI13A$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2023	03/26/2024	1	696,000	3970.99		12,110		19,109		19,109	6,998				1,689		0001
Purchased Call/S&P 500 INDEX/SPXI13U$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/12/2023	06/12/2024	1	487,000	4338.93		4,383		5,671		5,671	1,288				1,632		0001
Purchased Call/S&P 500 INDEX/SPXG00C$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/28/2023	09/27/2024	1	438,000	4299.7		4,205		5,397		5,397	1,192				1,887		0001
Purchased Call/S&P 500 INDEX/SPXI138$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/14/2023	03/12/2024	1	826,380	3862		5,027		7,740		7,740	2,713				1,835		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI13A$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/24/2023	03/25/2024	1	472,000	3970.99		5,098		7,970		7,970	2,872				1,139		0001
Purchased Call/S&P 500 INDEX/SPXI13B$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/27/2023	03/27/2024	1	577,000	3977.53		10,617		16,631		16,631	6,014				1,409		0001
Purchased Call/S&P 500 INDEX/SPXA05K$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/06/2023	03/05/2024	1	821,000	4048.42		15,435		24,262		24,262	8,827				1,732		0001
Purchased Call/S&P 500 INDEX/SPXG00C$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	09/28/2023	09/27/2024	1	847,000	4299.7		5,506		6,979		6,979	1,473				3,649		0001
Purchased Call/S&P 500 INDEX/SPXG00E$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	10/06/2023	10/08/2024	1	1,445,000	4308.5		9,826		12,412		12,412	2,586				6,351		0001
Purchased Call/S&P 500 INDEX/SPXG00D$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	10/04/2023	10/04/2024	1	1,468,000	4263.75		9,395		12,172		12,172	2,777				6,406		0001
Purchased Call/S&P 500 INDEX/SPXI13U$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/13/2023	06/13/2024	1	496,000	4369.01		3,670		4,665		4,665	994				1,667		0001
Purchased Call/S&P 500 INDEX/SPX150Y$0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/17/2023	01/17/2024	1	556,000	3990.97		6,783		11,064		11,064	4,281				600		0001
Purchased Call/S&P 500 INDEX/SPXA05J$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/03/2023	03/04/2024	1	393,000	4045.64		7,467		11,816		11,816	4,349				823		0001
Purchased Call/S&P 500 INDEX/SPXA05L$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024	1	549,000	3951.57		5,325		8,238		8,238	2,913				1,285		0001
Purchased Call/S&P 500 INDEX/SPX150X$Z	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/17/2023	01/17/2024	1	411,000	3990.97		3,041		4,907		4,907	1,866				443		0001
Purchased Call/S&P 500 INDEX/SPX150Y$V	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/30/2023	01/30/2024	1	342,000	4017.77		4,070		6,437		6,437	2,367				490		0001
Purchased Call/S&P 500 INDEX/SPX150Z$G	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	02/06/2023	02/06/2024	1	858,000	4111.08		5,491		8,458		8,458	2,967				1,366		0001
Purchased Call/S&P 500 INDEX/SPXA05I$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2024	1	623,000	4137.29		11,214		17,664		17,664	6,450				1,082		0001
Purchased Call/S&P 500 INDEX/SPXI13S$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024	1	775,000	4179.83		5,115		7,020		7,020	1,905				2,501		0001
Purchased Call/S&P 500 INDEX/SPXI13V$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/15/2023	06/14/2024	1	1,032,000	4425.84		6,914		8,632		8,632	1,718				3,480		0001
Purchased Call/S&P 500 INDEX/SPXI13X$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/21/2023	06/21/2024	1	965,000	4365.69		6,562		8,223		8,223	1,661				3,322		0001
Purchased Call/S&P 500 INDEX/SPXF00X$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/25/2023	07/25/2024	1	444,000	4567.46		8,791		9,914		9,914	1,122				1,672		0001
Purchased Call/S&P 500 INDEX/SPXI13S$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/01/2023	05/31/2024	1	883,000	4221.02		5,828		7,932		7,932	2,105				2,849		0001
Purchased Call/S&P 500 INDEX/SPXA05L$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024	1	754,000	3951.57		12,969		20,403		20,403	7,434				1,765		0001
Purchased Call/S&P 500 INDEX/SPXI13D$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/05/2023	04/05/2024	1	450,000	4090.38		4,905		7,463		7,463	2,558				1,154		0001
Purchased Call/S&P 500 INDEX/SPXG002$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	08/18/2023	08/20/2024	1	804,000	4369.71		5,387		6,610		6,610	1,223				3,212		0001
Purchased Call/S&P 500 INDEX/SPXI13Y$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/23/2023	06/21/2024	1	418,000	4348.33		8,235		10,583		10,583	2,348				1,439		0001
Purchased Call/S&P 500 INDEX/SPXI13Z$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/27/2023	06/27/2024	1	551,000	4378.41		6,116		7,648		7,648	1,532				1,929		0001
Purchased Call/S&P 500 INDEX/SPXB057$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/30/2023	10/25/2024	1	552,997	4158		10,228		13,833		13,833	3,605				2,503		0001
Purchased Call/S&P 500 INDEX/SPXI13E$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/06/2023	04/08/2024	1	856,000	4105.02		5,393		8,106		8,106	2,713				2,229		0001
Purchased Call/S&P 500 INDEX/SPXI13F$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/11/2023	04/11/2024	1	828,000	4108.94		5,299		7,817		7,817	2,518				2,189		0001
Purchased Call/S&P 500 INDEX/SPXI13G$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/14/2023	04/12/2024	1	561,000	4137.64		9,705		14,421		14,421	4,716				1,490		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI13H$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/20/2023	04/19/2024	1	581,000	4129.79		10,109		14,889		14,889	4,780				1,595		0001
Purchased Call/S&P 500 INDEX/SPXI13F$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/13/2023	04/12/2024	1	1,041,000	4146.22		6,662		9,772		9,772	3,110				2,765		0001
Purchased Call/S&P 500 INDEX/SPXJ131$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024	1	518,000	4411.59		7,925		9,791		9,791	1,866				1,854		0001
Purchased Call/S&P 500 INDEX/SPXF003$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	01/23/2023	01/23/2024	1	474,000	4019.81		6,731		10,830		10,830	4,099				595		0001
Purchased Call/S&P 500 INDEX/SPXF008$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	02/27/2023	02/27/2024	1	915,000	3982.24		5,856		8,966		8,966	3,110				1,824		0001
Purchased Call/S&P 500 INDEX/SPXI13I$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/24/2023	04/24/2024	1	1,347,000	4137.04		8,756		12,576		12,576	3,820				3,780		0001
Purchased Call/S&P 500 INDEX/SPXI13J$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/28/2023	04/30/2024	1	1,461,000	4169.48		9,058		12,850		12,850	3,792				4,206		0001
Purchased Call/S&P 500 INDEX/SPXI13J$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/28/2023	04/30/2024	1	498,000	4169.48		5,578		8,046		8,046	2,468				1,434		0001
Purchased Call/S&P 500 INDEX/SPXI13K$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/01/2023	05/01/2024	1	545,000	4167.87		9,538		13,776		13,776	4,238				1,575		0001
Purchased Call/S&P 500 INDEX/SPXF004$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	01/24/2023	01/24/2024	1	917,000	4016.95		10,637		16,849		16,849	6,211				1,176		0001
Purchased Call/S&P 500 INDEX/SPXF004$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	01/26/2023	01/26/2024	1	1,062,000	4060.43		6,691		10,534		10,534	3,843				1,417		0001
Purchased Call/S&P 500 INDEX/SPXF008$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	02/23/2023	02/23/2024	1	954,000	4012.32		6,010		9,351		9,351	3,341				1,835		0001
Purchased Call/S&P 500 INDEX/SPXI13Z$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/28/2023	06/28/2024	1	798,000	4376.86		8,618		10,741		10,741	2,122				2,802		0001
Purchased Call/S&P 500 INDEX/SPXJ130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/30/2023	07/01/2024	1	421,000	4450.38		2,863		3,455		3,455	592				1,490		0001
Purchased Call/S&P 500 INDEX/SPXG00A$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	09/22/2023	09/24/2024	1	506,000	4320.06		5,212		6,619		6,619	1,407				2,168		0001
Purchased Call/S&P 500 INDEX/SPXF00B$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	03/09/2023	03/07/2024	1	462,419	3986		8,210		13,534		13,534	5,323				991		0001
Purchased Call/S&P 500 INDEX/SPXJ131$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/07/2023	07/05/2024	1	882,000	4398.95		5,998		7,369		7,369	1,371				3,157		0001
Purchased Call/S&P 500 INDEX/SPXJ130$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/05/2023	07/05/2024	1	830,000	4446.82		5,644		6,804		6,804	1,160				2,970		0001
Purchased Call/S&P 500 INDEX/SPXJ132$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/07/2023	07/09/2024	1	627,000	4398.95		7,336		9,103		9,103	1,767				2,268		0001
Purchased Call/S&P 500 INDEX/SPXJ132$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/12/2023	07/12/2024	1	494,000	4472.16		5,829		6,925		6,925	1,096				1,801		0001
Purchased Call/S&P 500 INDEX/SPXJ136$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/01/2023	08/01/2024	1	404,000	4576.73		4,767		5,308		5,308	541				1,547		0001
Purchased Call/S&P 500 INDEX/SPXI13I$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/24/2023	04/24/2024	1	663,000	4137.04		8,553		12,341		12,341	3,788				1,861		0001
Purchased Call/S&P 500 INDEX/SPXJ134$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/24/2023	07/24/2024	1	478,000	4554.64		9,034		10,232		10,232	1,198				1,795		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/11/2023	08/12/2024	1	561,000	4464.05		3,759		4,475		4,475	717				2,202		0001
Purchased Call/S&P 500 INDEX/SPXI13I$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/25/2023	04/25/2024	1	559,000	4071.63		6,205		9,185		9,185	2,980				1,576		0001
Purchased Call/S&P 500 INDEX/SPXI13L$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/05/2023	05/03/2024	1	1,243,000	4136.25		8,080		11,537		11,537	3,457				3,622		0001
Purchased Call/S&P 500 INDEX/SPXI13K$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/02/2023	05/02/2024	1	594,000	4119.58		3,861		5,531		5,531	1,670				1,724		0001
Purchased Call/S&P 500 INDEX/SPXH13W$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/12/2023	01/12/2024	1	662,000	3983.17		7,745		12,860		12,860	5,115				600		0001
Purchased Call/S&P 500 INDEX/SPXH13V$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/10/2023	01/10/2024	1	764,000	3919.25		4,584		7,619		7,619	3,035				632		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH13W$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/13/2023	01/12/2024	1	565,000	3999.09		10,283		17,166		17,166	6,883				512		0001
Purchased Call/S&P 500 INDEX/SPXH13W$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/17/2023	01/17/2024	1	360,000	3990.97		6,732		11,109		11,109	4,377				388		0001
Purchased Call/S&P 500 INDEX/SPXI130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/15/2023	05/15/2024	1	564,000	4136.28		10,434		14,974		14,974	4,540				1,721		0001
Purchased Call/S&P 500 INDEX/SPXI130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	1	1,139,503	4159		7,305		10,048		10,048	2,743				3,503		0001
Purchased Call/S&P 500 INDEX/SPXG00C$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	10/02/2023	10/02/2024	1	968,000	4288.39		6,292		7,984		7,984	1,692				4,209		0001
Purchased Call/S&P 500 INDEX/SPXJ133$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/14/2023	07/16/2024	1	562,000	4505.42		10,734		12,446		12,446	1,712				2,070		0001
Purchased Call/S&P 500 INDEX/SPXJ137$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/02/2023	08/02/2024	1	1,083,000	4513.39		7,364		8,488		8,488	1,123				4,156		0001
Purchased Call/S&P 500 INDEX/SPXI131$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/07/2023	02/07/2024	1	753,000	4164		4,895		7,408		7,408	2,514				1,215		0001
Purchased Call/S&P 500 INDEX/SPXI13P$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/19/2023	05/20/2024	1	716,000	4191.98		4,654		6,518		6,518	1,864				2,225		0001
Purchased Call/S&P 500 INDEX/SPXI13Q$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/23/2023	05/23/2024	1	303,000	4145.58		5,848		8,259		8,259	2,411				952		0001
Purchased Call/S&P 500 INDEX/SPXH13Y$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024	1	780,000	3972.61		9,048		14,740		14,740	5,692				890		0001
Purchased Call/S&P 500 INDEX/SPXJ13D$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/25/2023	08/23/2024	1	562,000	4405.71		5,564		6,806		6,806	1,242				2,260		0001
Purchased Call/S&P 500 INDEX/SPXI133$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024	1	868,000	4147.6		9,635		14,849		14,849	5,214				1,541		0001
Purchased Call/S&P 500 INDEX/SPXI134$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/22/2023	02/22/2024	1	422,000	3991.05		4,600		7,246		7,246	2,647				804		0001
Purchased Call/S&P 500 INDEX/SPXI138$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/13/2023	03/13/2024	1	430,000	3855.76		4,472		7,139		7,139	2,667				962		0001
Purchased Call/S&P 500 INDEX/SPXI139$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/17/2023	03/15/2024	1	441,000	3916.64		4,763		7,506		7,506	2,743				1,000		0001
Purchased Call/S&P 500 INDEX/SPXI134$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/23/2023	02/23/2024	1	412,000	4012.32		7,045		11,291		11,291	4,245				792		0001
Purchased Call/S&P 500 INDEX/SPXI134$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024	1	868,000	3970.04		8,854		14,055		14,055	5,201				1,669		0001
Purchased Call/S&P 500 INDEX/SPXI132$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/14/2023	02/14/2024	1	629,000	4136.13		4,026		6,167		6,167	2,141				1,104		0001
Purchased Call/S&P 500 INDEX/SPXF001$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	01/04/2023	01/04/2024	1	410,000	3852.97		4,428		7,573		7,573	3,145				215		0001
Purchased Call/S&P 500 INDEX/SPXJ13G$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	1	526,000	4515.77		5,260		6,057		6,057	797				2,146		0001
Purchased Call/S&P 500 INDEX/SPXI130$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024	1	890,000	4136.48		9,968		15,370		15,370	5,402				1,338		0001
Purchased Call/S&P 500 INDEX/SPXI133$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/17/2023	02/16/2024	1	2,985,000	4079.09		18,507		29,283		29,283	10,776				5,356		0001
Purchased Call/S&P 500 INDEX/SPXI136$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/06/2023	03/05/2024	1	1,555,000	4048.42		9,952		15,127		15,127	5,175				3,281		0001
Purchased Call/S&P 500 INDEX/SPXI138$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/16/2023	03/15/2024	1	844,000	3960.28		14,264		22,495		22,495	8,231				1,913		0001
Purchased Call/S&P 500 INDEX/SPXI138$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/13/2023	03/08/2024	1	411,424	3918		7,131		11,774		11,774	4,643				888		0001
Purchased Call/S&P 500 INDEX/SPXI139$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/17/2023	03/19/2024	1	364,000	3916.64		6,370		10,071		10,071	3,701				847		0001
Purchased Call/S&P 500 INDEX/SPXI13B$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/27/2023	03/27/2024	1	579,000	3977.53		9,611		15,027		15,027	5,416				1,413		0001
Purchased Call/S&P 500 INDEX/SPXI132$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/09/2023	02/09/2024	1	521,000	4081.5		8,753		13,841		13,841	5,088				862		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI13C$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	04/01/2024	1	691,000	4109.31		4,284		6,569		6,569	2,285				1,735		0001
Purchased Call/S&P 500 INDEX/SPXJ13G$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2023	09/03/2024	1	868,000	4515.77		5,902		6,694		6,694	792				3,570		0001
Purchased Call/S&P 500 INDEX/SPXJ13D$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2023	08/23/2024	1	872,000	4405.71		5,842		7,069		7,069	1,226				3,506		0001
Purchased Call/S&P 500 INDEX/SPXI13E$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024	1	2,244,000	4105.02		14,137		21,268		21,268	7,131				5,754		0001
Purchased Call/S&P 500 INDEX/SPXI13A$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2023	03/22/2024	1	492,000	3970.99		5,461		8,552		8,552	3,091				1,166		0001
Purchased Call/S&P 500 INDEX/SPXI134$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2023	02/26/2024	1	677,000	3970.04		11,983		19,233		19,233	7,250				1,338		0001
Purchased Call/S&P 500 INDEX/SPXGOOD$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	10/03/2023	10/03/2024	1	346,000	4229.45		2,214		2,895		2,895	681				1,507		0001
Purchased Call/S&P 500 INDEX/SPXI13F$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/12/2023	04/12/2024	1	931,000	4091.95		5,958		8,800		8,800	2,842				2,473		0001
Purchased Call/S&P 500 INDEX/SPXI13G$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2023	04/16/2024	1	963,000	4137.64		6,163		9,035		9,035	2,872				2,607		0001
Purchased Call/S&P 500 INDEX/SPXJ13G$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/06/2023	09/06/2024	1	696,000	4465.48		5,846		6,830		6,830	984				2,880		0001
Purchased Call/S&P 500 INDEX/SPXJ13K$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/26/2023	09/26/2024	1	533,000	4273.53		3,411		6,011		6,011	2,599				2,292		0001
Purchased Call/S&P 500 INDEX/SPXJ13G$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/06/2023	09/06/2024	1	352,000	4465.48		6,829		8,148		8,148	1,319				1,457		0001
Purchased Call/S&P 500 INDEX/SPXJ13I$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2023	09/13/2024	1	1,453,000	4450.32		9,735		11,465		11,465	1,729				6,096		0001
Purchased Call/S&P 500 INDEX/SPXJ13H$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/09/2024	1	535,000	4457.49		3,585		4,220		4,220	636				2,227		0001
Purchased Call/S&P 500 INDEX/SPXI13H$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/19/2023	04/19/2024	1	1,024,000	4154.52		6,656		9,561		9,561	2,905				2,811		0001
Purchased Call/S&P 500 INDEX/SPXI13E$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/09/2024	1	605,000	4105.02		10,890		16,530		16,530	5,640				1,583		0001
Purchased Call/S&P 500 INDEX/SPXI13G$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/18/2023	04/18/2024	1	589,000	4154.87		3,829		5,504		5,504	1,675				1,609		0001
Purchased Call/S&P 500 INDEX/SPXI13H$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/20/2023	04/19/2024	1	1,885,000	4129.79		12,253		17,661		17,661	5,409				5,174		0001
Purchased Call/S&P 500 INDEX/SPXI13H$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/20/2023	04/19/2024	1	858,000	4129.79		9,695		14,037		14,037	4,342				2,355		0001
Purchased Call/S&P 500 INDEX/SPXI13G$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/17/2023	04/17/2024	1	1,080,000	4151.32		6,912		10,106		10,106	3,194				2,937		0001
Purchased Call/S&P 500 INDEX/SPXI13I$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/23/2024	1	1,386,000	4133.52		9,148		12,956		12,956	3,809				3,873		0001
Purchased Call/S&P 500 INDEX/SPXI13S$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024	1	987,000	4179.83		11,351		15,598		15,598	4,247				3,185		0001
Purchased Call/S&P 500 INDEX/SPXI13V$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/15/2023	06/14/2024	1	485,000	4425.84		5,626		7,049		7,049	1,423				1,635		0001
Purchased Call/S&P 500 INDEX/SPXI13J$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2023	04/26/2024	1	629,000	4169.48		6,856		9,893		9,893	3,036				1,781		0001
Purchased Call/S&P 500 INDEX/SPXJ13J$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2023	09/16/2024	1	1,028,000	4450.32		6,888		8,105		8,105	1,218				4,338		0001
Purchased Call/S&P 500 INDEX/SPXI13T$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/05/2023	06/05/2024	1	1,204,000	4273.79		8,067		10,653		10,653	2,587				3,948		0001
Purchased Call/S&P 500 INDEX/SPXI13U$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2023	06/10/2024	1	676,000	4298.86		4,529		5,925		5,925	1,395				2,252		0001
Purchased Call/S&P 500 INDEX/SPXI13N$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2023	05/13/2024	1	734,000	4124.08		4,771		6,789		6,789	2,018				2,224		0001
Purchased Call/S&P 500 INDEX/SPXI13N$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2023	05/14/2024	1	849,000	4124.08		5,519		7,847		7,847	2,329				2,582		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI13I$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/23/2024	1	351,000	4133.52		6,248		8,983		8,983	2,735				981		0001
Purchased Call/S&P 500 INDEX/SPXI13W$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2023	06/14/2024	1	440,000	4409.59		4,268		5,350		5,350	1,082				1,484		0001
Purchased Call/S&P 500 INDEX/SPXI13W$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2023	06/17/2024	1	1,105,000	4409.59		7,404		9,293		9,293	1,890				3,759		0001
Purchased Call/S&P 500 INDEX/SPXI13N$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2023	05/14/2024	1	752,000	4124.08		10,754		15,574		15,574	4,820				2,287		0001
Purchased Call/S&P 500 INDEX/SPXI13O$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/16/2023	05/16/2024	1	389,000	4109.9		2,567		3,597		3,597	1,030				1,192		0001
Purchased Call/S&P 500 INDEX/SPXI13J$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2023	04/26/2024	1	502,000	4169.48		8,434		12,263		12,263	3,829				1,421		0001
Purchased Call/S&P 500 INDEX/SPXJ13N$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2023	10/04/2024	1	574,000	4258.19		5,453		7,138		7,138	1,685				2,505		0001
Purchased Call/S&P 500 INDEX/SPXI13J$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2023	04/26/2024	1	1,075,000	4169.48		6,988		9,970		9,970	2,982				3,043		0001
Purchased Call/S&P 500 INDEX/SPXI13O$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/16/2023	05/16/2024	1	509,000	4109.9		8,908		12,870		12,870	3,962				1,559		0001
Purchased Call/S&P 500 INDEX/SPXI13W$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2023	06/14/2024	1	702,000	4409.59		4,703		5,910		5,910	1,206				2,367		0001
Purchased Call/S&P 500 INDEX/SPXI13O$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/16/2023	05/16/2024	1	464,000	4109.9		5,243		7,491		7,491	2,248				1,421		0001
Purchased Call/S&P 500 INDEX/SPXI13W$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/20/2023	06/20/2024	1	539,000	4388.71		6,091		7,709		7,709	1,618				1,850		0001
Purchased Call/S&P 500 INDEX/SPXI13Y$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2023	06/24/2024	1	616,000	4348.33		4,189		5,274		5,274	1,085				2,139		0001
Purchased Call/S&P 500 INDEX/SPXI13T$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2023	06/06/2024	1	410,000	4283.85		2,747		3,615		3,615	868				1,349		0001
Purchased Call/S&P 500 INDEX/SPXI13Q$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2023	05/23/2024	1	506,000	4145.58		3,340		4,633		4,633	1,293				1,589		0001
Purchased Call/S&P 500 INDEX/SPXI13Q$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2023	05/24/2024	1	303,258	4115.24		5,944		8,442		8,442	2,498				956		0001
Purchased Call/S&P 500 INDEX/SPXI13R$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/26/2023	05/29/2024	1	407,000	4205.45		6,227		8,594		8,594	2,367				1,305		0001
Purchased Call/S&P 500 INDEX/SPXI13P$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2023	05/21/2024	1	558,000	4191.98		6,194		8,603		8,603	2,409				1,740		0001
Purchased Call/S&P 500 INDEX/SPXJ13O$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2023	07/01/2024	1	605,000	4450.38		7,139		8,624		8,624	1,485				2,142		0001
Purchased Call/S&P 500 INDEX/SPXI13O$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	1	1,185,000	4198.05		7,821		10,786		10,786	2,965				3,643		0001
Purchased Call/S&P 500 INDEX/SPXJ13P$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/11/2023	10/11/2024	1	1,088,000	4376.95		7,290		8,707		8,707	1,417				4,807		0001
Purchased Call/S&P 500 INDEX/SPXJ13O$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/07/2024	1	673,000	4308.5		4,307		5,513		5,513	1,206				2,953		0001
Purchased Call/S&P 500 INDEX/SPXJ13P$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/12/2023	10/11/2024	1	281,000	4349.61		2,726		3,391		3,391	665				1,242		0001
Purchased Call/S&P 500 INDEX/SPXF006$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	02/16/2023	02/16/2024	1	592,000	4090.41		6,571		10,147		10,147	3,576				1,062		0001
Purchased Call/S&P 500 INDEX/SPXF00I$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	05/02/2023	05/02/2024	1	477,000	4119.58		5,342		7,754		7,754	2,412				1,385		0001
Purchased Call/S&P 500 INDEX/SPXI13Q$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2023	05/24/2024	1	521,000	4115.24		6,252		8,836		8,836	2,584				1,642		0001
Purchased Call/S&P 500 INDEX/SPXI13U$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/12/2023	06/12/2024	1	780,000	4338.93		5,226		6,745		6,745	1,519				2,614		0001
Purchased Call/S&P 500 INDEX/SPXI13V$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2023	06/14/2024	1	779,000	4372.59		8,803		11,238		11,238	2,435				2,627		0001
Purchased Call/S&P 500 INDEX/SPXI13W$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2023	06/18/2024	1	991,000	4409.59		10,306		12,845		12,845	2,539				3,382		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI13T$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/08/2023	06/07/2024	1	491,000	4293.93		5,499		7,302		7,302	1,803				1,620		0001
Purchased Call/S&P 500 INDEX/SPXI13X$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/22/2023	06/21/2024	1	504,000	4381.89		5,594		7,010		7,010	1,415				1,735		0001
Purchased Call/S&P 500 INDEX/SPXJ132$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/07/2023	07/09/2024	1	532,000	4398.95		3,618		4,436		4,436	818				1,924		0001
Purchased Call/S&P 500 INDEX/SPXJ133$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/14/2023	07/15/2024	1	769,000	4505.42		5,306		6,106		6,106	800				2,825		0001
Purchased Call/S&P 500 INDEX/SPXJ131$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/05/2023	07/05/2024	1	1,199,000	4446.82		14,148		17,075		17,075	2,927				4,291		0001
Purchased Call/S&P 500 INDEX/SPXJ13Q$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/16/2023	10/11/2024	1	430,980	4353		8,321		10,231		10,231	1,910				1,904		0001
Purchased Call/S&P 500 INDEX/SPXJ13S$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/27/2023	10/25/2024	1	1,018,000	4117.37		6,413		8,654		8,654	2,240				4,607		0001
Purchased Call/S&P 500 INDEX/SPXJ13Q$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/17/2023	10/17/2024	1	503,000	4373.2		4,929		6,011		6,011	1,081				2,246		0001
Purchased Call/S&P 500 INDEX/SPXJ13R$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/20/2023	10/18/2024	1	1,203,000	4224.16		7,820		10,026		10,026	2,206				5,380		0001
Purchased Call/S&P 500 INDEX/SPXJ13S$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/25/2023	10/25/2024	1	1,318,000	4186.77		8,567		11,036		11,036	2,469				5,965		0001
Purchased Call/S&P 500 INDEX/SPXI13W$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/16/2023	06/18/2024	1	2,080,000	4409.59		13,936		17,478		17,478	3,542				7,098		0001
Purchased Call/S&P 500 INDEX/SPXF007$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	02/17/2023	02/16/2024	1	510,000	4079.09		5,559		8,747		8,747	3,188				915		0001
Purchased Call/S&P 500 INDEX/SPXJ134$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/24/2023	07/24/2024	1	493,000	4554.64		5,177		5,845		5,845	669				1,852		0001
Purchased Call/S&P 500 INDEX/SPXJ134$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/21/2023	07/22/2024	1	604,000	4536.34		7,127		8,158		8,158	1,031				2,258		0001
Purchased Call/S&P 500 INDEX/SPXJ133$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/20/2023	07/19/2024	1	627,000	4534.87		4,326		4,892		4,892	566				2,326		0001
Purchased Call/S&P 500 INDEX/SPXJ135$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/27/2023	07/26/2024	1	981,000	4537.41		6,769		7,621		7,621	852				3,703		0001
Purchased Call/S&P 500 INDEX/SPXJ135$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/28/2023	07/30/2024	1	352,000	4582.23		6,934		7,765		7,765	831				1,341		0001
Purchased Call/S&P 500 INDEX/SPXJ136$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/31/2023	07/31/2024	1	937,000	4588.96		6,465		7,057		7,057	592				3,579		0001
Purchased Call/S&P 500 INDEX/SPXJ135$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/28/2023	07/26/2024	1	711,000	4582.23		7,963		8,808		8,808	845				2,684		0001
Purchased Call/S&P 500 INDEX/SPXJ135$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/28/2023	07/29/2024	1	851,000	4582.23		5,787		6,442		6,442	656				3,235		0001
Purchased Call/S&P 500 INDEX/SPXJ132$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/11/2023	07/11/2024	1	545,000	4439.26		3,706		4,467		4,467	761				1,982		0001
Purchased Call/S&P 500 INDEX/SPXJ13U$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/02/2023	11/01/2024	1	1,604,000	4317.78		10,266		12,926		12,926	2,660				7,343		0001
Purchased Call/S&P 500 INDEX/SPXJ13W$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/08/2023	11/08/2024	1	1,409,000	4382.78		9,299		11,083		11,083	1,784				6,524		0001
Purchased Call/S&P 500 INDEX/SPXJ138$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/04/2023	08/05/2024	1	611,000	4478.03		4,155		4,863		4,863	708				2,361		0001
Purchased Call/S&P 500 INDEX/SPXF00C$L	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	03/17/2023	03/19/2024	1	985,000	3916.64		7,092		11,009		11,009	3,917				2,291		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/15/2023	08/15/2024	1	494,000	4437.86		3,310		3,975		3,975	665				1,952		0001
Purchased Call/S&P 500 INDEX/SPXG00E$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	10/06/2023	10/07/2024	1	370,000	4308.5		6,956		8,972		8,972	2,016				1,623		0001
Purchased Call/S&P 500 INDEX/SPXJ133$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/17/2023	07/17/2024	1	1,163,000	4522.79		8,025		9,142		9,142	1,118				4,294		0001
Purchased Call/S&P 500 INDEX/SPXJ13X$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/16/2023	11/15/2024	1	717,000	4508.24		7,242		8,270		8,270	1,028				3,357		0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ130$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	07/03/2023	07/03/2024	1	469,000	4455.59		9,146		11,083		11,083	1,937				1,669		0001
Purchased Call/S&P 500 INDEX/SPXJ136$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	07/31/2023	07/31/2024	1	549,000	4588.96		6,149		6,760		6,760	611				2,097		0001
Purchased Call/S&P 500 INDEX/SPXF00B$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	03/09/2023	03/07/2024	1	283,032	3986		4,069		6,632		6,632	2,563				606		0001
Purchased Call/S&P 500 INDEX/SPXJ13Y$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	11/17/2023	11/19/2024	1	1,205,000	4514.02		7,953		8,983		8,983	1,030				5,677		0001
Purchased Call/S&P 500 INDEX/SPXJ13G$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	1	926,000	4515.77		6,297		7,148		7,148	851				3,778		0001
Purchased Call/S&P 500 INDEX/SPXJ13H$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	09/08/2023	09/06/2024	1	1,015,000	4457.49		6,801		8,013		8,013	1,212				4,200		0001
Purchased Call/S&P 500 INDEX/SPXJ13E$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	08/30/2023	08/30/2024	1	1,142,000	4514.87		7,651		8,818		8,818	1,167				4,659		0001
Purchased Call/S&P 500 INDEX/SPXJ13J$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	09/18/2023	09/18/2024	1	1,616,000	4453.53		10,827		12,711		12,711	1,884				6,846		0001
Purchased Call/S&P 500 INDEX/SPXJ13J$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	09/20/2023	09/20/2024	1	1,599,000	4402.2		10,713		12,805		12,805	2,092				6,799		0001
Purchased Call/S&P 500 INDEX/SPXF00C$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	03/21/2023	03/21/2024	1	435,000	4002.87		2,784		4,200		4,200	1,416				1,025		0001
Purchased Call/S&P 500 INDEX/SPXJ13Z$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	1	1,162,000	4556.62		7,785		8,495		8,495	710				5,499		0001
Purchased Call/S&P 500 INDEX/SPXK130$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	11/24/2023	11/22/2024	1	1,518,000	4559.34		10,171		11,085		11,085	914				7,184		0001
Purchased Call/S&P 500 INDEX/SPXJ13L$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	09/27/2023	09/27/2024	1	1,882,000	4274.51		12,233		15,629		15,629	3,396				8,108		0001
Purchased Call/S&P 500 INDEX/SPXJ137$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	08/03/2023	08/02/2024	1	1,144,000	4501.89		7,779		9,015		9,015	1,236				4,390		0001
Purchased Call/S&P 500 INDEX/SPXK130$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	11/24/2023	11/26/2024	1	742,000	4559.34		8,533		9,404		9,404	871				3,533		0001
Purchased Call/S&P 500 INDEX/SPXK130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	11/27/2023	11/27/2024	1	519,000	4550.43		8,096		8,992		8,992	896				2,475		0001
Purchased Call/S&P 500 INDEX/SPXK131$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	11/28/2023	11/27/2024	1	502,000	4554.89		8,584		9,557		9,557	973				2,394		0001
Purchased Call/S&P 500 INDEX/SPXJ138$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	08/07/2023	08/07/2024	1	1,251,000	4518.44		8,507		9,760		9,760	1,253				4,856		0001
Purchased Call/S&P 500 INDEX/SPXK131$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	12/01/2023	12/03/2024	1	902,000	4594.63		5,953		6,461		6,461	507				4,340		0001
Purchased Call/S&P 500 INDEX/SPXK131$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	11/30/2023	11/29/2024	1	1,327,000	4567.8		8,891		9,632		9,632	741				6,347		0001
Purchased Call/S&P 500 INDEX/SPXK132$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	12/04/2023	12/04/2024	1	1,123,000	4569.78		7,412		8,133		8,133	721				5,411		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	08/11/2023	08/13/2024	1	582,000	4464.05		5,995		7,153		7,153	1,159				2,290		0001
Purchased Call/S&P 500 INDEX/SPXJ138$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024	1	660,000	4478.03		4,488		5,250		5,250	762				2,556		0001
Purchased Call/S&P 500 INDEX/SPXG00J$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	11/06/2023	11/06/2024	1	1,439,000	4365.98		9,354		11,406		11,406	2,052				6,641		0001
Purchased Call/S&P 500 INDEX/SPXJ130$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	10/10/2023	10/10/2024	1	487,000	4358.24		2,825		3,534		3,534	709				2,148		0001
Purchased Call/S&P 500 INDEX/SPXJ130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	10/10/2023	10/10/2024	1	478,000	4358.24		4,589		5,757		5,757	1,168				2,108		0001
Purchased Call/S&P 500 INDEX/SPXJ13P$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	10/13/2023	10/11/2024	1	824,000	4327.78		5,438		6,696		6,696	1,258				3,641		0001
Purchased Call/S&P 500 INDEX/SPXJ13T$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	10/27/2023	10/29/2024	1	1,125,000	4117.37		7,088		9,547		9,547	2,460				5,125		0001
Purchased Call/S&P 500 INDEX/SPXJ13U$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	11/03/2023	11/04/2024	1	683,000	4358.34		4,440		5,432		5,432	992				3,142		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/09/2023	10/09/2024	1	492,000	4335.66		4,723		5,971		5,971	1,247				2,166		0001
Purchased Call/S&P 500 INDEX/SPXJ13Q$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/16/2023	10/16/2024	1	302,000	4373.63		2,990		3,610		3,610	620				1,346		0001
Purchased Call/S&P 500 INDEX/SPXJ13W$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/13/2023	11/13/2024	1	455,000	4411.55		6,052		7,189		7,189	1,138				2,123		0001
Purchased Call/S&P 500 INDEX/SPXJ13E$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/29/2023	08/29/2024	1	421,000	4497.63		4,210		4,896		4,896	686				1,714		0001
Purchased Call/S&P 500 INDEX/SPXK130$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/27/2023	11/27/2024	1	1,253,000	4550.43		8,395		9,176		9,176	781				5,975		0001
Purchased Call/S&P 500 INDEX/SPXJ13R$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/23/2023	10/23/2024	1	889,000	4217.04		5,690		7,402		7,402	1,713				4,010		0001
Purchased Call/S&P 500 INDEX/SPXJ13P$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/12/2023	10/11/2024	1	854,000	4349.61		5,636		6,894		6,894	1,258				3,773		0001
Purchased Call/S&P 500 INDEX/SPXG00M$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2023	11/15/2024	1	538,000	4502.88		9,038		10,346		10,346	1,308				2,519		0001
Purchased Call/S&P 500 INDEX/SPXJ13S$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/25/2023	10/25/2024	1	1,101,000	4186.77		10,570		13,795		13,795	3,225				4,982		0001
Purchased Call/S&P 500 INDEX/SPXJ13V$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/03/2023	11/04/2024	1	466,000	4358.34		4,474		5,540		5,540	1,066				2,144		0001
Purchased Call/S&P 500 INDEX/SPXJ13X$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/14/2023	11/14/2024	1	451,000	4495.7		6,720		7,715		7,715	995				2,108		0001
Purchased Call/S&P 500 INDEX/SPXK130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/24/2023	11/26/2024	1	887,000	4559.34		5,943		6,472		6,472	529				4,223		0001
Purchased Call/S&P 500 INDEX/SPXJ13D$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/25/2023	08/27/2024	1	606,000	4405.71		6,181		7,568		7,568	1,387				2,457		0001
Purchased Call/S&P 500 INDEX/SPXJ13E$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/30/2023	08/30/2024	1	603,000	4514.87		6,030		6,947		6,947	917				2,460		0001
Purchased Call/S&P 500 INDEX/SPXJ139$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/10/2023	08/09/2024	1	865,000	4468.83		5,882		6,893		6,893	1,011				3,373		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/11/2023	08/12/2024	1	587,000	4464.05		6,046		7,220		7,220	1,173				2,304		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/11/2023	08/13/2024	1	1,137,000	4464.05		7,618		9,064		9,064	1,446				4,473		0001
Purchased Call/S&P 500 INDEX/SPXJ13W$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/09/2023	11/08/2024	1	516,311	4376		9,562		12,026		12,026	2,465				2,391		0001
Purchased Call/S&P 500 INDEX/SPXJ13Y$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/17/2023	11/15/2024	1	460,000	4514.02		4,554		5,125		5,125	571				2,154		0001
Purchased Call/S&P 500 INDEX/SPXF00K$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	05/18/2023	05/17/2024	1	348,000	4198.05		6,368		8,953		8,953	2,584				1,070		0001
Purchased Call/S&P 500 INDEX/SPXK133$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/08/2023	12/06/2024	1	499,000	4604.37		5,739		6,166		6,166	428				2,412		0001
Purchased Call/S&P 500 INDEX/SPXJ13E$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/29/2023	08/29/2024	1	721,000	4497.63		4,831		5,619		5,619	788				2,935		0001
Purchased Call/S&P 500 INDEX/SPXG002$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	08/15/2023	08/15/2024	1	422,000	4437.86		4,220		5,073		5,073	853				1,668		0001
Purchased Call/S&P 500 INDEX/SPXK133$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/08/2023	12/09/2024	1	821,000	4604.37		5,501		5,844		5,844	343				3,985		0001
Purchased Call/S&P 500 INDEX/SPXK135$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/15/2023	12/16/2024	1	896,000	4719.19		6,093		5,993		5,993	(100)				4,393		0001
Purchased Call/S&P 500 INDEX/SPXK136$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/19/2023	12/19/2024	1	470,000	4768.37		5,452		5,271		5,271	(181)				2,314		0001
Purchased Call/S&P 500 INDEX/SPXK134$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/14/2023	12/13/2024	1	1,211,000	4719.55		8,235		8,101		8,101	(133)				5,912		0001
Purchased Call/S&P 500 INDEX/SPXK138$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/26/2023	12/26/2024	1	718,000	4774.75		8,257		8,025		8,025	(232)				3,570		0001
Purchased Call/S&P 500 INDEX/SPXK13A$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/29/2023	12/30/2024	1	426,000	4769.83		4,899		4,790		4,790	(109)				2,130		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXK13A$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2023	12/27/2024	1	517,000	4769.83		5,946		5,814		5,814	(132)				2,574		0001
Purchased Call/S&P 500 INDEX/SPXJ13F$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/31/2023	08/30/2024	1	627,000	4507.66		4,264		4,858		4,858	594				2,558		0001
Purchased Call/S&P 500 INDEX/SPXJ13G$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	1	710,000	4515.77		4,828		5,480		5,480	652				2,897		0001
Purchased Call/S&P 500 INDEX/SPXJ13I$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/11/2023	09/11/2024	1	1,235,000	4487.46		8,275		9,611		9,611	1,337				5,161		0001
Purchased Call/S&P 500 INDEX/SPXJ13H$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/07/2023	09/06/2024	1	999,000	4451.14		6,693		7,907		7,907	1,213				4,134		0001
Purchased Call/S&P 500 INDEX/SPXG001$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	08/14/2023	08/14/2024	1	1,395,000	4489.72		8,510		9,910		9,910	1,401				5,501		0001
Purchased Call/S&P 500 INDEX/SPXG002$L	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	08/18/2023	08/19/2024	1	662,000	4369.71		4,435		5,447		5,447	1,011				2,639		0001
Purchased Call/S&P 500 INDEX/SPXK139$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/28/2023	12/27/2024	1	428,000	4783.35		4,922		4,844		4,844	(78)				2,131		0001
Purchased Call/S&P 500 INDEX/SPXJ13J$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2023	09/17/2024	1	726,000	4450.32		7,478		8,832		8,832	1,354				3,070		0001
Purchased Call/S&P 500 INDEX/SPXK13A$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2023	12/31/2024	1	956,000	4769.83		6,501		6,215		6,215	(286)				4,787		0001
Purchased Call/S&P 500 INDEX/SPXK136$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2023	12/20/2024	1	1,137,000	4746.75		7,618		7,473		7,473	(145)				5,607		0001
Purchased Call/S&P 500 INDEX/SPXK137$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2023	12/24/2024	1	846,000	4754.63		5,837		5,808		5,808	(30)				4,195		0001
Purchased Call/S&P 500 INDEX/SPXF000$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	06/05/2023	06/05/2024	1	531,000	4273.79		4,885		6,559		6,559	1,674				1,741		0001
Purchased Call/S&P 500 INDEX/SPXJ13J$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/19/2023	09/19/2024	1	322,000	4443.95		6,215		7,486		7,486	1,271				1,367		0001
Purchased Call/S&P 500 INDEX/SPXK13A$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2023	12/27/2024	1	363,472	4783		6,037		5,958		5,958	(79)				1,810		0001
Purchased Call/S&P 500 INDEX/SPXK13A$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2023	12/30/2024	1	946,000	4769.83		6,338		6,153		6,153	(185)				4,730		0001
Purchased Call/S&P 500 INDEX/SPXJ13N$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/03/2023	10/03/2024	1	505,000	4229.45		4,949		6,541		6,541	1,592				2,200		0001
Purchased Call/S&P 500 INDEX/SPXJ13P$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/11/2023	10/11/2024	1	604,000	4376.95		5,919		7,224		7,224	1,305				2,669		0001
Purchased Call/S&P 500 INDEX/SPXJ13R$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/21/2024	1	1,185,000	4224.16		7,703		9,866		9,866	2,163				5,327		0001
Purchased Call/S&P 500 INDEX/SPXF000$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	06/07/2023	06/07/2024	1	691,000	4267.52		8,016		10,646		10,646	2,630				2,280		0001
Purchased Call/S&P 500 INDEX/SPXJ13R$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/23/2023	10/18/2024	1	440,352	4360		7,571		10,472		10,472	2,901				1,969		0001
Purchased Call/S&P 500 INDEX/SPXJ13U$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2023	11/01/2024	1	1,172,000	4237.86		7,501		9,652		9,652	2,151				5,366		0001
Purchased Call/S&P 500 INDEX/SPXJ13U$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2023	11/01/2024	1	756,000	4317.78		6,955		8,808		8,808	1,853				3,461		0001
Purchased Call/S&P 500 INDEX/SPXJ13S$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2023	10/25/2024	1	470,000	4117.37		4,277		5,782		5,782	1,505				2,127		0001
Purchased Call/S&P 500 INDEX/SPXJ13V$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2023	11/05/2024	1	300,000	4358.34		2,970		3,681		3,681	711				1,382		0001
Purchased Call/S&P 500 INDEX/SPXJ13R$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/23/2023	10/21/2024	1	488,447	4247		9,232		12,152		12,152	2,920				2,196		0001
Purchased Call/S&P 500 INDEX/SPXJ13T$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2023	10/28/2024	1	681,000	4117.37		6,401		8,657		8,657	2,255				3,097		0001
Purchased Call/S&P 500 INDEX/SPXJ13Y$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2023	11/18/2024	1	534,000	4514.02		5,714		6,531		6,531	817				2,512		0001
Purchased Call/S&P 500 INDEX/SPXJ13W$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2024	1	1,000,000	4382.78		9,700		11,756		11,756	2,056				4,630		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ13X$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/15/2023	11/15/2024	1	1,432,000	4502.88		9,594		10,734		10,734	1,140				6,704		0001
Purchased Call/S&P 500 INDEX/SPXJ13Z$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	1	1,181,000	4556.62		7,913		8,634		8,634	722				5,589		0001
Purchased Call/S&P 500 INDEX/SPXK131$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/01/2023	12/02/2024	1	446,000	4594.63		8,251		9,070		9,070	819				2,143		0001
Purchased Call/S&P 500 INDEX/SPXF00W$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/20/2023	07/19/2024	1	404,000	4534.87		4,767		5,468		5,468	701				1,499		0001
Purchased Call/S&P 500 INDEX/SPXJ13V$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2023	11/04/2024	1	318,000	4358.34		5,978		7,479		7,479	1,500				1,463		0001
Purchased Call/S&P 500 INDEX/SPXG003$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	08/21/2023	08/21/2024	1	505,000	4399.77		4,798		5,934		5,934	1,136				2,022		0001
Purchased Call/S&P 500 INDEX/SPXK131$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/28/2023	11/27/2024	1	464,000	4554.89		3,990		4,396		4,396	405				2,213		0001
Purchased Call/S&P 500 INDEX/SPXK133$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2023	12/10/2024	1	501,000	4604.37		5,762		6,186		6,186	425				2,435		0001
Purchased Call/S&P 500 INDEX/SPXK134$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/13/2023	12/13/2024	1	1,446,000	4707.09		9,833		9,744		9,744	(88)				7,060		0001
Purchased Call/S&P 500 INDEX/SPXK132$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/05/2023	12/05/2024	1	764,000	4567.18		4,584		4,989		4,989	405				3,687		0001
Purchased Call/S&P 500 INDEX/SPXF00X$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/25/2023	07/25/2024	1	405,000	4567.46		5,063		5,672		5,672	609				1,525		0001
Purchased Call/S&P 500 INDEX/SPXJ13Y$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2023	11/19/2024	1	619,000	4514.02		11,452		13,146		13,146	1,694				2,916		0001
Purchased Call/S&P 500 INDEX/SPXK135$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/18/2023	12/18/2024	1	513,000	4740.56		5,900		5,859		5,859	(40)				2,522		0001
Purchased Call/S&P 500 INDEX/SPXK135$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/18/2023	12/18/2024	1	1,204,000	4740.56		8,067		7,947		7,947	(120)				5,920		0001
Purchased Call/S&P 500 INDEX/SPXF00U$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/11/2023	07/11/2024	1	452,000	4439.26		8,678		10,534		10,534	1,856				1,643		0001
Purchased Call/S&P 500 INDEX/SPXK139$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/28/2023	12/27/2024	1	1,225,000	4783.35		8,330		8,100		8,100	(230)				6,100		0001
Purchased Call/S&P 500 INDEX/SPXK13A$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2023	12/27/2024	1	1,437,000	4769.83		9,772		9,349		9,349	(422)				7,155		0001
Purchased Call/S&P 500 INDEX/SPXK136$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/19/2023	12/19/2024	1	567,000	4768.37		3,856		3,678		3,678	(178)				2,792		0001
Purchased Call/S&P 500 INDEX/SPXK137$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2023	12/23/2024	1	1,286,000	4754.63		9,388		9,241		9,241	(147)				6,368		0001
Purchased Call/S&P 500 INDEX/SPXF00X$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/25/2023	07/25/2024	1	483,000	4567.46		3,333		3,698		3,698	366				1,819		0001
Purchased Call/S&P 500 INDEX/SPX2500$4	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFF07349	02/10/2023	02/12/2024	1	612,000	4090.46		8,384		13,229		13,229	4,844				1,050		0001
Purchased Call/S&P 500 INDEX/SPX2500$Q	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFF07349	02/21/2023	02/21/2024	1	608,000	3997.34		11,126		17,871		17,871	6,745				1,147		0001
Purchased Call/S&P 500 INDEX/SPXH13T$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2022	01/02/2024	1	1,163,000	3839.5	6,978			11,619		11,619	4,705				430		0001
Purchased Call/S&P 500 INDEX/SPXH13U$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2023	01/03/2024	1	581,269	3824		6,937		11,691		11,691	4,754				263		0001
Purchased Call/S&P 500 INDEX/SPX2502$Z	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFF07349	04/03/2023	04/03/2024	1	1,653,000	4124.51		9,918		15,666		15,666	5,748				4,194		0001
Purchased Call/S&P 500 INDEX/SPX2503$0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFF07349	04/03/2023	04/03/2024	1	623,000	4124.51		6,105		9,430		9,430	3,324				1,581		0001
Purchased Call/S&P 500 INDEX/SPX2504$2	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFF07349	04/21/2023	04/19/2024	1	433,000	4133.52		4,893		7,069		7,069	2,177				1,189		0001
Purchased Call/S&P 500 INDEX/SPX2500$0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFF07349	02/21/2023	02/21/2024	1	899,000	3997.34		9,799		15,431		15,431	5,632				1,697		0001
Purchased Call/S&P 500 INDEX/SPXK138$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2023	12/27/2024	1	1,499,000	4781.58		10,043		9,642		9,642	(401)				7,464		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXK13A$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2023	12/31/2024	1	430,000	4769.83		7,697		7,597		7,597	(100)				2,153		0001
Purchased Call/S&P 500 INDEX/SPXH13U$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2023	01/03/2024	1	497,138	3824		2,969		4,935		4,935	1,965				225		0001
Purchased Call/S&P 500 INDEX/SPXH13U$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2023	01/03/2024	1	413,007	3824		4,240		7,120		7,120	2,880				187		0001
Purchased Call/S&P 500 INDEX/SPXH13U$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	1	737,000	3895.08		8,697		14,709		14,709	6,013				431		0001
Purchased Call/S&P 500 INDEX/SPXG005$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	08/31/2023	08/30/2024	1	424,000	4507.66		5,300		6,195		6,195	895				1,730		0001
Purchased Call/S&P 500 INDEX/SPXF007$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	02/17/2023	02/16/2024	1	528,000	4079.09		9,398		14,987		14,987	5,588				947		0001
Purchased Call/S&P 500 INDEX/SPXF00V$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/17/2023	07/17/2024	1	514,000	4522.79		7,761		8,953		8,953	1,191				1,898		0001
Purchased Call/S&P 500 INDEX/SPXG005$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	09/01/2023	09/04/2024	1	606,000	4515.77		4,121		4,681		4,681	560				2,498		0001
Purchased Call/S&P 500 INDEX/SPX2501$6	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/28/2023	02/28/2024	1	776,000	3970.15		12,494		19,707		19,707	7,213				1,560		0001
Purchased Call/S&P 500 INDEX/SPXH13V$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/08/2024	1	957,000	3895.08		5,455		9,070		9,070	3,615				708		0001
Purchased Call/S&P 500 INDEX/SPXH13V$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2023	01/11/2024	1	501,000	3969.61		9,118		15,478		15,478	6,359				435		0001
Purchased Call/S&P 500 INDEX/SPXG001$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	08/14/2023	08/14/2024	1	299,000	4489.72		5,801		6,926		6,926	1,126				1,179		0001
Purchased Call/S&P 500 INDEX/SPXF00B$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	03/13/2023	03/08/2024	1	305,066	3862		5,258		8,417		8,417	3,159				658		0001
Purchased Call/S&P 500 INDEX/SPXH13V$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/08/2024	1	680,000	3895.08		7,004		11,872		11,872	4,868				503		0001
Purchased Call/S&P 500 INDEX/SPXG002$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	08/18/2023	08/20/2024	1	520,000	4369.71		5,304		6,600		6,600	1,296				2,077		0001
Purchased Call/S&P 500 INDEX/SPXG003$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	08/23/2023	08/23/2024	1	660,000	4436.01		6,534		7,902		7,902	1,368				2,654		0001
Purchased Call/S&P 500 INDEX/SPXG003$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	08/23/2023	08/23/2024	1	753,000	4436.01		5,045		6,036		6,036	991				3,027		0001
Purchased Call/S&P 500 INDEX/SPXF00U$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/11/2023	07/11/2024	1	852,000	4439.26		10,054		12,122		12,122	2,068				3,098		0001
Purchased Call/S&P 500 INDEX/SPXF00V$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/14/2023	07/15/2024	1	422,000	4505.42		4,980		5,812		5,812	832				1,550		0001
Purchased Call/S&P 500 INDEX/SPXH13Y$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024	1	375,000	3972.61		6,788		11,189		11,189	4,401				428		0001
Purchased Call/S&P 500 INDEX/SPXH13Y$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024	1	377,000	3972.61		4,147		6,748		6,748	2,601				463		0001
Purchased Call/S&P 500 INDEX/SPXG000$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	08/09/2023	08/09/2024	1	770,000	4467.71		5,236		6,145		6,145	909				3,003		0001
Purchased Call/S&P 500 INDEX/SPXG002$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	08/18/2023	08/16/2024	1	505,000	4369.71		5,000		6,216		6,216	1,216				2,000		0001
Purchased Call/S&P 500 INDEX/SPXH13Y$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/24/2023	01/24/2024	1	840,000	4016.95		5,292		8,346		8,346	3,054				1,077		0001
Purchased Call/S&P 500 INDEX/SPXH13Z$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/31/2023	01/31/2024	1	738,000	4076.6		13,727		21,907		21,907	8,181				1,075		0001
Purchased Call/S&P 500 INDEX/SPXG002$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	08/18/2023	08/16/2024	1	839,000	4369.71		5,621		6,909		6,909	1,288				3,323		0001
Purchased Call/S&P 500 INDEX/SPXG003$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	08/24/2023	08/23/2024	1	562,000	4376.31		5,732		7,103		7,103	1,370				2,260		0001
Purchased Call/S&P 500 INDEX/SPXH13Y$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2023	01/25/2024	1	749,000	4016.22		8,688		13,757		13,757	5,068				980		0001
Purchased Call/S&P 500 INDEX/SPXG001$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	08/14/2023	08/14/2024	1	355,000	4489.72		3,657		4,315		4,315	659				1,400		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI134$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2023	02/26/2024	1	1,414,000	3970.04		9,332		14,565		14,565	5,233				2,794		0001
Purchased Call/S&P 500 INDEX/SPXI130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/01/2023	02/01/2024	1	689,000	4119.21		4,479		6,812		6,812	2,333				1,020		0001
Purchased Call/S&P 500 INDEX/SPXI130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024	1	1,762,000	4136.48		11,453		17,397		17,397	5,944				2,649		0001
Purchased Call/S&P 500 INDEX/SPXI131$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/07/2023	02/07/2024	1	565,000	4164		6,102		9,443		9,443	3,341				912		0001
Purchased Call/S&P 500 INDEX/SPXH13Z$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/31/2023	01/31/2024	1	773,000	4076.6		9,276		14,540		14,540	5,264				1,126		0001
Purchased Call/S&P 500 INDEX/SPXI135$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/28/2023	02/28/2024	1	1,138,000	3970.15		7,169		11,150		11,150	3,981				2,288		0001
Purchased Call/S&P 500 INDEX/SPXI136$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2023	03/05/2024	1	426,000	4048.42		7,114		11,163		11,163	4,049				899		0001
Purchased Call/S&P 500 INDEX/SPXI138$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/14/2023	03/14/2024	1	656,000	3919.29		4,067		6,388		6,388	2,321				1,477		0001
Purchased Call/S&P 500 INDEX/SPXI139$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2023	03/18/2024	1	786,000	3916.64		4,952		7,644		7,644	2,692				1,817		0001
Purchased Call/S&P 500 INDEX/SPXI13B$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/29/2023	03/28/2024	1	879,000	4027.81		5,538		8,432		8,432	2,894				2,158		0001
Purchased Call/S&P 500 INDEX/SPXI138$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/14/2023	03/14/2024	1	436,000	3919.29		7,543		12,079		12,079	4,536				982		0001
Purchased Call/S&P 500 INDEX/SPXI139$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2023	03/18/2024	1	402,000	3916.64		4,342		6,837		6,837	2,495				929		0001
Purchased Call/S&P 500 INDEX/SPXI139$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/21/2023	03/21/2024	1	555,000	4002.87		6,105		9,366		9,366	3,261				1,307		0001
Purchased Call/S&P 500 INDEX/SPXI13E$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/08/2024	1	553,000	4105.02		6,083		9,146		9,146	3,063				1,440		0001
Purchased Call/S&P 500 INDEX/SPXI13A$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2023	03/22/2024	1	756,000	3970.99		4,763		7,308		7,308	2,545				1,792		0001
Purchased Call/S&P 500 INDEX/SPXI13A$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2023	03/25/2024	1	734,000	3970.99		4,624		7,089		7,089	2,465				1,771		0001
Purchased Call/S&P 500 INDEX/SPXI13C$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2023	03/28/2024	1	906,000	4050.83		5,708		8,673		8,673	2,965				2,224		0001
Purchased Call/S&P 500 INDEX/SPXG00A$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	09/21/2023	09/20/2024	1	1,172,000	4330		7,735		9,606		9,606	1,870				4,984		0001
Purchased Call/S&P 500 INDEX/SPXI13E$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/10/2023	04/10/2024	1	1,877,000	4109.11		12,013		17,737		17,737	5,724				4,937		0001
Purchased Call/S&P 500 INDEX/SPXI13G$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2023	04/16/2024	1	510,000	4137.64		5,661		8,355		8,355	2,694				1,381		0001
Purchased Call/S&P 500 INDEX/SPXG00E$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	10/06/2023	10/04/2024	1	1,080,000	4308.5		7,992		10,167		10,167	2,175				4,713		0001
Purchased Call/S&P 500 INDEX/SPXI13F$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/13/2023	04/12/2024	1	516,000	4146.22		5,728		8,458		8,458	2,730				1,371		0001
Purchased Call/S&P 500 INDEX/SPXI13F$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2023	04/11/2024	1	559,000	4108.94		6,764		10,004		10,004	3,240				1,478		0001
Purchased Call/S&P 500 INDEX/SPX2506$W	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/13/2023	07/12/2024	1	1,119,000	4510.04		7,609		8,847		8,847	1,238				4,079		0001
Purchased Call/S&P 500 INDEX/SPX2507$2	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/21/2023	07/19/2024	1	582,000	4536.34		6,635		7,639		7,639	1,004				2,159		0001
Purchased Call/S&P 500 INDEX/SPXI13G$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2023	04/15/2024	1	670,000	4137.64		4,288		6,291		6,291	2,003				1,805		0001
Purchased Call/S&P 500 INDEX/SPXI13G$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2023	04/15/2024	1	428,000	4137.64		4,751		7,017		7,017	2,267				1,153		0001
Purchased Call/S&P 500 INDEX/SPXI13H$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/22/2024	1	692,000	4133.52		4,498		6,474		6,474	1,976				1,925		0001
Purchased Call/S&P 500 INDEX/SPXI13H$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/22/2024	1	579,000	4133.52		6,543		9,458		9,458	2,915				1,611		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI13I$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	04/21/2023	04/23/2024	1	366,000	4133.52		4,136		5,974		5,974	1,838				1,023		0001
Purchased Call/S&P 500 INDEX/SPXI13L$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	05/05/2023	05/03/2024	1	645,000	4136.25		7,224		10,451		10,451	3,227				1,880		0001
Purchased Call/S&P 500 INDEX/SPXI13M$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	05/10/2023	05/10/2024	1	355,000	4137.64		6,000		8,643		8,643	2,643				1,063		0001
Purchased Call/S&P 500 INDEX/SPXI13M$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	05/11/2023	05/10/2024	1	784,000	4130.62		5,096		7,252		7,252	2,156				2,348		0001
Purchased Call/S&P 500 INDEX/SPXI13M$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	05/11/2023	05/10/2024	1	674,000	4130.62		8,829		12,736		12,736	3,907				2,019		0001
Purchased Call/S&P 500 INDEX/SPXI13Q$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	05/24/2023	05/24/2024	1	486,000	4115.24		3,208		4,468		4,468	1,260				1,532		0001
Purchased Call/S&P 500 INDEX/SPXI13Q$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	05/25/2023	05/24/2024	1	1,214,000	4151.28		8,012		11,095		11,095	3,083				3,826		0001
Purchased Call/S&P 500 INDEX/SPXI13S$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	06/02/2023	06/04/2024	1	1,179,000	4282.37		7,899		10,418		10,418	2,519				3,854		0001
Purchased Call/S&P 500 INDEX/SPXI13N$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	05/15/2023	05/15/2024	1	466,000	4136.28		5,312		7,498		7,498	2,186				1,422		0001
Purchased Call/S&P 500 INDEX/SPXI13R$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	05/30/2023	05/30/2024	1	512,000	4205.52		5,888		8,057		8,057	2,169				1,647		0001
Purchased Call/S&P 500 INDEX/SPXG002$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	08/18/2023	08/19/2024	1	535,000	4369.71		5,297		6,578		6,578	1,282				2,133		0001
Purchased Call/S&P 500 INDEX/SPXI13T$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	06/06/2023	06/06/2024	1	477,000	4283.85		5,247		6,914		6,914	1,667				1,569		0001
Purchased Call/S&P 500 INDEX/SPXI13Y$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	06/23/2023	06/24/2024	1	531,000	4348.33		6,213		7,912		7,912	1,699				1,844		0001
Purchased Call/S&P 500 INDEX/SPXI13Y$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	06/23/2023	06/25/2024	1	881,000	4348.33		5,374		6,788		6,788	1,413				3,068		0001
Purchased Call/S&P 500 INDEX/SPXG000$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	08/09/2023	08/09/2024	1	776,000	4467.71		7,838		9,246		9,246	1,408				3,026		0001
Purchased Call/S&P 500 INDEX/SPXI13P$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	05/19/2023	05/20/2024	1	640,000	4191.98		7,296		10,164		10,164	2,868				1,989		0001
Purchased Call/S&P 500 INDEX/SPXI13P$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	05/19/2023	05/21/2024	1	684,000	4191.98		11,423		16,089		16,089	4,666				2,133		0001
Purchased Call/S&P 500 INDEX/SPXI13T$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	06/08/2023	06/07/2024	1	682,000	4293.93		4,569		5,992		5,992	1,422				2,251		0001
Purchased Call/S&P 500 INDEX/SPXI13U$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	06/09/2023	06/10/2024	1	463,000	4298.86		5,371		7,068		7,068	1,697				1,542		0001
Purchased Call/S&P 500 INDEX/SPXI13X$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	06/21/2023	06/21/2024	1	739,000	4365.69		8,351		10,647		10,647	2,297				2,544		0001
Purchased Call/S&P 500 INDEX/SPXJ130$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	06/30/2023	06/28/2024	1	720,000	4450.38		4,896		5,915		5,915	1,019				2,528		0001
Purchased Call/S&P 500 INDEX/SPXJ131$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	07/05/2023	07/05/2024	1	491,000	4446.82		9,673		11,828		11,828	2,156				1,757		0001
Purchased Call/S&P 500 INDEX/SPXJ131$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	07/07/2023	07/05/2024	1	422,000	4398.95		4,558		5,612		5,612	1,055				1,510		0001
Purchased Call/S&P 500 INDEX/SPXJ134$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	07/21/2023	07/19/2024	1	662,000	4536.34		4,502		5,162		5,162	660				2,456		0001
Purchased Call/S&P 500 INDEX/SPXJ134$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	07/21/2023	07/23/2024	1	695,000	4536.34		4,796		5,411		5,411	616				2,604		0001
Purchased Call/S&P 500 INDEX/SPXJ138$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2024	1	365,000	4499.38		7,154		8,426		8,426	1,272				1,420		0001
Purchased Call/S&P 500 INDEX/SPXJ135$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	07/26/2023	07/26/2024	1	1,124,000	4566.75		7,756		8,594		8,594	838				4,242		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	08/22/2023	08/22/2024	1	467,000	4387.55		4,623		5,697		5,697	1,074				1,874		0001
Purchased Call/S&P 500 INDEX/SPXJ133$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	07/14/2023	07/12/2024	1	1,164,000	4505.42		8,032		9,251		9,251	1,220				4,243		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ136$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/01/2023	08/01/2024	1	833,000	4576.73		5,664		6,319		6,319	654				3,189		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2023	08/09/2024	1	935,000	4464.05		6,265		7,466		7,466	1,202				3,646		0001
Purchased Call/S&P 500 INDEX/SPXJ135$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/28/2023	07/30/2024	1	1,101,000	4582.23		8,258		9,152		9,152	894				4,195		0001
Purchased Call/S&P 500 INDEX/SPXJ135$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2023	07/26/2024	1	1,119,000	4566.75		13,316		14,821		14,821	1,505				4,224		0001
Purchased Call/S&P 500 INDEX/SPXJ13E$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/29/2023	08/28/2024	1	261,565	4433		3,560		4,167		4,167	607				1,063		0001
Purchased Call/S&P 500 INDEX/SPXJ13D$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2023	08/27/2024	1	812,000	4405.71		5,440		6,572		6,572	1,131				3,292		0001
Purchased Call/S&P 500 INDEX/SPXJ13E$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/28/2023	08/23/2024	1	430,822	4396		8,504		10,347		10,347	1,843				1,732		0001
Purchased Call/S&P 500 INDEX/SPXJ13G$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/06/2023	09/04/2024	1	483,187	4516		6,634		8,067		8,067	1,433				1,991		0001
Purchased Call/S&P 500 INDEX/SPXGOOM$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	11/16/2023	11/15/2024	1	1,393,000	4508.24		9,194		10,439		10,439	1,245				6,522		0001
Purchased Call/S&P 500 INDEX/SPXJ13K$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/25/2023	09/25/2024	1	1,287,000	4337.44		8,494		10,509		10,509	2,015				5,524		0001
Purchased Call/S&P 500 INDEX/SPXJ13K$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/26/2023	09/26/2024	1	488,000	4273.53		9,077		12,021		12,021	2,944				2,099		0001
Purchased Call/S&P 500 INDEX/SPXJ13M$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	09/30/2024	1	866,000	4288.05		5,629		7,160		7,160	1,531				3,752		0001
Purchased Call/S&P 500 INDEX/SPXJ13N$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2023	10/04/2024	1	1,182,000	4258.19		7,565		9,826		9,826	2,262				5,158		0001
Purchased Call/S&P 500 INDEX/SPXK138$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/26/2023	12/26/2024	1	936,000	4774.75		5,710		5,454		5,454	(256)				4,654		0001
Purchased Call/S&P 500 INDEX/SPXH13V$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/09/2023	01/09/2024	1	563,000	3892.09		8,276		14,040		14,040	5,764				442		0001
Purchased Call/S&P 500 INDEX/SPXJ13M$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	1	511,000	4288.05		4,957		6,322		6,322	1,366				2,202		0001
Purchased Call/S&P 500 INDEX/SPXJ13Q$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2023	10/18/2024	1	570,000	4278		5,586		7,006		7,006	1,420				2,549		0001
Purchased Call/S&P 500 INDEX/SPXJ13O$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/10/2023	10/04/2024	1	549,144	4257		11,037		13,587		13,587	2,549				2,396		0001
Purchased Call/S&P 500 INDEX/SPXJ13P$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2023	10/14/2024	1	575,000	4327.78		3,795		4,670		4,670	875				2,554		0001
Purchased Call/S&P 500 INDEX/SPXJ13P$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2023	10/15/2024	1	1,125,000	4327.78		7,425		9,131		9,131	1,706				5,005		0001
Purchased Call/S&P 500 INDEX/SPXJ13Q$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/16/2023	10/16/2024	1	1,345,000	4373.63		9,012		10,756		10,756	1,745				5,994		0001
Purchased Call/S&P 500 INDEX/SPXJ13Q$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2023	10/18/2024	1	936,000	4278		6,178		7,693		7,693	1,515				4,186		0001
Purchased Call/S&P 500 INDEX/SPXJ13T$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2023	10/29/2024	1	513,000	4117.37		5,130		6,948		6,948	1,818				2,337		0001
Purchased Call/S&P 500 INDEX/SPXJ13U$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2023	11/01/2024	1	484,000	4358.34		4,501		5,569		5,569	1,068				2,216		0001
Purchased Call/S&P 500 INDEX/SPXJ13V$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/07/2023	11/07/2024	1	418,000	4378.38		4,055		4,116		4,116	62				1,932		0001
Purchased Call/S&P 500 INDEX/SPXJ13W$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/09/2023	11/08/2024	1	811,000	4347.35		5,272		6,451		6,451	1,179				3,755		0001
Purchased Call/S&P 500 INDEX/SPXJ13W$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/10/2023	11/08/2024	1	903,000	4415.24		5,960		7,026		7,026	1,067				4,181		0001
Purchased Call/S&P 500 INDEX/SPXJ13V$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/07/2023	11/07/2024	1	592,000	4378.38		3,493		3,506		3,506	13				2,737		0001
Purchased Call/S&P 500 INDEX/SPXJ13Y$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2023	11/18/2024	1	840,000	4514.02		5,544		6,265		6,265	721				3,951		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ13W$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/14/2023	11/14/2024	1	572,000	4495.7		3,775		4,306		4,306	531				2,674		0001
Purchased Call/S&P 500 INDEX/SPXJ13Y$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/20/2023	11/20/2024	1	487,000	4547.38		2,435		2,690		2,690	255				2,298		0001
Purchased Call/S&P 500 INDEX/SPXJ13Y$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/20/2023	11/20/2024	1	478,000	4547.38		4,876		5,412		5,412	537				2,255		0001
Purchased Call/S&P 500 INDEX/SPXJ13Z$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	1	522,000	4556.62		5,846		6,441		6,441	595				2,470		0001
Purchased Call/S&P 500 INDEX/SPXJ13W$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/10/2023	11/11/2024	1	936,000	4415.24		6,178		7,275		7,275	1,098				4,355		0001
Purchased Call/S&P 500 INDEX/SPXK132$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/07/2023	12/06/2024	1	1,039,000	4585.59		6,857		7,464		7,464	607				5,021		0001
Purchased Call/S&P 500 INDEX/SPXK131$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/01/2023	12/02/2024	1	558,000	4594.63		3,683		3,998		3,998	315				2,681		0001
Purchased Call/S&P 500 INDEX/SPXK134$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/14/2023	12/13/2024	1	593,000	4719.55		6,820		6,867		6,867	48				2,895		0001
Purchased Call/S&P 500 INDEX/SPXK135$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/15/2023	12/13/2024	1	933,000	4719.19		6,344		6,243		6,243	(102)				4,555		0001
Purchased Call/S&P 500 INDEX/SPXK138$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/26/2023	12/26/2024	1	631,000	4774.75		10,538		10,330		10,330	(208)				3,138		0001
Purchased Call/S&P 500 INDEX/SPXK134$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/11/2023	12/11/2024	1	873,000	4622.44		5,849		6,158		6,158	309				4,250		0001
Purchased Call/S&P 500 INDEX/SPXK133$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/08/2023	12/09/2024	1	490,000	4604.37		5,635		6,052		6,052	417				2,378		0001
Purchased Call/S&P 500 INDEX/SPXA05G$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/27/2023	01/29/2024	1	420,000	4070.56		7,182		11,442		11,442	4,260				592		0001
Purchased Call/S&P 500 INDEX/SPXA05S$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/03/2023	05/03/2024	1	452,000	4090.75		8,181		11,945		11,945	3,764				1,317		0001
Purchased Call/S&P 500 INDEX/SPXI13U$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/13/2023	06/13/2024	1	405,000	4369.01		4,577		5,859		5,859	1,282				1,362		0001
Purchased Call/S&P 500 INDEX/SPXI13V$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/14/2023	06/14/2024	1	765,000	4372.59		5,126		6,528		6,528	1,402				2,580		0001
Purchased Call/S&P 500 INDEX/SPXI13U$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/09/2023	06/11/2024	1	583,000	4298.86		6,763		8,893		8,893	2,130				1,948		0001
Purchased Call/S&P 500 INDEX/SPXI13W$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/16/2023	06/17/2024	1	533,000	4409.59		6,183		7,792		7,792	1,610				1,813		0001
Purchased Call/S&P 500 INDEX/SPXI13W$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/20/2023	06/20/2024	1	830,000	4388.71		5,644		7,023		7,023	1,379				2,849		0001
Purchased Call/S&P 500 INDEX/SPXI13Z$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/27/2023	06/27/2024	1	653,000	4378.41		4,440		5,522		5,522	1,081				2,286		0001
Purchased Call/S&P 500 INDEX/SPXI13X$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/22/2023	06/21/2024	1	1,157,000	4381.89		7,868		9,804		9,804	1,936				3,983		0001
Purchased Call/S&P 500 INDEX/SPXJ132$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/12/2023	07/12/2024	1	782,000	4472.16		5,318		6,313		6,313	996				2,851		0001
Purchased Call/S&P 500 INDEX/SPXJ133$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/14/2023	07/16/2024	1	1,186,000	4505.42		8,183		9,411		9,411	1,228				4,368		0001
Purchased Call/S&P 500 INDEX/SPXJ134$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/24/2023	07/24/2024	1	1,010,000	4554.64		6,969		7,782		7,782	813				3,794		0001
Purchased Call/S&P 500 INDEX/SPXJ139$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/10/2023	08/09/2024	1	403,000	4468.83		4,957		5,892		5,892	935				1,571		0001
Purchased Call/S&P 500 INDEX/SPXJ13B$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/16/2023	08/16/2024	1	527,000	4404.33		5,270		6,407		6,407	1,137				2,087		0001
Purchased Call/S&P 500 INDEX/SPXJ13D$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/25/2023	08/26/2024	1	930,000	4405.71		6,231		7,532		7,532	1,301				3,763		0001
Purchased Call/S&P 500 INDEX/SPXJ130$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/30/2023	07/02/2024	1	503,000	4450.38		3,471		4,125		4,125	654				1,786		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ133$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/18/2023	07/18/2024	1	544,000	4554.98		3,754		4,202		4,202	449				2,013		0001
Purchased Call/S&P 500 INDEX/SPXJ135$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/28/2023	07/26/2024	1	854,000	4582.23		5,807		6,471		6,471	664				3,223		0001
Purchased Call/S&P 500 INDEX/SPXJ138$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/04/2023	08/02/2024	1	889,000	4478.03		6,045		7,082		7,082	1,037				3,411		0001
Purchased Call/S&P 500 INDEX/SPXJ138$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024	1	548,000	4478.03		5,864		6,932		6,932	1,068				2,122		0001
Purchased Call/S&P 500 INDEX/SPXJ138$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2023	08/07/2024	1	412,000	4518.44		7,457		8,658		8,658	1,201				1,599		0001
Purchased Call/S&P 500 INDEX/SPXJ135$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2023	07/26/2024	1	303,000	4566.75		5,818		6,539		6,539	722				1,144		0001
Purchased Call/S&P 500 INDEX/SPXJ135$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/28/2023	07/29/2024	1	551,000	4582.23		6,502		7,223		7,223	721				2,095		0001
Purchased Call/S&P 500 INDEX/SPXJ130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2023	07/02/2024	1	437,000	4450.38		6,730		8,134		8,134	1,404				1,551		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/22/2023	08/22/2024	1	446,000	4387.55		2,676		3,280		3,280	604				1,789		0001
Purchased Call/S&P 500 INDEX/SPXG00A$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	09/21/2023	09/20/2024	1	515,000	4330		5,202		6,519		6,519	1,318				2,190		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/22/2023	08/21/2024	1	591,964	4385		11,482		14,251		14,251	2,769				2,370		0001
Purchased Call/S&P 500 INDEX/SPXJ13J$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/19/2023	09/19/2024	1	679,000	4443.95		4,549		5,359		5,359	810				2,882		0001
Purchased Call/S&P 500 INDEX/SPXJ13H$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/10/2024	1	1,069,000	4457.49		7,162		8,428		8,428	1,265				4,459		0001
Purchased Call/S&P 500 INDEX/SPXJ13I$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/13/2023	09/13/2024	1	1,134,000	4467.44		7,598		8,887		8,887	1,289				4,758		0001
Purchased Call/S&P 500 INDEX/SPXJ13G$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2023	09/03/2024	1	528,000	4515.77		5,280		6,076		6,076	796				2,172		0001
Purchased Call/S&P 500 INDEX/SPXJ13M$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	10/01/2024	1	1,124,000	4288.05		7,306		9,287		9,287	1,981				4,878		0001
Purchased Call/S&P 500 INDEX/SPXJ13K$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/26/2023	09/26/2024	1	515,000	4273.53		4,893		6,469		6,469	1,577				2,215		0001
Purchased Call/S&P 500 INDEX/SPXJ13M$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	1	356,000	4288.05		6,693		8,725		8,725	2,032				1,534		0001
Purchased Call/S&P 500 INDEX/SPXJ13J$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2023	09/20/2024	1	398,000	4402.2		3,940		4,762		4,762	822				1,692		0001
Purchased Call/S&P 500 INDEX/SPXJ13M$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	10/01/2024	1	728,000	4288.05		6,989		9,003		9,003	2,014				3,160		0001
Purchased Call/S&P 500 INDEX/SPXJ13O$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/09/2023	10/09/2024	1	1,388,000	4335.66		8,883		11,267		11,267	2,384				6,111		0001
Purchased Call/S&P 500 INDEX/SPXH13T$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2022	01/02/2024	1	492,000	3839.5	5,609			9,585		9,585	4,008				182		0001
Purchased Call/S&P 500 INDEX/SPXH13V$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/10/2023	01/05/2024	1	93,482	3895		864		1,437		1,437	573				55		0001
Purchased Call/S&P 500 INDEX/SPXJ13T$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/31/2023	10/31/2024	1	479,000	4193.8		3,018		3,991		3,991	973				2,189		0001
Purchased Call/S&P 500 INDEX/SPXJ13T$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/31/2023	10/31/2024	1	412,000	4193.8		3,873		5,136		5,136	1,263				1,883		0001
Purchased Call/S&P 500 INDEX/SPXJ13T$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2023	10/28/2024	1	344,161	4147		6,176		8,615		8,615	2,439				1,565		0001
Purchased Call/S&P 500 INDEX/SPXJ13U$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2023	11/01/2024	1	1,000,000	4358.34		6,500		7,961		7,961	1,461				4,578		0001
Purchased Call/S&P 500 INDEX/SPXJ13Q$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/17/2023	10/17/2024	1	929,000	4373.2		5,202		6,320		6,320	1,118				4,147		0001
Purchased Call/S&P 500 INDEX/SPXJ13R$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/18/2024	1	334,000	4224.16		3,206		4,164		4,164	958				1,494		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ13T$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/30/2023	10/30/2024	1	1,186,000	4166.82		7,472		9,950		9,950	2,479				5,412		0001
Purchased Call/S&P 500 INDEX/SPXJ13U$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/01/2023	11/01/2024	1	623,000	4237.86		6,105		7,928		7,928	1,823				2,852		0001
Purchased Call/S&P 500 INDEX/SPXH13U$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	1	440,000	3895.08		4,400		7,464		7,464	3,064				257		0001
Purchased Call/S&P 500 INDEX/SPXI131$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/09/2023	02/09/2024	1	1,177,000	4081.5		7,415		11,596		11,596	4,181				1,948		0001
Purchased Call/S&P 500 INDEX/SPXH13Z$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/30/2023	01/30/2024	1	885,000	4017.77		5,576		8,778		8,778	3,202				1,269		0001
Purchased Call/S&P 500 INDEX/SPXI131$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/06/2023	02/06/2024	1	590,000	4111.08		6,549		10,181		10,181	3,632				939		0001
Purchased Call/S&P 500 INDEX/SPXJ13Y$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/17/2023	11/19/2024	1	495,000	4514.02		5,297		6,051		6,051	755				2,332		0001
Purchased Call/S&P 500 INDEX/SPXI134$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024	1	842,000	3970.04		15,156		24,351		24,351	9,195				1,619		0001
Purchased Call/S&P 500 INDEX/SPXK130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/24/2023	11/22/2024	1	397,000	4559.34		4,605		5,034		5,034	429				1,879		0001
Purchased Call/S&P 500 INDEX/SPXK130$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/24/2023	11/25/2024	1	475,000	4559.34		3,230		3,467		3,467	237				2,258		0001
Purchased Call/S&P 500 INDEX/SPXK131$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/30/2023	11/29/2024	1	540,000	4567.8		8,046		8,891		8,891	845				2,583		0001
Purchased Call/S&P 500 INDEX/SPXK133$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/08/2023	12/10/2024	1	1,154,000	4604.37		7,732		8,211		8,211	480				5,610		0001
Purchased Call/S&P 500 INDEX/SPXK131$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/01/2023	12/03/2024	1	623,000	4594.63		7,102		7,745		7,745	643				2,998		0001
Purchased Call/S&P 500 INDEX/SPXI134$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/23/2023	02/23/2024	1	403,000	4012.32		4,272		6,712		6,712	2,440				775		0001
Purchased Call/S&P 500 INDEX/SPXI135$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/28/2023	02/28/2024	1	735,000	3970.15		7,571		11,876		11,876	4,306				1,478		0001
Purchased Call/S&P 500 INDEX/SPXI135$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/02/2023	03/01/2024	1	1,426,000	3981.35		8,984		13,943		13,943	4,959				2,915		0001
Purchased Call/S&P 500 INDEX/SPXI138$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/13/2023	03/08/2024	1	1,015,598	3862		6,288		9,781		9,781	3,492				2,192		0001
Purchased Call/S&P 500 INDEX/SPXH13U$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	1	1,379,000	3895.08		8,274		13,762		13,762	5,488				807		0001
Purchased Call/S&P 500 INDEX/SPXI138$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/13/2023	03/13/2024	1	1,308,000	3855.76		8,240		12,781		12,781	4,540				2,925		0001
Purchased Call/S&P 500 INDEX/SPXI138$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/13/2023	03/08/2024	1	466,280	3918		5,141		8,363		8,363	3,222				1,006		0001
Purchased Call/S&P 500 INDEX/SPXI138$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/14/2023	03/12/2024	1	471,114	3862		4,996		7,748		7,748	2,752				1,046		0001
Purchased Call/S&P 500 INDEX/SPXI138$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/16/2023	03/15/2024	1	507,000	3960.28		5,425		8,364		8,364	2,939				1,149		0001
Purchased Call/S&P 500 INDEX/SPXI136$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/09/2023	03/07/2024	1	637,819	3986		3,827		6,081		6,081	2,254				1,366		0001
Purchased Call/S&P 500 INDEX/SPXI139$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/22/2023	03/22/2024	1	1,311,000	3936.97		8,390		12,699		12,699	4,309				3,107		0001
Purchased Call/S&P 500 INDEX/SPXI139$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/22/2023	03/22/2024	1	705,000	3936.97		7,544		11,600		11,600	4,056				1,671		0001
Purchased Call/S&P 500 INDEX/SPXK135$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/15/2023	12/17/2024	1	1,064,000	4719.19		7,129		7,115		7,115	(14)				5,224		0001
Purchased Call/S&P 500 INDEX/SPXH13U$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/05/2023	01/05/2024	1	697,000	3808.1		4,182		6,956		6,956	2,774				408		0001
Purchased Call/S&P 500 INDEX/SPXH13V$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	1	468,000	3895.08		8,143		14,011		14,011	5,867				274		0001
Purchased Call/S&P 500 INDEX/SPXH13V$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/09/2023	01/09/2024	1	673,000	3892.09		4,442		7,385		7,385	2,943				528		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXK136$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2023	12/20/2024	1	719,000	4746.75		8,197		8,177		8,177	(20)				3,545		0001
Purchased Call/S&P 500 INDEX/SPXI13B$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/27/2023	03/27/2024	1	1,591,000	3977.53		10,023		15,333		15,333	5,309				3,884		0001
Purchased Call/S&P 500 INDEX/SPXG008$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	09/15/2023	09/13/2024	1	497,000	4450.32		4,970		5,865		5,865	895				2,085		0001
Purchased Call/S&P 500 INDEX/SPXG00A$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	09/22/2023	09/23/2024	1	813,000	4320.06		5,285		6,677		6,677	1,392				3,477		0001
Purchased Call/S&P 500 INDEX/SPXG00A$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	09/22/2023	09/23/2024	1	406,000	4320.06		3,938		4,986		4,986	1,047				1,736		0001
Purchased Call/S&P 500 INDEX/SPXG00A$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	09/22/2023	09/24/2024	1	1,284,000	4320.06		8,346		10,537		10,537	2,191				5,501		0001
Purchased Call/S&P 500 INDEX/SPXB05B$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/29/2023	11/29/2024	1	1,050,000	4550.58		7,035		7,681		7,681	646				5,022		0001
Purchased Call/S&P 500 INDEX/SPXB05E$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/20/2023	12/20/2024	1	754,000	4698.35		8,671		8,849		8,849	178				3,718		0001
Purchased Call/S&P 500 INDEX/SPXG00D$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	10/04/2023	10/04/2024	1	633,000	4263.75		6,077		7,851		7,851	1,774				2,762		0001
Purchased Call/S&P 500 INDEX/SPXG00E$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	10/06/2023	10/07/2024	1	573,000	4308.5		5,501		7,015		7,015	1,515				2,514		0001
Purchased Call/S&P 500 INDEX/SPXG00J$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	11/06/2023	11/06/2024	1	565,000	4365.98		5,142		6,253		6,253	1,111				2,608		0001
Purchased Call/S&P 500 INDEX/SPXG000$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	11/21/2023	11/21/2024	1	723,000	4538.19		6,001		6,653		6,653	652				3,416		0001
Purchased Call/S&P 500 INDEX/SPXG000$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	11/21/2023	11/21/2024	1	368,000	4538.19		6,514		7,339		7,339	825				1,739		0001
Purchased Call/S&P 500 INDEX/SPX150Y$4	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/18/2023	01/18/2024	1	809,000	3928.86		14,805		24,539		24,539	9,734				898		0001
Purchased Call/S&P 500 INDEX/SPX150Y$R	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/27/2023	01/29/2024	1	1,126,000	4070.56		7,882		12,267		12,267	4,385				1,587		0001
Purchased Call/S&P 500 INDEX/SPX2500$3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	02/10/2023	02/12/2024	1	1,260,000	4090.46		7,938		12,392		12,392	4,454				2,162		0001
Purchased Call/S&P 500 INDEX/SPX2501$B	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/02/2023	03/01/2024	1	560,000	3981.35		9,688		15,541		15,541	5,853				1,145		0001
Purchased Call/S&P 500 INDEX/SPX150Y$Z	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/31/2023	01/31/2024	1	1,005,000	4076.6		6,432		9,943		9,943	3,511				1,464		0001
Purchased Call/S&P 500 INDEX/SPX150X$S	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/13/2023	01/12/2024	1	2,010,000	3999.09		12,462		20,015		20,015	7,553				1,822		0001
Purchased Call/S&P 500 INDEX/SPX150Y$J	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/25/2023	01/25/2024	1	901,000	4016.22		5,766		8,938		8,938	3,171				1,179		0001
Purchased Call/S&P 500 INDEX/SPX150Z$L	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	02/08/2023	02/08/2024	1	1,253,000	4117.86		8,145		12,331		12,331	4,187				2,048		0001
Purchased Call/S&P 500 INDEX/SPX150Y$3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/18/2023	01/18/2024	1	792,000	3928.86		9,108		14,968		14,968	5,860				879		0001
Purchased Call/S&P 500 INDEX/SPX150Y$2	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/18/2023	01/18/2024	1	570,000	3928.86		3,534		5,670		5,670	2,136				633		0001
Purchased Call/S&P 500 INDEX/SPX150Y$P	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/27/2023	01/26/2024	1	389,000	4070.56		4,279		6,742		6,742	2,463				519		0001
Purchased Call/S&P 500 INDEX/SPXI13B$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/28/2023	03/28/2024	1	653,000	3971.27		7,052		10,997		10,997	3,945				1,603		0001
Purchased Call/S&P 500 INDEX/SPXI13B$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/29/2023	03/28/2024	1	900,000	4027.81		14,940		23,236		23,236	8,296				2,210		0001
Purchased Call/S&P 500 INDEX/SPXI13C$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024	1	989,000	4109.31		6,132		9,412		9,412	3,280				2,428		0001
Purchased Call/S&P 500 INDEX/SPX150Z$M	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	02/08/2023	02/08/2024	1	349,000	4117.86		3,909		6,006		6,006	2,097				570		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI13E$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024	1	1,080,000	4105.02		11,880		17,879		17,879	5,999				2,769		0001
Purchased Call/S&P 500 INDEX/SPXI13F$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2023	04/11/2024	1	508,000	4108.94		9,500		14,309		14,309	4,809				1,343		0001
Purchased Call/S&P 500 INDEX/SPX150Y$K	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/25/2023	01/25/2024	1	638,000	4016.22		12,122		19,607		19,607	7,485				835		0001
Purchased Call/S&P 500 INDEX/SPX2500$1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/10/2023	02/09/2024	1	1,163,000	4090.46		12,328		19,455		19,455	7,127				1,925		0001
Purchased Call/S&P 500 INDEX/SPX2501$7	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/28/2023	02/28/2024	1	665,000	3970.15		12,702		20,125		20,125	7,424				1,337		0001
Purchased Call/S&P 500 INDEX/SPXI13F$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/12/2023	04/12/2024	1	802,000	4091.95		15,398		23,370		23,370	7,971				2,130		0001
Purchased Call/S&P 500 INDEX/SPX2504$T	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/05/2023	05/07/2024	1	1,199,000	4136.25		7,674		11,085		11,085	3,412				3,550		0001
Purchased Call/S&P 500 INDEX/SPXI139$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2023	03/15/2024	1	476,000	3916.64		8,378		13,410		13,410	5,032				1,079		0001
Purchased Call/S&P 500 INDEX/SPXI13B$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/29/2023	03/28/2024	1	702,000	4027.81		7,652		11,768		11,768	4,117				1,723		0001
Purchased Call/S&P 500 INDEX/SPXI13H$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/19/2023	04/19/2024	1	698,000	4154.52		7,887		11,377		11,377	3,490				1,916		0001
Purchased Call/S&P 500 INDEX/SPXI138$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/15/2023	03/15/2024	1	950,000	3891.93		10,260		16,188		16,188	5,928				2,153		0001
Purchased Call/S&P 500 INDEX/SPXI13G$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/17/2023	04/17/2024	1	616,000	4151.32		8,747		12,917		12,917	4,170				1,675		0001
Purchased Call/S&P 500 INDEX/SPXI13H$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/19/2024	1	593,000	4133.52		10,022		14,640		14,640	4,619				1,628		0001
Purchased Call/S&P 500 INDEX/SPXI13J$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/27/2023	04/26/2024	1	1,021,000	4135.35		6,637		9,518		9,518	2,881				2,890		0001
Purchased Call/S&P 500 INDEX/SPX2506$Q	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/26/2023	06/26/2024	1	554,000	4328.82		9,252		11,957		11,957	2,705				1,934		0001
Purchased Call/S&P 500 INDEX/SPX2502$7	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/14/2023	03/12/2024	1	548,346	3862		8,567		13,574		13,574	5,007				1,218		0001
Purchased Call/S&P 500 INDEX/SPX2503$2	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/04/2023	04/04/2024	1	532,000	4100.6		3,245		5,051		5,051	1,806				1,357		0001
Purchased Call/S&P 500 INDEX/SPX2503$3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/04/2023	04/04/2024	1	680,000	4100.6		7,344		11,276		11,276	3,932				1,735		0001
Purchased Call/S&P 500 INDEX/SPXI13G$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/17/2023	04/17/2024	1	428,000	4151.32		8,175		12,131		12,131	3,956				1,164		0001
Purchased Call/S&P 500 INDEX/SPX2506$O	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/23/2023	06/21/2024	1	468,000	4348.33		5,101		6,557		6,557	1,456				1,611		0001
Purchased Call/S&P 500 INDEX/SPXI13K$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/01/2023	05/01/2024	1	1,404,000	4167.87		9,266		12,989		12,989	3,723				4,059		0001
Purchased Call/S&P 500 INDEX/SPXI13K$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/02/2023	05/02/2024	1	402,000	4119.58		7,196		10,606		10,606	3,410				1,167		0001
Purchased Call/S&P 500 INDEX/SPXI13N$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2023	05/13/2024	1	589,000	4124.08		8,069		11,669		11,669	3,600				1,784		0001
Purchased Call/S&P 500 INDEX/SPXI13O$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	1	715,000	4198.05		8,151		11,353		11,353	3,202				2,198		0001
Purchased Call/S&P 500 INDEX/SPXI13N$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/15/2023	05/15/2024	1	1,260,000	4136.28		8,316		11,615		11,615	3,299				3,846		0001
Purchased Call/S&P 500 INDEX/SPXI13O$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	1	1,081,280	4159		12,532		17,350		17,350	4,818				3,324		0001
Purchased Call/S&P 500 INDEX/SPXI13K$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/03/2023	05/03/2024	1	1,045,000	4090.75		6,793		9,760		9,760	2,968				3,045		0001
Purchased Call/S&P 500 INDEX/SPX150Z$5	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/02/2023	02/02/2024	1	464,000	4179.76		5,058		7,759		7,759	2,701				698		0001
Purchased Call/S&P 500 INDEX/SPXI13P$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2024	1	1,335,000	4192.63		8,811		12,131		12,131	3,320				4,178		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI13P$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/19/2023	05/21/2024	1	1,000,000	4191.98		6,500		9,096		9,096	2,596				3,119		0001
Purchased Call/S&P 500 INDEX/SPX150Y$Q	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/27/2023	01/26/2024	1	549,000	4070.56		6,917		10,874		10,874	3,957				733		0001
Purchased Call/S&P 500 INDEX/SPX150Z$4	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/02/2023	02/02/2024	1	1,157,000	4179.76		7,521		11,389		11,389	3,869				1,739		0001
Purchased Call/S&P 500 INDEX/SPXI13R$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/26/2023	05/24/2024	1	1,763,000	4205.45		11,812		15,951		15,951	4,139				5,556		0001
Purchased Call/S&P 500 INDEX/SPXI13Q$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/25/2023	05/24/2024	1	853,000	4151.28		9,810		13,605		13,605	3,795				2,688		0001
Purchased Call/S&P 500 INDEX/SPX2504$P	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/04/2023	05/03/2024	1	1,337,000	4061.22		8,156		12,522		12,522	4,366				3,896		0001
Purchased Call/S&P 500 INDEX/SPXI13P$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/22/2023	05/22/2024	1	585,000	4192.63		6,728		9,273		9,273	2,546				1,831		0001
Purchased Call/S&P 500 INDEX/SPX2500$T	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/22/2023	02/22/2024	1	454,000	3991.05		8,354		13,333		13,333	4,979				865		0001
Purchased Call/S&P 500 INDEX/SPX2502$F	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/23/2023	03/22/2024	1	750,000	3948.72		11,700		18,851		18,851	7,151				1,777		0001
Purchased Call/S&P 500 INDEX/SPXI13R$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/30/2023	05/30/2024	1	619,000	4205.52		11,018		15,234		15,234	4,216				1,991		0001
Purchased Call/S&P 500 INDEX/SPXI13S$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/01/2023	05/31/2024	1	552,000	4221.02		6,182		8,402		8,402	2,220				1,781		0001
Purchased Call/S&P 500 INDEX/SPXI13R$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/26/2023	05/24/2024	1	369,000	4205.45		7,159		9,922		9,922	2,764				1,163		0001
Purchased Call/S&P 500 INDEX/SPX2506$N	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/23/2023	06/21/2024	1	952,000	4348.33		6,283		8,121		8,121	1,838				3,277		0001
Purchased Call/S&P 500 INDEX/SPXI13U$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/09/2023	06/07/2024	1	509,000	4298.86		5,904		7,779		7,779	1,875				1,680		0001
Purchased Call/S&P 500 INDEX/SPXI13U$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/09/2023	06/11/2024	1	863,000	4298.86		5,782		7,557		7,557	1,775				2,884		0001
Purchased Call/S&P 500 INDEX/SPXC17E$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/31/2023	05/31/2024	1	385,000	4179.83		6,815		9,546		9,546	2,731				1,242		0001
Purchased Call/S&P 500 INDEX/SPXI13Y$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/23/2023	06/25/2024	1	465,000	4348.33		5,441		6,923		6,923	1,483				1,619		0001
Purchased Call/S&P 500 INDEX/SPXI13Z$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/29/2023	06/28/2024	1	1,035,000	4396.44		6,728		8,256		8,256	1,528				3,634		0001
Purchased Call/S&P 500 INDEX/SPXJ130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/30/2023	06/28/2024	1	419,000	4450.38		4,525		5,475		5,475	949				1,471		0001
Purchased Call/S&P 500 INDEX/SPXJ130$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/03/2023	07/03/2024	1	963,000	4455.59		6,645		7,875		7,875	1,230				3,428		0001
Purchased Call/S&P 500 INDEX/SPXJ132$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/07/2023	07/08/2024	1	655,000	4398.95		4,454		5,465		5,465	1,011				2,363		0001
Purchased Call/S&P 500 INDEX/SPXJ131$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024	1	734,000	4411.59		4,991		6,103		6,103	1,112				2,627		0001
Purchased Call/S&P 500 INDEX/SPX2500$P	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/21/2023	02/21/2024	1	458,000	3997.34		7,740		12,344		12,344	4,604				864		0001
Purchased Call/S&P 500 INDEX/SPXJ132$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/10/2023	07/10/2024	1	1,344,000	4409.53		9,139		11,152		11,152	2,013				4,874		0001
Purchased Call/S&P 500 INDEX/SPXJ132$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/10/2023	07/10/2024	1	516,000	4409.53		5,057		6,184		6,184	1,128				1,871		0001
Purchased Call/S&P 500 INDEX/SPX2502$6	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/14/2023	03/11/2024	1	544,484	3862		7,003		11,009		11,009	4,005				1,201		0001
Purchased Call/S&P 500 INDEX/SPX2502$D	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/23/2023	03/22/2024	1	1,008,000	3948.72		6,149		9,765		9,765	3,616				2,389		0001
Purchased Call/S&P 500 INDEX/SPX2502$E	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/23/2023	03/22/2024	1	611,000	3948.72		6,293		10,053		10,053	3,760				1,448		0001
Purchased Call/S&P 500 INDEX/SPXC17N$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2023	11/29/2024	1	398,000	4594.63		4,776		5,221		5,221	445				1,904		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ132$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/13/2023	07/12/2024	1	819,000	4510.04		9,419		10,950		10,950	1,531				2,985		0001
Purchased Call/S&P 500 INDEX/SPXJ135$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2023	07/26/2024	1	418,000	4537.41		4,807		5,473		5,473	666				1,578		0001
Purchased Call/S&P 500 INDEX/SPX2502$S	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/30/2023	03/28/2024	1	549,000	4050.83		5,765		8,930		8,930	3,165				1,348		0001
Purchased Call/S&P 500 INDEX/SPXJ137$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/02/2023	08/02/2024	1	938,000	4513.39		11,068		12,756		12,756	1,688				3,600		0001
Purchased Call/S&P 500 INDEX/SPXJ137$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/03/2023	08/02/2024	1	370,000	4501.89		4,107		4,777		4,777	670				1,420		0001
Purchased Call/S&P 500 INDEX/SPX150X$U	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/13/2023	01/12/2024	1	800,000	3999.09		9,680		15,930		15,930	6,250				725		0001
Purchased Call/S&P 500 INDEX/SPX2500$2	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/10/2023	02/09/2024	1	896,000	4090.46		16,307		25,977		25,977	9,670				1,483		0001
Purchased Call/S&P 500 INDEX/SPX150Y$O	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/27/2023	01/26/2024	1	1,404,000	4070.56		8,845		13,912		13,912	5,067				1,874		0001
Purchased Call/S&P 500 INDEX/SPX2500$O	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/10/2023	02/09/2024	1	2,006,000	4090.46		12,638		19,748		19,748	7,111				3,320		0001
Purchased Call/S&P 500 INDEX/SPXJ138$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/04/2023	08/02/2024	1	453,000	4478.03		5,164		6,091		6,091	927				1,738		0001
Purchased Call/S&P 500 INDEX/SPXJ138$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/04/2023	08/05/2024	1	540,000	4478.03		5,886		6,960		6,960	1,074				2,087		0001
Purchased Call/S&P 500 INDEX/SPXJ138$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2024	1	578,000	4499.38		6,011		7,010		7,010	998				2,249		0001
Purchased Call/S&P 500 INDEX/SPXJ138$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2024	1	565,000	4499.38		3,842		4,447		4,447	605				2,198		0001
Purchased Call/S&P 500 INDEX/SPXJ13E$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/28/2023	08/28/2024	1	1,486,000	4433.31		9,956		11,896		11,896	1,940				6,037		0001
Purchased Call/S&P 500 INDEX/SPXJ13B$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2023	08/16/2024	1	985,000	4404.33		6,698		8,016		8,016	1,318				3,901		0001
Purchased Call/S&P 500 INDEX/SPXJ13D$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2023	08/26/2024	1	702,000	4405.71		6,950		8,493		8,493	1,543				2,840		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2023	08/09/2024	1	658,000	4464.05		6,580		7,844		7,844	1,264				2,566		0001
Purchased Call/S&P 500 INDEX/SPXJ13H$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/07/2023	09/06/2024	1	609,000	4451.14		6,029		7,197		7,197	1,168				2,520		0001
Purchased Call/S&P 500 INDEX/SPXJ13J$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2023	09/17/2024	1	1,516,000	4450.32		10,157		11,946		11,946	1,789				6,410		0001
Purchased Call/S&P 500 INDEX/SPXH13U$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2023	01/05/2024	1	457,000	3808.1		5,713		9,806		9,806	4,093				267		0001
Purchased Call/S&P 500 INDEX/SPX2502$U	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/31/2023	03/28/2024	1	510,000	4109.31		5,508		8,482		8,482	2,974				1,252		0001
Purchased Call/S&P 500 INDEX/SPX2503$9	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/06/2023	04/05/2024	1	526,000	4105.02		7,364		11,181		11,181	3,817				1,349		0001
Purchased Call/S&P 500 INDEX/SPX2502$Q	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/28/2023	03/28/2024	1	570,000	3971.27		3,477		5,497		5,497	2,020				1,399		0001
Purchased Call/S&P 500 INDEX/SPX2503$1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/03/2023	04/03/2024	1	628,000	4124.51		10,676		16,279		16,279	5,603				1,593		0001
Purchased Call/S&P 500 INDEX/SPXJ13G$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	1	527,000	4515.77		6,640		7,653		7,653	1,013				2,150		0001
Purchased Call/S&P 500 INDEX/SPXH13V$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/08/2024	1	557,000	3895.08		9,358		16,115		16,115	6,757				412		0001
Purchased Call/S&P 500 INDEX/SPXJ13I$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/12/2023	09/12/2024	1	542,000	4461.9		3,631		4,261		4,261	630				2,270		0001
Purchased Call/S&P 500 INDEX/SPXJ13J$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/18/2023	09/16/2024	1	467,950	4457		9,009		10,787		10,787	1,778				1,975		0001
Purchased Call/S&P 500 INDEX/SPX2506$P	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/26/2023	06/26/2024	1	1,086,000	4328.82		7,168		9,296		9,296	2,128				3,792		0001

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Purchased Call/S&P 500 INDEX/SPX2504$Q	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/04/2023	05/03/2024	1	639,000	4061.22		9,329		14,010		14,010	4,681				1,862		0001
Purchased Call/S&P 500 INDEX/SPX2503$A	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/06/2023	04/09/2024	1	1,550,000	4105.02		10,075		15,397		15,397	5,322				4,057		0001
Purchased Call/S&P 500 INDEX/SPX2507$3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/21/2023	07/22/2024	1	698,000	4536.34		4,746		5,426		5,426	680				2,609		0001
Purchased Call/S&P 500 INDEX/SPXH13V$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2023	01/11/2024	1	710,000	3969.61		4,118		6,722		6,722	2,604				616		0001
Purchased Call/S&P 500 INDEX/SPXH13V$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2023	01/11/2024	1	1,000,000	3969.61		11,700		19,433		19,433	7,733				868		0001
Purchased Call/S&P 500 INDEX/SPXH13W$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2023	01/12/2024	1	577,000	3983.17		10,213		17,244		17,244	7,031				523		0001
Purchased Call/S&P 500 INDEX/SPXJ13L$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/27/2023	09/27/2024	1	393,000	4274.51		3,812		4,881		4,881	1,069				1,693		0001
Purchased Call/S&P 500 INDEX/SPX2504$1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/21/2023	04/19/2024	1	885,000	4133.52		5,664		8,278		8,278	2,614				2,429		0001
Purchased Call/S&P 500 INDEX/SPXH13Y$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/23/2023	01/23/2024	1	1,012,000	4019.81		6,983		11,064		11,064	4,081				1,270		0001
Purchased Call/S&P 500 INDEX/SPXH13Z$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/26/2023	01/26/2024	1	360,000	4060.43		6,624		10,710		10,710	4,086				480		0001
Purchased Call/S&P 500 INDEX/SPXH13Z$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/26/2023	01/26/2024	1	497,000	4060.43		5,914		9,367		9,367	3,453				663		0001
Purchased Call/S&P 500 INDEX/SPXI130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/01/2023	02/01/2024	1	431,000	4119.21		5,215		8,092		8,092	2,877				638		0001
Purchased Call/S&P 500 INDEX/SPXA05P$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2024	1	630,000	4109.11		8,001		11,852		11,852	3,851				1,657		0001
Purchased Call/S&P 500 INDEX/SPXJ13M$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	1	836,000	4288.05		5,434		6,917		6,917	1,483				3,602		0001
Purchased Call/S&P 500 INDEX/SPXI131$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/07/2023	02/07/2024	1	785,000	4164		14,209		22,346		22,346	8,138				1,266		0001
Purchased Call/S&P 500 INDEX/SPXI132$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/09/2023	02/09/2024	1	423,000	4081.5		4,653		7,289		7,289	2,636				700		0001
Purchased Call/S&P 500 INDEX/SPX2504$S	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/05/2023	05/06/2024	1	965,000	4136.25		6,176		8,930		8,930	2,754				2,846		0001
Purchased Call/S&P 500 INDEX/SPXJ130$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/10/2023	10/10/2024	1	344,000	4358.24		6,467		8,194		8,194	1,727				1,517		0001
Purchased Call/S&P 500 INDEX/SPXI133$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024	1	830,000	4147.6		5,395		8,122		8,122	2,727				1,473		0001
Purchased Call/S&P 500 INDEX/SPXA05P$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/13/2023	04/12/2024	1	507,000	4146.22		8,873		13,222		13,222	4,349				1,347		0001
Purchased Call/S&P 500 INDEX/SPXJ13Q$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2023	10/15/2024	1	355,000	4327.78		6,816		8,533		8,533	1,717				1,579		0001
Purchased Call/S&P 500 INDEX/SPXA05P$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2024	1	556,000	4109.11		10,397		15,642		15,642	5,245				1,462		0001
Purchased Call/S&P 500 INDEX/SPXJ13R$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2024	1	355,000	4224.16		3,408		4,418		4,418	1,010				1,598		0001
Purchased Call/S&P 500 INDEX/SPXJ13Q$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2023	10/18/2024	1	1,794,000	4314.6		11,840		14,594		14,594	2,753				8,023		0001
Purchased Call/S&P 500 INDEX/SPXI133$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024	1	599,000	4147.6		11,201		17,531		17,531	6,330				1,063		0001
Purchased Call/S&P 500 INDEX/SPXJ13R$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/21/2024	1	554,000	4224.16		5,318		6,900		6,900	1,582				2,490		0001
Purchased Call/S&P 500 INDEX/SPXA05S$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2024	1	540,000	4138.12		9,936		14,367		14,367	4,431				1,605		0001
Purchased Call/S&P 500 INDEX/SPXJ13S$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/26/2023	10/25/2024	1	903,000	4137.23		5,689		7,644		7,644	1,956				4,086		0001

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Purchased Call/S&P 500 INDEX/SPXI136$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2023	03/05/2024	1	516,000	4048.42		5,366		8,276		8,276	2,909				1,089		0001
Purchased Call/S&P 500 INDEX/SPXI138$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/14/2023	03/11/2024	1	695,086	3862		4,343		6,690		6,690	2,346				1,533		0001
Purchased Call/S&P 500 INDEX/SPXJ13S$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/26/2023	10/25/2024	1	593,000	4137.23		5,574		7,513		7,513	1,939				2,684		0001
Purchased Call/S&P 500 INDEX/SPXI136$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2023	03/07/2024	1	669,710	3986		6,626		10,634		10,634	4,008				1,435		0001
Purchased Call/S&P 500 INDEX/SPXJ13S$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2023	10/28/2024	1	661,000	4117.37		4,164		5,614		5,614	1,450				3,006		0001
Purchased Call/S&P 500 INDEX/SPXC17F$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/13/2023	06/13/2024	1	424,000	4369.01		8,014		10,376		10,376	2,363				1,425		0001
Purchased Call/S&P 500 INDEX/SPXI138$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/13/2023	03/08/2024	1	1,265,617	3918		7,658		12,304		12,304	4,645				2,731		0001
Purchased Call/S&P 500 INDEX/SPXJ13W$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/10/2023	11/12/2024	1	1,171,000	4415.24		7,729		9,095		9,095	1,367				5,456		0001
Purchased Call/S&P 500 INDEX/SPXJ13W$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/09/2023	11/08/2024	1	296,000	4347.35		2,871		3,520		3,520	649				1,371		0001
Purchased Call/S&P 500 INDEX/SPXJ13Y$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/20/2023	11/20/2024	1	897,000	4547.38		6,010		6,589		6,589	579				4,232		0001
Purchased Call/S&P 500 INDEX/SPXJ13V$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2023	11/05/2024	1	781,000	4358.34		5,077		6,206		6,206	1,130				3,599		0001
Purchased Call/S&P 500 INDEX/SPXJ13Z$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	1	582,000	4556.62		6,518		7,182		7,182	663				2,754		0001
Purchased Call/S&P 500 INDEX/SPXJ13Y$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2023	11/15/2024	1	1,549,000	4514.02		10,223		11,559		11,559	1,335				7,252		0001
Purchased Call/S&P 500 INDEX/SPXK131$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/01/2023	11/29/2024	1	927,000	4594.63		6,118		6,646		6,646	528				4,434		0001
Purchased Call/S&P 500 INDEX/SPXK131$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/29/2023	11/29/2024	1	497,000	4550.58		5,666		6,313		6,313	647				2,377		0001
Purchased Call/S&P 500 INDEX/SPXJ13Z$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	1	698,000	4556.62		11,308		12,557		12,557	1,250				3,303		0001
Purchased Call/S&P 500 INDEX/SPX150X$V	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/13/2023	01/16/2024	1	896,000	3999.09		5,466		8,919		8,919	3,453				938		0001
Purchased Call/S&P 500 INDEX/SPXB053$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/06/2024	1	479,000	4457.49		5,988		7,115		7,115	1,128				1,982		0001
Purchased Call/S&P 500 INDEX/SPXB057$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/30/2023	10/30/2024	1	445,000	4166.82		3,916		5,201		5,201	1,285				2,031		0001
Purchased Call/S&P 500 INDEX/SPX150X$T	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/13/2023	01/12/2024	1	638,000	3999.09		6,444		10,481		10,481	4,037				578		0001
Purchased Call/S&P 500 INDEX/SPXB054$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/13/2023	09/13/2024	1	733,000	4467.44		7,330		8,565		8,565	1,235				3,075		0001
Purchased Call/S&P 500 INDEX/SPXA05G$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/13/2023	01/16/2024	1	579,000	3999.09		8,917		14,699		14,699	5,783				606		0001
Purchased Call/S&P 500 INDEX/SPXA05J$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/03/2023	03/04/2024	1	543,000	4045.64		6,462		10,026		10,026	3,565				1,137		0001
Purchased Call/S&P 500 INDEX/SPXK134$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2023	12/11/2024	1	388,000	4622.44		6,751		7,241		7,241	490				1,889		0001
Purchased Call/S&P 500 INDEX/SPXB056$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/18/2023	10/18/2024	1	546,000	4314.6		5,351		6,625		6,625	1,274				2,442		0001
Purchased Call/S&P 500 INDEX/SPXK133$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2023	12/06/2024	1	1,698,000	4604.37		11,377		12,092		12,092	715				8,206		0001
Purchased Call/S&P 500 INDEX/SPXB056$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2024	1	1,369,000	4224.16		8,899		11,352		11,352	2,453				6,164		0001
Purchased Call/S&P 500 INDEX/SPXK134$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2023	12/12/2024	1	821,000	4643.7		5,501		5,730		5,730	229				4,002		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA05J$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/03/2023	03/04/2024	1	979,000	4045.64		6,266		9,527		9,527	3,261				2,050		0001
Purchased Call/S&P 500 INDEX/SPXA05N$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/30/2023	03/28/2024	1	732,000	4050.83		12,590		19,518		19,518	6,928				1,797		0001
Purchased Call/S&P 500 INDEX/SPXA05L$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024	1	1,134,000	3951.57		7,144		10,987		10,987	3,843				2,654		0001
Purchased Call/S&P 500 INDEX/SPXA05M$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2024	1	576,000	4002.87		10,310		16,060		16,060	5,749				1,357		0001
Purchased Call/S&P 500 INDEX/SPXC17N$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/29/2023	11/20/2024	1	382,541	4554		6,984		7,827		7,827	844				1,805		0001
Purchased Call/S&P 500 INDEX/SPXC17N$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/04/2023	12/04/2024	1	381,000	4569.78		4,458		4,920		4,920	463				1,836		0001
Purchased Call/S&P 500 INDEX/SPXA05P$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/12/2023	04/12/2024	1	504,000	4091.95		5,443		8,071		8,071	2,627				1,339		0001
Purchased Call/S&P 500 INDEX/SPXF001$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	01/04/2023	01/04/2024	1	386,000	3852.97		6,292		10,983		10,983	4,692				202		0001
Purchased Call/S&P 500 INDEX/SPXF007$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	02/17/2023	02/20/2024	1	570,000	4079.09		9,120		14,495		14,495	5,375				1,065		0001
Purchased Call/S&P 500 INDEX/SPXK136$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/19/2023	12/18/2024	1	392,207	4725		7,692		7,616		7,616	(77)				1,929		0001
Purchased Call/S&P 500 INDEX/SPXC170$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2023	12/06/2024	1	408,000	4585.59		6,569		7,195		7,195	626				1,972		0001
Purchased Call/S&P 500 INDEX/SPXA05S$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/05/2023	05/03/2024	1	603,000	4136.25		10,311		14,994		14,994	4,683				1,757		0001
Purchased Call/S&P 500 INDEX/SPXC170$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2023	12/12/2024	1	457,753	4624		9,239		9,436		9,436	197				2,232		0001
Purchased Call/S&P 500 INDEX/SPXK136$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2023	12/20/2024	1	1,162,000	4698.35		7,785		7,859		7,859	73				5,730		0001
Purchased Call/S&P 500 INDEX/SPXC170$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/11/2023	12/11/2024	1	356,000	4622.44		4,094		4,346		4,346	252				1,733		0001
Purchased Call/S&P 500 INDEX/SPXC170$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2023	12/13/2024	1	488,000	4707.09		5,661		5,672		5,672	11				2,382		0001
Purchased Call/S&P 500 INDEX/SPXK137$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2023	12/20/2024	1	571,000	4754.63		6,452		6,460		6,460	8				2,816		0001
Purchased Call/S&P 500 INDEX/SPXK137$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2023	12/20/2024	1	1,198,000	4754.63		7,907		7,836		7,836	(71)				5,907		0001
Purchased Call/S&P 500 INDEX/SPXA05Y$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/29/2023	06/28/2024	1	459,000	4396.44		5,279		6,485		6,485	1,207				1,612		0001
Purchased Call/S&P 500 INDEX/SPXB05C$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/07/2023	12/06/2024	1	386,000	4585.59		4,439		4,816		4,816	377				1,865		0001
Purchased Call/S&P 500 INDEX/SPXB050$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/13/2023	07/12/2024	1	361,000	4510.04		6,606		7,686		7,686	1,080				1,316		0001
Purchased Call/S&P 500 INDEX/SPXB053$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/05/2023	09/05/2024	1	550,000	4496.83		7,810		9,070		9,070	1,260				2,271		0001
Purchased Call/S&P 500 INDEX/SPXF00S$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	06/28/2023	06/28/2024	1	856,000	4376.86		5,821		7,223		7,223	1,402				3,006		0001
Purchased Call/S&P 500 INDEX/SPXB056$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2024	1	415,000	4217.04		5,644		7,362		7,362	1,718				1,872		0001
Purchased Call/S&P 500 INDEX/SPXB052$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/05/2023	09/05/2024	1	823,000	4496.83		5,596		6,387		6,387	791				3,399		0001
Purchased Call/S&P 500 INDEX/SPXB054$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/14/2023	09/13/2024	1	548,000	4505.1		5,480		6,301		6,301	821				2,299		0001
Purchased Call/S&P 500 INDEX/SPXA05H$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/06/2023	02/06/2024	1	593,000	4111.08		10,615		16,635		16,635	6,021				944		0001

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Purchased Call/S&P 500 INDEX/SPXF00V$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/14/2023	07/12/2024	1	600,000	4505.42		6,900		8,038		8,038	1,138				2,187		0001
Purchased Call/S&P 500 INDEX/SPXF00W$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/19/2023	07/19/2024	1	992,000	4565.72		6,746		7,616		7,616	870				3,681		0001
Purchased Call/S&P 500 INDEX/SPXA05I$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/14/2023	02/14/2024	1	549,000	4136.13		8,949		13,949		13,949	5,000				964		0001
Purchased Call/S&P 500 INDEX/SPXA05I$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	1	616,000	3997.34		3,942		6,050		6,050	2,107				1,163		0001
Purchased Call/S&P 500 INDEX/SPXA05K$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/06/2023	03/01/2024	1	687,542	3951		12,791		19,039		19,039	6,248				1,405		0001
Purchased Call/S&P 500 INDEX/SPX821I$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/01/2023	01/31/2024	1	2,038,300	4077		85,765		140,525		140,525	54,760				2,970		0001
Purchased Call/S&P 500 INDEX/SPXB051$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/16/2023	08/15/2024	1	2,609,462	4438		71,748		88,132		88,132	16,384				10,312		0001
Purchased Call/S&P 500 INDEX/SPXA05N$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/27/2023	03/22/2024	1	2,235,667	3971		35,142		54,255		54,255	19,113				5,298		0001
Purchased Call/S&P 500 INDEX/SPXA05Q$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2023	04/15/2024	1	2,590,163	4138		66,838		101,524		101,524	34,686				6,979		0001
Purchased Call/S&P 500 INDEX/SPXA05J$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/27/2023	02/23/2024	1	2,211,312	3970		47,289		75,289		75,289	28,000				4,253		0001
Purchased Call/S&P 500 INDEX/SPXC17E$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2023	05/31/2024	1	3,063,815	4180		126,941		177,928		177,928	50,987				9,886		0001
Purchased Call/S&P 500 INDEX/SPXA05N$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/27/2023	03/26/2024	1	1,373,963	3971		25,490		39,573		39,573	14,083				3,335		0001
Purchased Call/S&P 500 INDEX/SPXB051$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/11/2023	07/31/2024	1	4,065,819	4589		147,687		187,769		187,769	40,081				15,530		0001
Purchased Call/S&P 500 INDEX/SPXA05R$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/01/2023	04/30/2024	1	1,909,622	4169		40,565		58,281		58,281	17,716				5,497		0001
Purchased Call/S&P 500 INDEX/SPXA05T$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/16/2023	05/15/2024	1	2,270,818	4136		61,872		91,166		91,166	29,293				6,931		0001
Purchased Call/S&P 500 INDEX/SPXB05C$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/01/2023	11/29/2024	1	2,407,231	4568		83,862		93,177		93,177	9,315				11,514		0001
Purchased Call/S&P 500 INDEX/SPXC17A$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/01/2023	02/28/2024	1	4,089,255	3970		152,337		258,713		258,713	106,376				8,220		0001
Purchased Call/S&P 500 INDEX/SPXB05D$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/18/2023	12/13/2024	1	2,015,094	4719		75,925		75,629		75,629	(296)				9,838		0001
Purchased Call/S&P 500 INDEX/SPXC17B$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2023	03/15/2024	1	2,842,806	3894		105,646		169,693		169,693	64,047				6,443		0001
Purchased Call/S&P 500 INDEX/SPXB056$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/23/2023	10/22/2024	1	3,400,449	4224		53,774		69,544		69,544	15,770				15,311		0001
Purchased Call/S&P 500 INDEX/SPXC17I$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/01/2023	08/30/2024	1	2,862,364	4508		109,766		129,480		129,480	19,714				11,678		0001
Purchased Call/S&P 500 INDEX/SPXI132$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/10/2023	02/09/2024	1	1,331,754	4098		19,708		31,326		31,326	11,618				2,204		0001
Purchased Call/S&P 500 INDEX/SPXC17N$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2023	12/06/2024	1	2,038,104	4549		46,180		50,899		50,899	4,719				9,850		0001
Purchased Call/S&P 500 INDEX/SPXC17O$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2023	12/12/2024	1	1,053,322	4640		13,913		14,079		14,079	166				5,135		0001
Purchased Call/S&P 500 INDEX/SPXI135$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/01/2023	02/28/2024	1	2,436,854	3975		37,044		59,426		59,426	22,382				4,899		0001
Purchased Call/S&P 500 INDEX/SPXI13F$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/12/2023	04/11/2024	1	3,225,518	4109		70,626		105,964		105,964	35,338				8,526		0001
Purchased Call/S&P 500 INDEX/SPXI13G$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/17/2023	04/15/2024	1	3,558,370	4138		38,700		57,210		57,210	18,510				9,588		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI13M$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/11/2023	05/10/2024	1	1,398,522	4138		16,937		24,596		24,596	7,659				4,189		0001
Purchased Call/S&P 500 INDEX/SPXI13E$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/10/2023	04/09/2024	1	1,522,962	4105		25,254		38,094		38,094	12,840				3,986		0001
Purchased Call/S&P 500 INDEX/SPXF001$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	01/04/2023	01/03/2024	1	1,377,521	3826		19,714		33,444		33,444	13,730				624		0001
Purchased Call/S&P 500 INDEX/SPXI135$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/27/2023	02/26/2024	1	1,992,960	3970		22,736		35,439		35,439	12,703				3,938		0001
Purchased Call/S&P 500 INDEX/SPXI136$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/07/2023	03/06/2024	1	1,453,383	4048		18,478		29,965		29,965	11,487				3,090		0001
Purchased Call/S&P 500 INDEX/SPXI13D$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/03/2023	03/28/2024	1	1,598,522	4109		16,684		25,135		25,135	8,451				3,924		0001
Purchased Call/S&P 500 INDEX/SPXH13V$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2023	01/10/2024	1	1,968,518	3914		31,080		51,167		51,167	20,087				1,629		0001
Purchased Call/S&P 500 INDEX/SPXH13Z$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/30/2023	01/26/2024	1	1,974,222	4071		39,979		65,872		65,872	25,893				2,635		0001
Purchased Call/S&P 500 INDEX/SPXI133$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/16/2023	02/14/2024	1	1,592,662	4137		24,571		38,476		38,476	13,906				2,796		0001
Purchased Call/S&P 500 INDEX/SPX821I$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/01/2023	01/31/2024	1	1,418,657	4077		18,896		28,593		28,593	9,697				2,067		0001
Purchased Call/S&P 500 INDEX/SPXH13Y$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2023	01/24/2024	1	1,836,199	4018		28,243		45,411		45,411	17,168				2,354		0001
Purchased Call/S&P 500 INDEX/SPX821J$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/21/2023	02/16/2024	1	3,177,611	4079		55,683		93,025		93,025	37,343				5,701		0001
Purchased Call/S&P 500 INDEX/SPXH13W$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/17/2023	01/12/2024	1	1,893,862	3995		43,670		72,712		72,712	29,042				1,717		0001
Purchased Call/S&P 500 INDEX/SPXB05C$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/01/2023	11/29/2024	1	3,188,324	4568		134,414		150,695		150,695	16,281				15,250		0001
Purchased Call/S&P 500 INDEX/SPXK136$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2023	12/19/2024	1	1,728,882	4763		24,764		24,556		24,556	(208)				8,513		0001
Purchased Call/S&P 500 INDEX/SPXI13U$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/12/2023	06/10/2024	1	1,212,279	4299		10,005		12,835		12,835	2,830				4,038		0001
Purchased Call/S&P 500 INDEX/SPXI13F$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/12/2023	04/11/2024	1	2,436,601	4109		31,714		46,899		46,899	15,185				6,440		0001
Purchased Call/S&P 500 INDEX/SPXI13I$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/24/2023	04/19/2024	1	1,731,338	4132		32,615		47,587		47,587	14,972				4,752		0001
Purchased Call/S&P 500 INDEX/SPXI13C$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024	1	1,515,010	4051		32,448		49,511		49,511	17,063				3,719		0001
Purchased Call/S&P 500 INDEX/SPXI13S$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2023	05/31/2024	1	1,584,156	4180		33,807		45,892		45,892	12,085				5,111		0001
Purchased Call/S&P 500 INDEX/SPXI136$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2023	03/04/2024	1	3,127,280	4046		45,653		70,703		70,703	25,049				6,548		0001
Purchased Call/S&P 500 INDEX/SPXI13B$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/29/2023	03/27/2024	1	1,403,552	3976		18,155		27,516		27,516	9,362				3,426		0001
Purchased Call/S&P 500 INDEX/SPXI13B$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/27/2023	03/25/2024	1	4,062,323	3971		55,641		85,819		85,819	30,178				9,802		0001
Purchased Call/S&P 500 INDEX/SPXI136$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2023	03/05/2024	1	2,261,513	4046		37,604		58,605		58,605	21,001				4,772		0001
Purchased Call/S&P 500 INDEX/SPXI13D$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/04/2023	04/03/2024	1	1,633,306	4125		24,659		37,741		37,741	13,082				4,144		0001
Purchased Call/S&P 500 INDEX/SPXI13N$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/15/2023	05/14/2024	1	1,942,442	4124		45,951		66,396		66,396	20,445				5,907		0001
Purchased Call/S&P 500 INDEX/SPXI13D$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/04/2023	04/02/2024	1	2,432,712	4109		28,327		42,698		42,698	14,370				6,140		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/14/2023	08/12/2024	1	3,334,645	4464		32,816		39,200		39,200	6,385				13,091		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ137$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/02/2023	08/01/2024	1	1,752,888	4577		20,939		24,401		24,401	3,463				6,711		0001
Purchased Call/S&P 500 INDEX/SPXI13Z$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/29/2023	06/28/2024	1	1,799,048	4377		18,417		22,835		22,835	4,418				6,317		0001
Purchased Call/S&P 500 INDEX/SPXJ139$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/11/2023	08/09/2024	1	1,814,345	4469		26,236		31,641		31,641	5,405				7,075		0001
Purchased Call/S&P 500 INDEX/SPXI131$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/06/2023	02/02/2024	1	1,877,962	4136		21,974		34,495		34,495	12,521				2,823		0001
Purchased Call/S&P 500 INDEX/SPXI133$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/16/2023	02/15/2024	1	1,771,025	4148		31,961		50,412		50,412	18,451				3,144		0001
Purchased Call/S&P 500 INDEX/SPXI13P$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/22/2023	05/20/2024	1	3,382,928	4192		42,860		59,345		59,345	16,485				10,513		0001
Purchased Call/S&P 500 INDEX/SPXI139$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/20/2023	03/18/2024	1	2,107,152	3917		32,016		49,635		49,635	17,619				4,870		0001
Purchased Call/S&P 500 INDEX/SPXI131$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/06/2023	02/05/2024	1	1,402,267	4136		22,750		36,069		36,069	13,319				2,202		0001
Purchased Call/S&P 500 INDEX/SPXI137$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/13/2023	03/12/2024	1	1,316,802	3862		23,266		36,947		36,947	13,680				2,924		0001
Purchased Call/S&P 500 INDEX/SPXI13N$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/15/2023	05/10/2024	1	2,516,606	4126		30,866		43,915		43,915	13,049				7,538		0001
Purchased Call/S&P 500 INDEX/SPXH13Z$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/30/2023	01/26/2024	1	1,741,724	4069		20,822		33,536		33,536	12,714				2,324		0001
Purchased Call/S&P 500 INDEX/SPXI131$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/08/2023	02/07/2024	1	2,531,712	4164		47,825		77,561		77,561	29,736				4,084		0001
Purchased Call/S&P 500 INDEX/SPXI132$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/13/2023	02/09/2024	1	2,004,325	4090		43,669		67,907		67,907	24,238				3,318		0001
Purchased Call/S&P 500 INDEX/SPXI13L$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/08/2023	05/07/2024	1	1,327,736	4136		22,675		32,826		32,826	10,151				3,931		0001
Purchased Call/S&P 500 INDEX/SPXI13M$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/10/2023	05/09/2024	1	1,592,857	4127		18,929		27,484		27,484	8,554				4,753		0001
Purchased Call/S&P 500 INDEX/SPXI13L$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/08/2023	05/06/2024	1	2,154,986	4136		24,873		35,701		35,701	10,828				6,356		0001
Purchased Call/S&P 500 INDEX/SPXI13K$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/01/2023	04/30/2024	1	1,471,826	4169		14,321		20,227		20,227	5,906				4,237		0001
Purchased Call/S&P 500 INDEX/SPXI13I$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/24/2023	04/23/2024	1	1,922,087	4134		29,825		43,272		43,272	13,447				5,371		0001
Purchased Call/S&P 500 INDEX/SPXI13U$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/14/2023	06/13/2024	1	1,590,320	4369		25,589		32,940		32,940	7,351				5,346		0001
Purchased Call/S&P 500 INDEX/SPXJ130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/05/2023	07/02/2024	1	2,256,844	4451		26,166		31,775		31,775	5,609				8,012		0001
Purchased Call/S&P 500 INDEX/SPXI13R$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/30/2023	05/28/2024	1	2,308,792	4205		39,067		54,180		54,180	15,113				7,376		0001
Purchased Call/S&P 500 INDEX/SPXI13T$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/07/2023	06/06/2024	1	1,430,806	4284		16,256		21,701		21,701	5,445				4,707		0001
Purchased Call/S&P 500 INDEX/SPXI13W$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/20/2023	06/17/2024	1	1,953,448	4410		21,942		27,765		27,765	5,823				6,646		0001
Purchased Call/S&P 500 INDEX/SPXJ13M$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/02/2023	09/30/2024	1	1,848,150	4288		35,739		47,110		47,110	11,372				8,006		0001
Purchased Call/S&P 500 INDEX/SPXJ13Q$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/16/2023	10/14/2024	1	1,545,017	4328		21,088		25,620		25,620	4,532				6,862		0001
Purchased Call/S&P 500 INDEX/SPXJ13B$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/21/2023	08/19/2024	1	4,645,036	4370		57,732		72,170		72,170	14,438				18,516		0001
Purchased Call/S&P 500 INDEX/SPXI13N$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/15/2023	05/14/2024	1	2,462,076	4124		21,414		30,346		30,346	8,931				7,487		0001
Purchased Call/S&P 500 INDEX/SPXJ13Q$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/16/2023	10/15/2024	1	1,783,045	4328		21,634		26,273		26,273	4,638				7,933		0001
Purchased Call/S&P 500 INDEX/SPXJ13I$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/15/2023	09/13/2024	1	1,554,531	4480		20,876		24,925		24,925	4,050				6,522		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ136$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/01/2023	07/31/2024	1	2,335,781	4589		28,784		32,188		32,188	3,404				8,922		0001
Purchased Call/S&P 500 INDEX/SPXJ13F$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	1	2,087,047	4508		35,355		41,236		41,236	5,881				8,514		0001
Purchased Call/S&P 500 INDEX/SPXJ13E$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/28/2023	08/26/2024	1	2,445,169	4406		30,336		37,029		37,029	6,693				9,893		0001
Purchased Call/S&P 500 INDEX/SPXJ13G$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/05/2023	09/04/2024	1	1,255,384	4516		12,454		14,492		14,492	2,037				5,174		0001
Purchased Call/S&P 500 INDEX/SPXJ13J$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/20/2023	09/19/2024	1	1,671,998	4447		19,191		23,267		23,267	4,076				7,096		0001
Purchased Call/S&P 500 INDEX/SPXJ13K$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/25/2023	09/24/2024	1	2,617,956	4320		31,960		40,613		40,613	8,652				11,216		0001
Purchased Call/S&P 500 INDEX/SPXK131$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/28/2023	11/21/2024	1	1,975,616	4542		20,697		22,925		22,925	2,228				9,335		0001
Purchased Call/S&P 500 INDEX/SPXK131$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/28/2023	11/22/2024	1	1,253,071	4557		21,904		24,474		24,474	2,571				5,930		0001
Purchased Call/S&P 500 INDEX/SPXJ133$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/17/2023	07/16/2024	1	2,505,014	4505		25,943		29,833		29,833	3,890				9,225		0001
Purchased Call/S&P 500 INDEX/SPXJ13Q$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/17/2023	10/16/2024	1	2,033,738	4374		27,881		34,657		34,657	6,776				9,064		0001
Purchased Call/S&P 500 INDEX/SPXK130$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/28/2023	11/18/2024	1	1,372,262	4514		17,288		19,109		19,109	1,821				6,454		0001
Purchased Call/S&P 500 INDEX/SPXK131$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/28/2023	11/19/2024	1	2,369,861	4514		37,653		41,703		41,703	4,050				11,164		0001
Purchased Call/S&P 500 INDEX/SPXJ13M$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/02/2023	09/30/2024	1	2,602,846	4288		96,033		130,147		130,147	34,114				11,276		0001
Purchased Call/S&P 500 INDEX/SPXJ13O$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/09/2023	10/07/2024	1	2,826,376	4309		36,257		45,952		45,952	9,695				12,400		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/14/2023	08/13/2024	1	2,013,287	4464		23,069		27,491		27,491	4,422				7,921		0001
Purchased Call/S&P 500 INDEX/SPXJ13B$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/21/2023	08/20/2024	1	3,198,628	4370		36,724		45,494		45,494	8,770				12,778		0001
Purchased Call/S&P 500 INDEX/SPXK139$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/29/2023	12/27/2024	1	1,075,915	4782		12,787		12,737		12,737	(50)				5,357		0001
Purchased Call/S&P 500 INDEX/SPXK132$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/04/2023	12/02/2024	1	1,892,988	4595		24,988		27,989		27,989	3,002				9,095		0001
Purchased Call/S&P 500 INDEX/SPXK132$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/07/2023	12/06/2024	1	3,034,410	4549		22,378		24,326		24,326	1,948				14,665		0001
Purchased Call/S&P 500 INDEX/SPXJ133$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/17/2023	07/15/2024	1	3,716,972	4505		74,762		86,325		86,325	11,564				13,654		0001
Purchased Call/S&P 500 INDEX/SPXK135$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/18/2023	12/16/2024	1	1,576,209	4719		17,598		17,480		17,480	(119)				7,728		0001
Purchased Call/S&P 500 INDEX/SPXK132$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/04/2023	12/03/2024	1	2,765,967	4595		31,719		35,463		35,463	3,743				13,308		0001
Purchased Call/S&P 500 INDEX/SPXJ13Q$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/16/2023	10/15/2024	1	1,423,840	4328		50,350		62,475		62,475	12,125				6,335		0001
Purchased Call/S&P 500 INDEX/SPXK135$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/18/2023	12/13/2024	1	1,467,668	4719		26,522		26,357		26,357	(166)				7,165		0001
Purchased Call/S&P 500 INDEX/SPXH13V$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/09/2023	01/08/2024	1	1,822,897	3895		18,275		29,893		29,893	11,617				1,349		0001
Purchased Call/S&P 500 INDEX/SPXK133$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/11/2023	12/10/2024	1	3,273,707	4604		51,832		55,771		55,771	3,939				15,914		0001
Purchased Call/S&P 500 INDEX/SPXK138$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/26/2023	12/24/2024	1	1,526,236	4755		27,702		27,336		27,336	(367)				7,568		0001
Purchased Call/S&P 500 INDEX/SPXJ13J$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/18/2023	09/17/2024	1	1,873,585	4450		25,765		30,554		30,554	4,789				7,922		0001
Purchased Call/S&P 500 INDEX/SPXJ13Q$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/16/2023	10/15/2024	1	2,579,357	4328		56,727		69,475		69,475	12,748				11,476		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX1408$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/03/2023	06/28/2024	1	3,159,770	4450		129,788		160,986		160,986	31,198				11,095		0001
Purchased Call/S&P 500 INDEX/SPXK131$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/28/2023	11/25/2024	1	2,088,178	4559		26,472		29,460		29,460	2,988				9,928		0001
Purchased Call/S&P 500 INDEX/SPXK138$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/26/2023	12/23/2024	1	2,177,621	4755		28,401		28,021		28,021	(379)				10,783		0001
Purchased Call/S&P 500 INDEX/SPXK133$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2023	12/09/2024	1	1,849,306	4600		29,491		31,614		31,614	2,123				8,977		0001
Purchased Call/S&P 500 INDEX/SPXF009$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	03/03/2023	03/01/2024	1	1,274,544	3971		26,659		41,040		41,040	14,381				2,605		0001
Purchased Call/S&P 500 INDEX/SPXH13Y$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/23/2023	01/22/2024	1	1,652,606	3973		25,018		38,881		38,881	13,862				2,029		0001
Purchased Call/S&P 500 INDEX/SPXI13D$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024	1	3,965,577	4092		57,278		86,258		86,258	28,980				10,169		0001
Purchased Call/S&P 500 INDEX/SPXH13V$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/09/2023	01/08/2024	1	2,344,838	3895		42,561		70,895		70,895	28,334				1,736		0001
Purchased Call/S&P 500 INDEX/SPXI137$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/13/2023	03/08/2024	1	1,637,314	3862		30,693		48,894		48,894	18,200				3,534		0001
Purchased Call/S&P 500 INDEX/SPXI13J$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/27/2023	04/26/2024	1	1,060,442	4063		10,098		14,242		14,242	4,144				3,002		0001
Purchased Call/S&P 500 INDEX/SPXI13E$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/10/2023	04/05/2024	1	1,781,579	4105		28,236		42,609		42,609	14,373				4,568		0001
Purchased Call/S&P 500 INDEX/SPXI13E$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/10/2023	04/08/2024	1	1,855,469	4105		26,935		40,521		40,521	13,587				4,832		0001
Purchased Call/S&P 500 INDEX/SPXI13K$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/01/2023	04/29/2024	1	2,693,484	4169		35,285		50,095		50,095	14,810				7,722		0001
Purchased Call/S&P 500 INDEX/SPXI13E$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2023	04/10/2024	1	2,469,575	4109		39,366		58,820		58,820	19,455				6,495		0001
Purchased Call/S&P 500 INDEX/SPXI13H$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/20/2023	04/18/2024	1	1,283,585	4154		12,209		17,589		17,589	5,380				3,507		0001
Purchased Call/S&P 500 INDEX/SPXI13S$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2023	05/30/2024	1	1,021,941	4206		13,968		19,413		19,413	5,445				3,287		0001
Purchased Call/S&P 500 INDEX/SPXJ138$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2023	08/05/2024	1	3,201,791	4478		43,830		50,737		50,737	6,908				12,372		0001
Purchased Call/S&P 500 INDEX/SPXI13R$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/30/2023	05/24/2024	1	2,741,953	4205		41,911		58,047		58,047	16,137				8,641		0001
Purchased Call/S&P 500 INDEX/SPXI13R$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/30/2023	05/29/2024	1	1,564,427	4205		14,664		20,121		20,121	5,456				5,014		0001
Purchased Call/S&P 500 INDEX/SPXI13V$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2023	06/14/2024	1	2,305,863	4426		42,342		53,497		53,497	11,155				7,775		0001
Purchased Call/S&P 500 INDEX/SPXI13X$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/21/2024	1	2,084,333	4370		22,672		28,676		28,676	6,005				7,175		0001
Purchased Call/S&P 500 INDEX/SPXI130$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2023	05/17/2024	1	1,190,237	4176		16,633		23,077		23,077	6,445				3,659		0001
Purchased Call/S&P 500 INDEX/SPXI13Y$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2023	06/26/2024	1	1,502,101	4329		18,589		23,146		23,146	4,558				5,245		0001
Purchased Call/S&P 500 INDEX/SPXJ132$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/10/2023	07/09/2024	1	1,420,861	4399		14,735		18,228		18,228	3,493				5,139		0001
Purchased Call/S&P 500 INDEX/SPX8152$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/16/2023	02/15/2024	1	1,984,163	4148		75,322		124,499		124,499	49,177				3,522		0001
Purchased Call/S&P 500 INDEX/SPXI13T$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/05/2023	06/04/2024	1	2,937,706	4282		37,874		50,639		50,639	12,765				9,603		0001
Purchased Call/S&P 500 INDEX/SPXI13T$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/05/2023	05/31/2024	1	1,109,134	4282		15,462		20,734		20,734	5,272				3,579		0001
Purchased Call/S&P 500 INDEX/SPXJ132$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/10/2023	07/08/2024	1	1,689,197	4399		20,682		25,809		25,809	5,127				6,094		0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ133$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/14/2023	07/12/2024	1	1,778,789	4492		19,895		22,966		22,966	3,071				6,484		0001
Purchased Call/S&P 500 INDEX/SPXJ13I$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/11/2023	09/09/2024	1	2,531,854	4457		33,637		39,552		39,552	5,915				10,540		0001
Purchased Call/S&P 500 INDEX/SPXJ13I$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/12/2023	09/11/2024	1	1,314,826	4487		13,827		16,324		16,324	2,497				5,495		0001
Purchased Call/S&P 500 INDEX/SPXJ13G$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/05/2023	08/30/2024	1	1,282,479	4516		19,224		22,469		22,469	3,245				5,232		0001
Purchased Call/S&P 500 INDEX/SPXJ13E$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/28/2023	08/27/2024	1	2,009,004	4406		26,389		32,206		32,206	5,817				8,145		0001
Purchased Call/S&P 500 INDEX/SPXJ13J$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/18/2023	09/16/2024	1	2,145,054	4450		25,787		30,560		30,560	4,773				9,052		0001
Purchased Call/S&P 500 INDEX/SPXJ13O$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/09/2023	10/08/2024	1	2,119,782	4308		26,258		33,241		33,241	6,983				9,316		0001
Purchased Call/S&P 500 INDEX/SPXJ13T$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/30/2023	10/29/2024	1	2,120,446	4117		30,076		39,996		39,996	9,920				9,660		0001
Purchased Call/S&P 500 INDEX/SPX821N$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/03/2023	03/28/2024	1	1,783,441	4109		60,994		96,677		96,677	35,683				4,378		0001
Purchased Call/S&P 500 INDEX/SPX821J$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/21/2023	02/16/2024	1	3,185,769	4079		34,911		57,411		57,411	22,500				5,716		0001
Purchased Call/S&P 500 INDEX/SPXI13P$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/22/2023	05/21/2024	1	2,028,918	4192		29,916		41,163		41,163	11,247				6,328		0001
Purchased Call/S&P 500 INDEX/SPXK131$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/01/2023	11/29/2024	1	1,923,044	4568		41,612		45,556		45,556	3,944				9,198		0001
Purchased Call/S&P 500 INDEX/SPXK138$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/27/2023	12/26/2024	1	1,408,551	4775		18,036		17,826		17,826	(210)				7,004		0001
Purchased Call/S&P 500 INDEX/SPXK132$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/06/2023	12/05/2024	1	1,397,905	4568		16,894		18,674		18,674	1,780				6,746		0001
Purchased Call/S&P 500 INDEX/SPXI13W$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/20/2023	06/18/2024	1	2,623,706	4410		17,451		21,996		21,996	4,544				8,953		0001
Purchased Call/S&P 500 INDEX/SPXI13T$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/07/2023	06/06/2024	1	1,713,540	4284		35,136		47,663		47,663	12,527				5,637		0001
Purchased Call/S&P 500 INDEX/SPXI13T$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/06/2023	06/05/2024	1	2,111,252	4274		25,056		33,072		33,072	8,016				6,923		0001
Purchased Call/S&P 500 INDEX/SPXJ134$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/24/2023	07/19/2024	1	1,578,428	4536		23,024		25,945		25,945	2,921				5,857		0001
Purchased Call/S&P 500 INDEX/SPXI13W$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/20/2023	06/18/2024	1	2,046,050	4410		30,494		38,912		38,912	8,418				6,982		0001
Purchased Call/S&P 500 INDEX/SPXJ135$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/26/2023	07/25/2024	1	1,168,490	4564		13,783		15,537		15,537	1,754				4,400		0001
Purchased Call/S&P 500 INDEX/SPXJ137$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/04/2023	08/02/2024	1	1,330,026	4509		15,414		17,700		17,700	2,286				5,104		0001
Purchased Call/S&P 500 INDEX/SPXJ139$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/11/2023	07/31/2024	1	1,968,664	4589		40,133		50,039		50,039	9,906				7,519		0001
Purchased Call/S&P 500 INDEX/SPXJ138$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/07/2023	08/06/2024	1	2,973,412	4478		34,428		39,854		39,854	5,426				11,516		0001
Purchased Call/S&P 500 INDEX/SPXJ139$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/10/2023	08/09/2024	1	1,304,571	4468		18,790		22,318		22,318	3,527				5,087		0001
Purchased Call/S&P 500 INDEX/SPXJ13G$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/05/2023	09/03/2024	1	4,578,991	4516		57,108		66,589		66,589	9,480				18,834		0001
Purchased Call/S&P 500 INDEX/SPXJ13L$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/28/2023	09/27/2024	1	1,991,922	4275		17,955		22,778		22,778	4,823				8,582		0001
Purchased Call/S&P 500 INDEX/SPXJ13P$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/13/2023	10/11/2024	1	1,677,074	4367		23,942		30,840		30,840	6,898				7,410		0001
Purchased Call/S&P 500 INDEX/SPXH13Y$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/23/2023	01/19/2024	1	2,137,264	3973		28,998		44,949		44,949	15,950				2,438		0001
Purchased Call/S&P 500 INDEX/SPXH13W$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/17/2023	01/16/2024	1	2,738,179	3997		30,476		49,134		49,134	18,658				2,866		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH13W$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/17/2023	01/12/2024	1	2,114,812	3998		35,898		59,021		59,021	23,123				1,917		0001
Purchased Call/S&P 500 INDEX/SPXI132$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/13/2023	02/12/2024	1	1,987,964	4090		23,673		35,884		35,884	12,211				3,412		0001
Purchased Call/S&P 500 INDEX/SPXI135$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/27/2023	02/23/2024	1	1,774,608	3970		20,052		31,142		31,142	11,090				3,413		0001
Purchased Call/S&P 500 INDEX/SPXK131$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/28/2023	11/27/2024	1	2,309,662	4556		32,519		36,227		36,227	3,708				11,014		0001
Purchased Call/S&P 500 INDEX/SPXB058$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/01/2023	10/31/2024	1	1,757,202	4194		53,531		70,549		70,549	17,018				8,031		0001
Purchased Call/S&P 500 INDEX/SPXI131$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/06/2023	02/02/2024	1	2,531,526	4136		55,869		89,837		89,837	33,967				3,806		0001
Purchased Call/S&P 500 INDEX/SPXI136$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/08/2023	03/07/2024	1	1,271,652	3986		18,604		29,486		29,486	10,882				2,724		0001
Purchased Call/S&P 500 INDEX/SPXI13C$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024	1	1,427,651	4044		18,236		27,337		27,337	9,101				3,505		0001
Purchased Call/S&P 500 INDEX/SPXI13G$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/17/2023	04/16/2024	1	1,439,899	4138		22,491		33,474		33,474	10,983				3,898		0001
Purchased Call/S&P 500 INDEX/SPXI13I$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/25/2023	04/24/2024	1	1,258,000	4137.04		16,857		24,578		24,578	7,721				3,531		0001
Purchased Call/S&P 500 INDEX/SPXI139$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/20/2023	03/19/2024	1	1,652,822	3917		29,194		45,437		45,437	16,243				3,845		0001
Purchased Call/S&P 500 INDEX/SPXI130$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/18/2023	05/16/2024	1	1,265,849	4110		12,723		17,347		17,347	4,624				3,878		0001
Purchased Call/S&P 500 INDEX/SPXI13T$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/05/2023	06/03/2024	1	1,987,020	4282		24,133		32,265		32,265	8,132				6,474		0001
Purchased Call/S&P 500 INDEX/SPXI13U$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/12/2023	06/07/2024	1	1,873,803	4298		27,328		35,326		35,326	7,997				6,184		0001
Purchased Call/S&P 500 INDEX/SPX1407$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/01/2023	04/30/2024	1	2,568,400	4169		108,040		162,015		162,015	53,975				7,394		0001
Purchased Call/S&P 500 INDEX/SPX1407$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/01/2023	04/30/2024	1	1,747,012	4169		60,202		88,659		88,659	28,458				5,029		0001
Purchased Call/S&P 500 INDEX/SPXI13U$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/12/2023	06/11/2024	1	2,179,522	4299		29,862		38,376		38,376	8,514				7,282		0001
Purchased Call/S&P 500 INDEX/SPXI13Y$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/26/2023	06/25/2024	1	1,739,332	4348		22,728		29,218		29,218	6,490				6,056		0001
Purchased Call/S&P 500 INDEX/SPXJ134$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/24/2023	07/23/2024	1	2,767,167	4536		35,148		39,978		39,978	4,830				10,369		0001
Purchased Call/S&P 500 INDEX/SPXJ132$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/12/2023	07/11/2024	1	1,166,661	4419		15,558		18,405		18,405	2,848				4,242		0001
Purchased Call/S&P 500 INDEX/SPX821G$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/17/2023	01/12/2024	1	1,915,564	3999		71,194		124,495		124,495	53,302				1,737		0001
Purchased Call/S&P 500 INDEX/SPXJ130$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/03/2023	06/28/2024	1	2,007,121	4450		36,545		44,394		44,394	7,849				7,047		0001
Purchased Call/S&P 500 INDEX/SPXJ130$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/05/2023	07/01/2024	1	1,686,694	4450		19,818		24,082		24,082	4,264				5,972		0001
Purchased Call/S&P 500 INDEX/SPXJ135$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/28/2023	07/26/2024	1	1,362,022	4555		16,002		17,783		17,783	1,780				5,141		0001
Purchased Call/S&P 500 INDEX/SPX821L$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/13/2023	03/11/2024	1	1,517,605	3862		22,181		35,338		35,338	13,157				3,347		0001
Purchased Call/S&P 500 INDEX/SPX821M$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/16/2023	03/15/2024	1	1,979,653	3897		30,328		46,472		46,472	16,144				4,487		0001
Purchased Call/S&P 500 INDEX/SPXJ139$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/09/2023	08/08/2024	1	2,268,927	4511		30,346		36,203		36,203	5,857				8,828		0001
Purchased Call/S&P 500 INDEX/SPX821I$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/01/2023	01/31/2024	1	2,160,598	4077		73,294		117,262		117,262	43,968				3,148		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX821N$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/03/2023	03/28/2024	1	1,319,089	4109		25,580		39,260		39,260	13,679				3,238		0001
Purchased Call/S&P 500 INDEX/SPX821L$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2023	03/13/2024	1	2,313,456	3856		42,312		67,342		67,342	25,030				5,173		0001
Purchased Call/S&P 500 INDEX/SPXJ13J$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/18/2023	09/13/2024	1	2,011,545	4450		44,893		53,659		53,659	8,767				8,440		0001
Purchased Call/S&P 500 INDEX/SPX8153$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	04/03/2023	03/28/2024	1	3,517,569	4109		142,926		230,202		230,202	87,276				8,636		0001
Purchased Call/S&P 500 INDEX/SPXJ13I$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/11/2023	09/10/2024	1	1,729,506	4457		19,796		23,102		23,102	3,306				7,214		0001
Purchased Call/S&P 500 INDEX/SPXJ13K$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/25/2023	09/20/2024	1	1,513,924	4325		21,312		27,084		27,084	5,772				6,438		0001
Purchased Call/S&P 500 INDEX/SPXJ13M$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/02/2023	09/30/2024	1	2,152,601	4288		22,525		29,350		29,350	6,826				9,325		0001
Purchased Call/S&P 500 INDEX/SPXJ13M$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/03/2023	10/02/2024	1	3,104,624	4288		38,589		52,321		52,321	13,732				13,499		0001
Purchased Call/S&P 500 INDEX/SPX9214$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/24/2023	08/23/2024	1	1,455,011	4436		11,585		14,399		14,399	2,814				5,850		0001
Purchased Call/S&P 500 INDEX/SPXJ13P$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/12/2023	10/10/2024	1	1,644,554	4351		16,587		20,990		20,990	4,403				7,253		0001
Purchased Call/S&P 500 INDEX/SPXJ13R$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/23/2023	10/21/2024	1	1,491,128	4224		17,703		22,821		22,821	5,118				6,703		0001
Purchased Call/S&P 500 INDEX/SPXJ13R$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/23/2023	10/18/2024	1	1,736,851	4299		21,509		28,537		28,537	7,028				7,767		0001
Purchased Call/S&P 500 INDEX/SPXJ13T$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/30/2023	10/28/2024	1	1,684,004	4117		29,534		39,333		39,333	9,800				7,659		0001
Purchased Call/S&P 500 INDEX/SPXJ13U$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2023	10/31/2024	1	2,667,257	4194		45,455		58,834		58,834	13,379				12,191		0001
Purchased Call/S&P 500 INDEX/SPXB058$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	11/01/2023	10/31/2024	1	2,046,574	4194		81,306		108,850		108,850	27,544				9,354		0001
Purchased Call/S&P 500 INDEX/SPX9211$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/31/2023	07/30/2024	1	3,001,361	4582		35,940		38,788		38,788	2,848				11,437		0001
Purchased Call/S&P 500 INDEX/SPXK135$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/18/2023	12/17/2024	1	3,062,754	4719		42,153		41,878		41,878	(274)				15,039		0001
Purchased Call/S&P 500 INDEX/SPX921B$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/16/2023	11/15/2024	1	3,161,022	4503		101,846		119,761		119,761	17,915				14,799		0001
Purchased Call/S&P 500 INDEX/SPXK135$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2023	12/13/2024	1	1,446,645	4712		18,696		18,920		18,920	223				7,063		0001
Purchased Call/S&P 500 INDEX/SPX9214$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/23/2023	08/21/2024	1	1,265,914	4396		19,247		23,176		23,176	3,929				5,068		0001
Purchased Call/S&P 500 INDEX/SPXA05M$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	03/21/2023	03/15/2024	1	1,325,966	3958		26,890		41,832		41,832	14,942				3,005		0001
Purchased Call/S&P 500 INDEX/SPXA05P$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	04/14/2023	04/12/2024	1	566,000	100		4,132		815		815	(3,317)				1,503		0001
Purchased Call/S&P 500 INDEX/SPXA05P$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2024	1	649,000	100		4,608		9,976		9,976	5,368				1,707		0001
Purchased Call/S&P 500 INDEX/SPXA05O$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	04/04/2023	04/04/2024	1	522,000	100		4,385		698		698	(3,687)				1,332		0001
Purchased Call/S&P 500 INDEX/SPXA05L$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2024	1	363,000	100		2,868		195		195	(2,672)				839		0001
Purchased Call/S&P 500 INDEX/SPXB05A$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	11/14/2023	11/14/2024	1	468,000	100		3,838		3,036		3,036	(801)				2,188		0001
Purchased Call/S&P 500 INDEX/SPXA05I$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	02/15/2023	02/15/2024	1	402,000	100		3,095					(3,095)				714		0001
Purchased Call/S&P 500 INDEX/SPXA05J$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	02/24/2023	02/26/2024	1	552,000	100		3,698					(3,698)				1,091		0001

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Purchased Call/S&P 500 INDEX/SPXA05L$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024	1	480,000	100		3,216					(3,216)				1,124		0001
Purchased Call/S&P 500 INDEX/SPXA05P$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2024	1	818,000	100		5,726		1,681		1,681	(4,045)				2,204		0001
Purchased Call/S&P 500 INDEX/SPXA05Q$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024	1	556,000	100		3,836		360		360	(3,476)				1,512		0001
Purchased Call/S&P 500 INDEX/SPXA05S$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2024	1	845,000	100		7,605		4,019		4,019	(3,586)				2,453		0001
Purchased Call/S&P 500 INDEX/SPXK137$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/22/2023	12/24/2024	1	298,000	100		2,861		1,347		1,347	(1,514)				1,478		0001
Purchased Call/S&P 500 INDEX/SPXB05A$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/13/2023	11/13/2024	1	485,000	100		3,929		3,226		3,226	(702)				2,263		0001
Purchased Call/S&P 500 INDEX/SPXK136$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/19/2023	12/19/2024	1	364,000	100		4,259		2,102		2,102	(2,157)				1,792		0001
Purchased Call/S&P 500 INDEX/SPXA05H$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/03/2023	02/02/2024	1	333,000	100		2,864					(2,864)				501		0001
Purchased Call/S&P 500 INDEX/SPXA05O$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/05/2024	1	569,000	100		4,040		2,749		2,749	(1,291)				1,459		0001
Purchased Call/S&P 500 INDEX/SPXA05N$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/31/2023	03/28/2024	1	605,000	100		4,538					(4,538)				1,485		0001
Purchased Call/S&P 500 INDEX/SPXA05Q$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/19/2023	04/19/2024	1	668,000	100		4,943					(4,943)				1,834		0001
Purchased Call/S&P 500 INDEX/SPXA05R$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/01/2023	05/01/2024	1	451,000	100		3,698					(3,698)				1,304		0001
Purchased Call/S&P 500 INDEX/SPXA05V$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/26/2023	05/24/2024	1	805,000	100		8,453					(8,453)				2,537		0001
Purchased Call/S&P 500 INDEX/SPXA05R$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2023	04/30/2024	1	557,000	100		4,846					(4,846)				1,604		0001
Purchased Call/S&P 500 INDEX/SPXA05G$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/12/2023	01/12/2024	1	657,000	100		5,585					(5,585)				596		0001
Purchased Call/S&P 500 INDEX/SPXA05H$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/03/2023	02/05/2024	1	413,000	100		3,015					(3,015)				649		0001
Purchased Call/S&P 500 INDEX/SPXA05L$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/15/2024	1	416,000	100		2,912		1,572		1,572	(1,340)				943		0001
Purchased Call/S&P 500 INDEX/SPXB05A$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2024	1	517,000	100		4,912		4,012		4,012	(899)				2,439		0001
Purchased Call/S&P 500 INDEX/SPXA05T$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2024	1	529,000	100		4,444		4,861		4,861	417				1,579		0001
Purchased Call/S&P 500 INDEX/SPXA05T$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	1	663,000	100		6,232		4,697		4,697	(1,535)				2,031		0001
Purchased Call/S&P 500 INDEX/SPXA05X$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/14/2023	06/14/2024	1	444,000	100		4,973		1,426		1,426	(3,547)				1,497		0001
Purchased Call/S&P 500 INDEX/SPXA05F$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/11/2023	01/11/2024	1	600,000	100		4,380					(4,380)				521		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/05/2023	07/05/2024	1	569,000	100		6,544		1,369		1,369	(5,175)				2,036		0001
Purchased Call/S&P 500 INDEX/SPXB059$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/08/2023	11/08/2024	1	625,000	100		5,500		6,142		6,142	642				2,894		0001
Purchased Call/S&P 500 INDEX/SPXG00E$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/04/2024	1	389,000	100		3,112		6,996		6,996	3,884				1,697		0001
Purchased Call/S&P 500 INDEX/SPXG00F$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/14/2024	1	363,000	100		2,868		5,156		5,156	2,288				1,612		0001
Purchased Call/S&P 500 INDEX/SPXG00R$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/10/2024	1	378,000	100		3,440		4,124		4,124	684				1,837		0001

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Purchased Call/S&P 500 INDEX/SPXG00S$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	12/12/2023	12/12/2024	1	497,000	100		5,020		5,825		5,825	806				2,423		0001
Purchased Call/S&P 500 INDEX/SPXG00S$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	12/13/2023	12/13/2024	1	419,000	100		4,609		5,013		5,013	404				2,046		0001
Purchased Call/S&P 500 INDEX/SPXG00D$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	10/04/2023	10/04/2024	1	439,000	100		3,073		7,131		7,131	4,058				1,916		0001
Purchased Call/S&P 500 INDEX/SPXA05N$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/29/2023	03/28/2024	1	469,000	100		3,564					(3,564)				1,151		0001
Purchased Call/S&P 500 INDEX/SPXA05L$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2024	1	421,000	100		2,989					(2,989)				979		0001
Purchased Call/S&P 500 INDEX/SPXB058$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2024	1	503,000	100		3,974		3,765		3,765	(209)				2,322		0001
Purchased Call/S&P 500 INDEX/SPXG00B$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	09/26/2023	09/26/2024	1	516,000	100		3,870		1,019		1,019	(2,851)				2,219		0001
Purchased Call/S&P 500 INDEX/SPXG006$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	09/08/2023	09/06/2024	1	373,000	100		2,835		685		685	(2,150)				1,543		0001
Purchased Call/S&P 500 INDEX/SPXB058$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/03/2023	11/05/2024	1	412,000	100		3,667		3,568		3,568	(99)				1,898		0001
Purchased Call/S&P 500 INDEX/SPXG00N$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	11/17/2023	11/18/2024	1	282,000	100		2,961		3,647		3,647	686				1,326		0001
Purchased Call/S&P 500 INDEX/SPXG00P$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	11/29/2023	11/29/2024	1	244,000	100		2,660		2,977		2,977	317				1,167		0001
Purchased Call/S&P 500 INDEX/SPXG00G$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	10/20/2023	10/21/2024	1	330,000	100		2,838		5,375		5,375	2,537				1,483		0001
Purchased Call/S&P 500 INDEX/SPXG00Q$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	12/04/2023	12/04/2024	1	559,000	100		4,696		5,587		5,587	891				2,694		0001
Purchased Call/S&P 500 INDEX/SPXB058$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/02/2023	11/01/2024	1	680,000	100		5,440		5,845		5,845	405				3,113		0001
Purchased Call/S&P 500 INDEX/SPXB059$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/10/2023	11/12/2024	1	528,000	100		4,488		4,415		4,415	(73)				2,460		0001
Purchased Call/S&P 500 INDEX/SPXG00H$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	10/26/2023	10/25/2024	1	363,000	100		2,831		5,042		5,042	2,210				1,643		0001
Purchased Call/S&P 500 INDEX/SPXC17K$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/16/2023	10/16/2024	1	440,000	100		3,124		4,160		4,160	1,036				1,961		0001
Purchased Call/S&P 500 INDEX/SPXA05X$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/13/2023	06/13/2024	1	475,000	100		5,320		1,461		1,461	(3,859)				1,597		0001
Purchased Call/S&P 500 INDEX/SPXG000$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	11/27/2023	11/27/2024	1	395,000	100		4,029		4,200		4,200	171				1,884		0001
Purchased Call/S&P 500 INDEX/SPXF004$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	01/27/2023	01/29/2024	1	440,000	100		3,300					(3,300)				620		0001
Purchased Call/S&P 500 INDEX/SPXF001$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	01/06/2023	01/05/2024	1	458,000	100		3,252		6,495		6,495	3,243				268		0001
Purchased Call/S&P 500 INDEX/SPXF004$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	01/27/2023	01/26/2024	1	333,000	100		2,764					(2,764)				444		0001
Purchased Call/S&P 500 INDEX/SPXF005$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	02/10/2023	02/12/2024	1	521,000	100		3,699					(3,699)				894		0001
Purchased Call/S&P 500 INDEX/SPXF00C$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	03/16/2023	03/15/2024	1	395,000	100		3,279		2,724		2,724	(555)				895		0001
Purchased Call/S&P 500 INDEX/SPXG00S$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	12/11/2023	12/11/2024	1	402,000	100		3,377		3,891		3,891	514				1,957		0001
Purchased Call/S&P 500 INDEX/SPXF00F$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	04/06/2023	04/09/2024	1	429,000	100		3,046		4,271		4,271	1,225				1,123		0001
Purchased Call/S&P 500 INDEX/SPXB05A$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/17/2023	11/15/2024	1	563,000	100		5,236		4,186		4,186	(1,050)				2,636		0001
Purchased Call/S&P 500 INDEX/SPXF001$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	01/04/2023	01/03/2024	1	355,000	100		2,734					(2,734)				161		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/S&P 500 INDEX/SPXC17K$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/09/2023	10/09/2024	1	413,000	100		2,395		3,836		3,836	1,441				1,818		0001
Purchased Call/S&P 500 INDEX/SPXF00Q$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2023	06/12/2024	1	525,000	100		4,725		2,309		2,309	(2,416)				1,760		0001
Purchased Call/S&P 500 INDEX/SPXF00H$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/27/2023	04/26/2024	1	432,000	100		3,672					(3,672)				1,223		0001
Purchased Call/S&P 500 INDEX/SPXF00B$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/15/2023	03/15/2024	1	498,000	100		3,984		3,167		3,167	(817)				1,129		0001
Purchased Call/S&P 500 INDEX/SPXF00S$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2023	06/26/2024	1	485,000	100		4,414					(4,414)				1,693		0001
Purchased Call/S&P 500 INDEX/SPXF00N$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2023	06/03/2024	1	314,000	100		2,826		103		103	(2,723)				1,023		0001
Purchased Call/S&P 500 INDEX/SPXF00V$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/12/2024	1	552,000	100		4,692		469		469	(4,223)				2,012		0001
Purchased Call/S&P 500 INDEX/SPXB05B$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/22/2023	11/22/2024	1	913,000	100		10,226		8,244		8,244	(1,981)				4,321		0001
Purchased Call/S&P 500 INDEX/SPXF00R$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2023	06/14/2024	1	596,000	100		5,424		1,872		1,872	(3,552)				2,010		0001
Purchased Call/S&P 500 INDEX/SPXF008$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2023	02/23/2024	1	359,000	100		2,728					(2,728)				690		0001
Purchased Call/S&P 500 INDEX/SPXF006$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2023	02/13/2024	1	318,000	100		2,512					(2,512)				552		0001
Purchased Call/S&P 500 INDEX/SPXF009$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/02/2023	03/01/2024	1	523,000	100		3,818		3,167		3,167	(651)				1,069		0001
Purchased Call/S&P 500 INDEX/SPXF009$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2023	03/01/2024	1	301,000	100		2,107					(2,107)				615		0001
Purchased Call/S&P 500 INDEX/SPXF00R$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2023	06/18/2024	1	435,000	100		3,959					(3,959)				1,484		0001
Purchased Call/S&P 500 INDEX/SPXF00J$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2023	05/06/2024	1	337,000	100		2,561		2,166		2,166	(395)				994		0001
Purchased Call/S&P 500 INDEX/SPXF009$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2023	03/01/2024	1	352,000	100		2,922		784		784	(2,137)				719		0001
Purchased Call/S&P 500 INDEX/SPXC17J$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2023	09/12/2024	1	451,000	100		4,285		2,390		2,390	(1,895)				1,889		0001
Purchased Call/S&P 500 INDEX/SPXF00J$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2023	05/07/2024	1	450,000	100		3,420		1,486		1,486	(1,934)				1,332		0001
Purchased Call/S&P 500 INDEX/SPXB05D$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/15/2023	12/16/2024	1	654,000	100		6,998		4,426		4,426	(2,572)				3,207		0001
Purchased Call/S&P 500 INDEX/SPXF00H$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2023	04/26/2024	1	398,000	100		3,562					(3,562)				1,127		0001
Purchased Call/S&P 500 INDEX/SPXG000$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/10/2023	08/09/2024	1	294,000	100		2,528		1,313		1,313	(1,215)				1,146		0001
Purchased Call/S&P 500 INDEX/SPXF00Z$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2023	08/01/2024	1	244,000	100		2,391		120		120	(2,271)				934		0001
Purchased Call/S&P 500 INDEX/SPXG001$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2023	08/12/2024	1	482,000	100		3,615		1,473		1,473	(2,142)				1,892		0001
Purchased Call/S&P 500 INDEX/SPXG003$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2023	08/22/2024	1	453,000	100		4,077		699		699	(3,378)				1,817		0001
Purchased Call/S&P 500 INDEX/SPXG007$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/14/2023	09/13/2024	1	401,000	100		3,609		503		503	(3,106)				1,682		0001
Purchased Call/S&P 500 INDEX/SPXG005$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2023	09/05/2024	1	423,000	100		3,384		73		73	(3,311)				1,747		0001
Purchased Call/S&P 500 INDEX/SPXA05H$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/03/2023	02/02/2024	1	526,000	100		4,524					(4,524)				791		0001
Purchased Call/S&P 500 INDEX/SPXG00U$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2023	12/27/2024	1	549,000	100		6,259		5,007		5,007	(1,251)				2,734		0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXG00A$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	09/22/2023	09/24/2024	1	307,000	100		2,487		1,760		1,760	(727)				1,315		0001
Purchased Call/S&P 500 INDEX/SPX150X$P	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/13/2023	01/12/2024	1	404,000	100		3,394					(3,394)				366		0001
Purchased Call/S&P 500 INDEX/SPXG00B$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	09/27/2023	09/27/2024	1	381,000	100		2,896		484		484	(2,412)				1,641		0001
Purchased Call/S&P 500 INDEX/SPXG00C$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	10/02/2023	10/02/2024	1	395,000	100		2,884		6,405		6,405	3,521				1,717		0001
Purchased Call/S&P 500 INDEX/SPXF00U$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	07/07/2023	07/08/2024	1	513,000	100		5,284		1,478		1,478	(3,806)				1,851		0001
Purchased Call/S&P 500 INDEX/SPXF00U$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	07/10/2023	07/10/2024	1	398,000	100		3,104		1,903		1,903	(1,202)				1,443		0001
Purchased Call/S&P 500 INDEX/SPXF00U$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	07/12/2023	07/12/2024	1	387,000	100		4,064		1,958		1,958	(2,106)				1,411		0001
Purchased Call/S&P 500 INDEX/SPXG00C$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	09/28/2023	09/27/2024	1	291,000	100		2,444		325		325	(2,119)				1,254		0001
Purchased Call/S&P 500 INDEX/SPX150X$Q	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/13/2023	01/12/2024	1	334,000	100		2,071					(2,071)				303		0001
Purchased Call/S&P 500 INDEX/SPX150X$R	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/13/2023	01/16/2024	1	615,000	100		4,244					(4,244)				644		0001
Purchased Call/S&P 500 INDEX/SPXA05H$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2024	1	514,000	100		4,575					(4,575)				829		0001
Purchased Call/S&P 500 INDEX/SPXG00I$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	10/31/2023	10/31/2024	1	299,000	100		2,332		4,246		4,246	1,914				1,367		0001
Purchased Call/S&P 500 INDEX/SPXF00R$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	06/16/2023	06/18/2024	1	380,000	100		3,496					(3,496)				1,297		0001
Purchased Call/S&P 500 INDEX/SPXG00K$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	11/07/2023	11/07/2024	1	256,000	100		2,330		3,635		3,635	1,305				1,183		0001
Purchased Call/S&P 500 INDEX/SPXG00H$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	10/24/2023	10/24/2024	1	260,000	100		2,288		4,150		4,150	1,862				1,175		0001
Purchased Call/S&P 500 INDEX/SPXG00I$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	10/27/2023	10/25/2024	1	360,000	100		2,484		4,421		4,421	1,937				1,629		0001
Purchased Call/S&P 500 INDEX/SPXG00H$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	10/23/2023	10/23/2024	1	429,000	100		2,789		5,016		5,016	2,228				1,935		0001
Purchased Call/S&P 500 INDEX/SPX150Y$Y	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/31/2023	01/31/2024	1	514,000	100		4,420					(4,420)				749		0001
Purchased Call/S&P 500 INDEX/SPXG00I$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	10/27/2023	10/28/2024	1	548,000	100		4,165		7,467		7,467	3,302				2,492		0001
Purchased Call/S&P 500 INDEX/SPXG00P$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	11/30/2023	11/29/2024	1	469,000	100		5,112		5,729		5,729	617				2,243		0001
Purchased Call/S&P 500 INDEX/SPXA05I$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/16/2023	02/16/2024	1	441,000	100		3,925					(3,925)				791		0001
Purchased Call/S&P 500 INDEX/SPXG002$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	08/16/2023	08/16/2024	1	388,000	100		3,104		3,236		3,236	132				1,537		0001
Purchased Call/S&P 500 INDEX/SPXF00Y$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	07/31/2023	07/31/2024	1	425,000	100		3,698		209		209	(3,489)				1,623		0001
Purchased Call/S&P 500 INDEX/SPX150Y$1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/18/2023	01/18/2024	1	538,000	100		4,465					(4,465)				597		0001
Purchased Call/S&P 500 INDEX/SPXG003$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	08/25/2023	08/27/2024	1	352,000	100		2,851		126		126	(2,725)				1,427		0001
Purchased Call/S&P 500 INDEX/SPXG006$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	09/08/2023	09/09/2024	1	337,000	100		2,831		1,085		1,085	(1,746)				1,403		0001
Purchased Call/S&P 500 INDEX/SPXG008$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	09/15/2023	09/13/2024	1	626,000	100		5,509		2,071		2,071	(3,438)				2,626		0001
Purchased Call/S&P 500 INDEX/SPXF005$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	02/02/2023	02/02/2024	1	447,000	100		3,308					(3,308)				672		0001

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Purchased Call/S&P 500 INDEX/SPXG00S$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	12/14/2023	12/13/2024	1	363,000	100		3,775		4,255		4,255	480				1,772		0001
Purchased Call/S&P 500 INDEX/SPXG00Q$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	12/01/2023	12/03/2024	1	388,000	100		3,298		3,884		3,884	586				1,867		0001
Purchased Call/S&P 500 INDEX/SPXG00V$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	12/28/2023	12/27/2024	1	416,000	100		4,618		3,564		3,564	(1,053)				2,071		0001
Purchased Call/S&P 500 INDEX/SPXG00R$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	12/08/2023	12/06/2024	1	340,000	100		3,128		3,745		3,745	617				1,643		0001
Purchased Call/S&P 500 INDEX/SPXG009$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	09/20/2023	09/20/2024	1	400,000	100		3,240		299		299	(2,941)				1,701		0001
Purchased Call/S&P 500 INDEX/SPXG00C$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	09/29/2023	10/01/2024	1	253,000	100		2,151		2,187		2,187	36				1,098		0001
Purchased Call/S&P 500 INDEX/SPXF00A$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	03/06/2023	03/01/2024	1	294,000	100		2,940					(2,940)				601		0001
Purchased Call/S&P 500 INDEX/SPXG00A$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	09/22/2023	09/20/2024	1	491,000	100		3,584		1,617		1,617	(1,967)				2,088		0001
Purchased Call/S&P 500 INDEX/SPXF001$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	01/04/2023	01/04/2024	1	297,000	100		2,079					(2,079)				155		0001
Purchased Call/S&P 500 INDEX/SPXF001$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	01/05/2023	01/05/2024	1	379,000	100		2,653					(2,653)				222		0001
Purchased Call/S&P 500 INDEX/SPXB054$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/13/2023	09/13/2024	1	483,000	100		4,782		1,342		1,342	(3,440)				2,026		0001
Purchased Call/S&P 500 INDEX/SPXG00E$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	10/06/2023	10/07/2024	1	320,000	100		2,528		5,733		5,733	3,205				1,404		0001
Purchased Call/S&P 500 INDEX/SPXG00D$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	10/03/2023	10/03/2024	1	223,000	100		1,717		4,018		4,018	2,301				971		0001
Purchased Call/S&P 500 INDEX/SPXJ13G$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	1	640,000	100		5,440		257		257	(5,183)				2,611		0001
Purchased Call/S&P 500 INDEX/SPXG00E$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	10/11/2023	10/11/2024	1	333,000	100		2,831		5,809		5,809	2,978				1,471		0001
Purchased Call/S&P 500 INDEX/SPXF005$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	02/01/2023	02/01/2024	1	318,000	100		2,830					(2,830)				471		0001
Purchased Call/S&P 500 INDEX/SPXF008$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	02/22/2023	02/22/2024	1	359,000	100		2,764					(2,764)				684		0001
Purchased Call/S&P 500 INDEX/SPXG00E$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	10/10/2023	10/10/2024	1	308,000	100		2,341		4,914		4,914	2,573				1,358		0001
Purchased Call/S&P 500 INDEX/SPXG00F$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	10/12/2023	10/11/2024	1	230,000	100		1,817		3,598		3,598	1,781				1,016		0001
Purchased Call/S&P 500 INDEX/SPXG00F$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	10/13/2023	10/11/2024	1	310,000	100		2,697		5,010		5,010	2,313				1,370		0001
Purchased Call/S&P 500 INDEX/SPXF00G$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	04/13/2023	04/12/2024	1	418,000	100		3,344		700		700	(2,644)				1,110		0001
Purchased Call/S&P 500 INDEX/SPXI13Y$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/27/2023	06/27/2024	1	271,000	100		2,846					(2,846)				949		0001
Purchased Call/S&P 500 INDEX/SPXG00F$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	10/13/2023	10/15/2024	1	303,000	100		2,394		4,315		4,315	1,921				1,348		0001
Purchased Call/S&P 500 INDEX/SPXG00G$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	10/17/2023	10/17/2024	1	434,000	100		4,166		7,488		7,488	3,322				1,938		0001
Purchased Call/S&P 500 INDEX/SPXG00I$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	10/27/2023	10/29/2024	1	269,000	100		2,044		3,822		3,822	1,777				1,225		0001
Purchased Call/S&P 500 INDEX/SPXF00A$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	03/09/2023	03/07/2024	1	345,000	100		2,657		4,484		4,484	1,827				739		0001
Purchased Call/S&P 500 INDEX/SPXF00O$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	06/06/2023	06/06/2024	1	393,000	100		4,127		2,378		2,378	(1,749)				1,293		0001
Purchased Call/S&P 500 INDEX/SPXF00N$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	06/02/2023	05/31/2024	1	487,000	100		4,870		1,221		1,221	(3,649)				1,571		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXF00N$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	05/31/2023	05/31/2024	1	659,000	100		7,183					(7,183)				2,126		0001
Purchased Call/S&P 500 INDEX/SPXF00H$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2023	04/29/2024	1	360,000	100		2,880					(2,880)				1,032		0001
Purchased Call/S&P 500 INDEX/SPXK130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/24/2023	11/25/2024	1	360,000	100		4,248		2,847		2,847	(1,401)				1,712		0001
Purchased Call/S&P 500 INDEX/SPXK132$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/06/2023	12/06/2024	1	339,000	100		3,221		1,950		1,950	(1,271)				1,638		0001
Purchased Call/S&P 500 INDEX/SPXF00C$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2023	03/21/2024	1	311,000	100		2,457					(2,457)				733		0001
Purchased Call/S&P 500 INDEX/SPXF00R$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2023	06/17/2024	1	594,000	100		5,881		1,066		1,066	(4,814)				2,021		0001
Purchased Call/S&P 500 INDEX/SPXK138$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/26/2023	12/26/2024	1	1,003,000	100		11,033		4,980		4,980	(6,053)				4,987		0001
Purchased Call/S&P 500 INDEX/SPXG00M$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2023	11/15/2024	1	424,000	100		3,901		5,233		5,233	1,332				1,985		0001
Purchased Call/S&P 500 INDEX/SPXK137$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/22/2023	12/20/2024	1	591,000	100		5,674		2,671		2,671	(3,002)				2,914		0001
Purchased Call/S&P 500 INDEX/SPXF00F$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2023	04/08/2024	1	463,000	100		3,936		5,282		5,282	1,347				1,206		0001
Purchased Call/S&P 500 INDEX/SPXF00S$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2023	06/21/2024	1	372,000	100		3,646					(3,646)				1,281		0001
Purchased Call/S&P 500 INDEX/SPXK13A$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/29/2023	12/31/2024	1	361,000	100		3,899		2,113		2,113	(1,786)				1,807		0001
Purchased Call/S&P 500 INDEX/SPXF00J$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2023	05/03/2024	1	416,000	100		3,203		1,164		1,164	(2,039)				1,212		0001
Purchased Call/S&P 500 INDEX/SPXJ13Z$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/21/2023	11/21/2024	1	260,000	100		2,678		1,604		1,604	(1,074)				1,229		0001
Purchased Call/S&P 500 INDEX/SPXF00I$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/04/2023	05/03/2024	1	631,000	100		5,111		2,226		2,226	(2,885)				1,839		0001
Purchased Call/S&P 500 INDEX/SPXG00R$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/07/2023	12/06/2024	1	378,000	100		3,478		4,201		4,201	723				1,827		0001
Purchased Call/S&P 500 INDEX/SPXG00R$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/09/2024	1	538,000	100		5,918		7,146		7,146	1,228				2,611		0001
Purchased Call/S&P 500 INDEX/SPXG003$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/24/2023	08/23/2024	1	436,000	100		3,575		973		973	(2,602)				1,753		0001
Purchased Call/S&P 500 INDEX/SPX2502$5	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/14/2023	03/12/2024	1	426,000	100		3,067		8,051		8,051	4,983				946		0001
Purchased Call/S&P 500 INDEX/SPXF009$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2023	03/04/2024	1	345,000	100		2,415		2,204		2,204	(211)				722		0001
Purchased Call/S&P 500 INDEX/SPX2502$R	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/30/2023	03/28/2024	1	433,000	100		3,291					(3,291)				1,063		0001
Purchased Call/S&P 500 INDEX/SPX2502$T	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/31/2023	04/01/2024	1	514,000	100		3,906					(3,906)				1,290		0001
Purchased Call/S&P 500 INDEX/SPX2505$H	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	05/19/2023	05/20/2024	1	473,000	100		4,541					(4,541)				1,470		0001
Purchased Call/S&P 500 INDEX/SPX2506$B	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	06/09/2023	06/11/2024	1	476,000	100		4,522		5,718		5,718	1,196				1,590		0001
Purchased Call/S&P 500 INDEX/SPXF00Z$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2023	08/02/2024	1	331,000	100		2,780		139		139	(2,641)				1,270		0001
Purchased Call/S&P 500 INDEX/SPXJ13Z$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	1	437,000	100		4,283		2,627		2,627	(1,656)				2,068		0001
Purchased Call/S&P 500 INDEX/SPXF008$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2023	02/23/2024	1	339,000	100		2,780					(2,780)				652		0001
Purchased Call/S&P 500 INDEX/SPXF00N$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2023	06/04/2024	1	369,000	100		3,026		309		309	(2,717)				1,206		0001
Purchased Call/S&P 500 INDEX/SPXG003$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2023	08/23/2024	1	414,000	100		3,395		104		104	(3,291)				1,664		0001

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Purchased Call/S&P 500 INDEX/SPXF00T$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/03/2023	07/03/2024	1	436,000	100		3,924		234		234	(3,690)				1,552		0001
Purchased Call/S&P 500 INDEX/SPXK137$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/22/2023	12/23/2024	1	425,000	100		4,463		2,230		2,230	(2,232)				2,105		0001
Purchased Call/S&P 500 INDEX/SPXF00U$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/13/2023	07/12/2024	1	403,000	100		3,869		473		473	(3,396)				1,469		0001
Purchased Call/S&P 500 INDEX/SPXF00V$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/15/2024	1	295,000	100		2,773		365		365	(2,408)				1,084		0001
Purchased Call/S&P 500 INDEX/SPX2505$7	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	05/12/2023	05/10/2024	1	410,000	100		3,198		3,478		3,478	280				1,228		0001
Purchased Call/S&P 500 INDEX/SPX2506$9	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	06/09/2023	06/07/2024	1	370,000	100		3,515		2,420		2,420	(1,095)				1,221		0001
Purchased Call/S&P 500 INDEX/SPX2507$A	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	08/03/2023	08/02/2024	1	518,000	100		4,299		284		284	(4,015)				1,988		0001
Purchased Call/S&P 500 INDEX/SPX2502$L	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/24/2023	03/25/2024	1	429,000	100		2,703					(2,703)				1,035		0001
Purchased Call/S&P 500 INDEX/SPX2504$9	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/25/2023	04/25/2024	1	416,000	100		2,870					(2,870)				1,173		0001
Purchased Call/S&P 500 INDEX/SPX2505$S	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	05/26/2023	05/29/2024	1	292,000	100		2,511					(2,511)				936		0001
Purchased Call/S&P 500 INDEX/SPX2506$A	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	06/09/2023	06/10/2024	1	328,000	100		3,411		3,931		3,931	520				1,093		0001
Purchased Call/S&P 500 INDEX/SPX2506$I	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	06/21/2023	06/21/2024	1	560,000	100		5,320					(5,320)				1,928		0001
Purchased Call/S&P 500 INDEX/SPXF00F$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2023	04/11/2024	1	497,000	100		3,628		10,330		10,330	6,702				1,314		0001
Purchased Call/S&P 500 INDEX/SPX2504$N	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	05/03/2023	05/03/2024	1	558,000	100		4,185		290		290	(3,895)				1,626		0001
Purchased Call/S&P 500 INDEX/SPX2505$N	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	05/25/2023	05/24/2024	1	517,000	100		5,325					(5,325)				1,629		0001
Purchased Call/S&P 500 INDEX/SPX2506$V	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/11/2023	07/11/2024	1	327,000	100		3,662		3,889		3,889	226				1,189		0001
Purchased Call/S&P 500 INDEX/SPXF00W$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2023	07/22/2024	1	567,000	100		5,387		84		84	(5,302)				2,119		0001
Purchased Call/S&P 500 INDEX/SPXG006$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/10/2024	1	353,000	100		2,965		1,951		1,951	(1,014)				1,472		0001
Purchased Call/S&P 500 INDEX/SPXG000$N	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	08/09/2023	08/09/2024	1	387,000	100		3,638		1,280		1,280	(2,358)				1,509		0001
Purchased Call/S&P 500 INDEX/SPXG001$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2023	08/13/2024	1	447,000	100		3,710		1,091		1,091	(2,620)				1,759		0001
Purchased Call/S&P 500 INDEX/SPXF00T$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/06/2023	07/05/2024	1	490,000	100		4,704		1,507		1,507	(3,197)				1,754		0001
Purchased Call/S&P 500 INDEX/SPXF00U$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2023	07/09/2024	1	439,000	100		3,688		1,461		1,461	(2,227)				1,588		0001
Purchased Call/S&P 500 INDEX/SPXF00W$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2023	07/19/2024	1	542,000	100		5,149		75		75	(5,074)				2,011		0001
Purchased Call/S&P 500 INDEX/SPX2507$C	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	08/04/2023	08/06/2024	1	366,000	100		3,440		886		886	(2,554)				1,418		0001
Purchased Call/S&P 500 INDEX/SPXG002$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2023	08/19/2024	1	487,000	100		3,263		557		557	(2,706)				1,941		0001
Purchased Call/S&P 500 INDEX/SPXG002$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/17/2023	08/16/2024	1	711,000	100		5,048		4,846		4,846	(202)				2,816		0001
Purchased Call/S&P 500 INDEX/SPXG002$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2023	08/16/2024	1	356,000	100		2,670		1,184		1,184	(1,486)				1,410		0001
Purchased Call/S&P 500 INDEX/SPXG007$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2023	09/11/2024	1	409,000	100		3,477		1,505		1,505	(1,971)				1,709		0001
Purchased Call/S&P 500 INDEX/SPXF00N$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/01/2023	05/31/2024	1	452,000	100		4,068					(4,068)				1,458		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXG00C$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2023	09/30/2024	1	282,000	100		2,397		986		986	(1,411)				1,222		0001
Purchased Call/S&P 500 INDEX/SPXF00V$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/16/2024	1	372,000	100		3,497		804		804	(2,693)				1,370		0001
Purchased Call/S&P 500 INDEX/SPXF00V$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2023	07/18/2024	1	295,000	100		2,832		53		53	(2,779)				1,092		0001
Purchased Call/S&P 500 INDEX/SPXG00C$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2023	09/27/2024	1	289,000	100		2,457		438		438	(2,019)				1,245		0001
Purchased Call/S&P 500 INDEX/SPXG004$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2023	08/28/2024	1	366,000	100		2,416		245		245	(2,170)				1,487		0001
Purchased Call/S&P 500 INDEX/SPXG008$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/17/2024	1	513,000	100		4,001		2,589		2,589	(1,412)				2,169		0001
Purchased Call/S&P 500 INDEX/SPXG009$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2023	09/18/2024	1	397,000	100		3,454		672		672	(2,782)				1,682		0001
Purchased Call/S&P 500 INDEX/SPXG00G$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	10/18/2024	1	617,000	100		5,183		8,615		8,615	3,432				2,759		0001
Purchased Call/S&P 500 INDEX/SPX2507$G	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/14/2023	08/14/2024	1	407,000	100		3,093		457		457	(2,636)				1,605		0001
Purchased Call/S&P 500 INDEX/SPXG005$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/31/2023	08/30/2024	1	308,000	100		2,402		168		168	(2,235)				1,257		0001
Purchased Call/S&P 500 INDEX/SPXG008$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/16/2024	1	341,000	100		3,001		2,111		2,111	(890)				1,439		0001
Purchased Call/S&P 500 INDEX/SPXF00Z$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2023	08/02/2024	1	406,000	100		3,167		58		58	(3,109)				1,558		0001
Purchased Call/S&P 500 INDEX/SPXG00G$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/22/2024	1	345,000	100		2,450		4,529		4,529	2,080				1,553		0001
Purchased Call/S&P 500 INDEX/SPXG00A$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2023	09/20/2024	1	455,000	100		3,731		1,697		1,697	(2,034)				1,935		0001
Purchased Call/S&P 500 INDEX/SPXG00A$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2023	09/23/2024	1	301,000	100		2,709		1,403		1,403	(1,306)				1,287		0001
Purchased Call/S&P 500 INDEX/SPXG00B$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2023	09/25/2024	1	444,000	100		3,197		505		505	(2,691)				1,906		0001
Purchased Call/S&P 500 INDEX/SPXG00J$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2023	11/01/2024	1	371,000	100		3,339		5,279		5,279	1,940				1,698		0001
Purchased Call/S&P 500 INDEX/SPXG00G$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/18/2024	1	310,000	100		2,232		4,532		4,532	2,300				1,386		0001
Purchased Call/S&P 500 INDEX/SPXG00H$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2023	10/25/2024	1	399,000	100		3,431		6,374		6,374	2,942				1,806		0001
Purchased Call/S&P 500 INDEX/SPXG001$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2023	08/09/2024	1	331,000	100		2,780		2,047		2,047	(734)				1,291		0001
Purchased Call/S&P 500 INDEX/SPXG00G$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2023	10/18/2024	1	500,000	100		3,900		6,753		6,753	2,853				2,236		0001
Purchased Call/S&P 500 INDEX/SPXG00K$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2023	11/08/2024	1	353,000	100		3,424		5,442		5,442	2,018				1,634		0001
Purchased Call/S&P 500 INDEX/SPXG00J$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2023	11/04/2024	1	405,000	100		3,605		5,762		5,762	2,158				1,863		0001
Purchased Call/S&P 500 INDEX/SPXG00L$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/08/2024	1	321,000	100		2,600		4,052		4,052	1,452				1,486		0001
Purchased Call/S&P 500 INDEX/SPXG003$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2023	08/26/2024	1	365,000	100		2,957		128		128	(2,829)				1,477		0001
Purchased Call/S&P 500 INDEX/SPXG00N$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/19/2024	1	532,000	100		5,001		5,770		5,770	769				2,506		0001
Purchased Call/S&P 500 INDEX/SPXJ13G$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/01/2023	09/03/2024	1	459,000	100		3,902		285		285	(3,617)				1,888		0001
Purchased Call/S&P 500 INDEX/SPXK130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/24/2023	11/22/2024	1	625,000	100		5,563		3,193		3,193	(2,369)				2,958		0001
Purchased Call/S&P 500 INDEX/SPXK135$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/15/2023	12/13/2024	1	465,000	100		4,232		2,007		2,007	(2,224)				2,270		0001

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Purchased Call/S&P 500 INDEX/SPXK136$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2023	12/20/2024	1	395,000	100		4,108		2,122		2,122	(1,986)				1,948		0001
Purchased Call/S&P 500 INDEX/SPXK13A$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2023	12/27/2024	1	415,000	100		4,856		2,767		2,767	(2,089)				2,066		0001
Purchased Call/S&P 500 INDEX/SPXG005$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2023	08/30/2024	1	390,000	100		2,925		243		243	(2,682)				1,591		0001
Purchased Call/S&P 500 INDEX/SPXG004$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2023	08/29/2024	1	284,000	100		2,442		141		141	(2,301)				1,156		0001
Purchased Call/S&P 500 INDEX/SPXG009$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2023	09/19/2024	1	487,000	100		4,334		608		608	(3,726)				2,067		0001
Purchased Call/S&P 500 INDEX/SPXG006$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/07/2023	09/06/2024	1	457,000	100		4,342		1,771		1,771	(2,571)				1,891		0001
Purchased Call/S&P 500 INDEX/SPX150Y$I	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/25/2023	01/25/2024	1	322,000	100		2,351					(2,351)				421		0001
Purchased Call/S&P 500 INDEX/SPX150X$J	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/09/2023	01/09/2024	1	536,000	100		3,859					(3,859)				421		0001
Purchased Call/S&P 500 INDEX/SPXB05E$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/20/2023	12/20/2024	1	558,000	100		6,305		4,442		4,442	(1,864)				2,752		0001
Purchased Call/S&P 500 INDEX/SPX150X$K	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/10/2023	01/10/2024	1	738,000	100		4,945					(4,945)				611		0001
Purchased Call/S&P 500 INDEX/SPX150Y$C	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/20/2023	01/22/2024	1	890,000	100		5,607					(5,607)				1,092		0001
Purchased Call/S&P 500 INDEX/SPXG00D$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/05/2023	10/04/2024	1	519,000	100		3,685		8,426		8,426	4,741				2,265		0001
Purchased Call/S&P 500 INDEX/SPXG00E$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/08/2024	1	314,000	100		2,261		5,036		5,036	2,775				1,380		0001
Purchased Call/S&P 500 INDEX/SPXG00I$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/30/2024	1	565,000	100		3,560		6,420		6,420	2,861				2,578		0001
Purchased Call/S&P 500 INDEX/SPXG00Q$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	11/29/2024	1	424,000	100		3,986		4,717		4,717	732				2,028		0001
Purchased Call/S&P 500 INDEX/SPXB05F$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/29/2023	12/30/2024	1	534,000	100		6,515		3,993		3,993	(2,522)				2,670		0001
Purchased Call/S&P 500 INDEX/SPXG00Q$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2023	12/05/2024	1	520,000	100		5,720		6,983		6,983	1,263				2,509		0001
Purchased Call/S&P 500 INDEX/SPXG00I$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2023	11/01/2024	1	274,000	100		2,411		4,285		4,285	1,874				1,254		0001
Purchased Call/S&P 500 INDEX/SPXG00T$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2023	12/17/2024	1	324,000	100		3,208		3,099		3,099	(109)				1,591		0001
Purchased Call/S&P 500 INDEX/SPXG00T$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2023	12/18/2024	1	432,000	100		4,104		3,538		3,538	(566)				2,124		0001
Purchased Call/S&P 500 INDEX/SPX150Z$F	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/06/2023	02/06/2024	1	376,000	100		2,970		2,259		2,259	(711)				599		0001
Purchased Call/S&P 500 INDEX/SPX2502$4	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/14/2023	03/11/2024	1	379,000	100		2,729		10,788		10,788	8,059				836		0001
Purchased Call/S&P 500 INDEX/SPX150Z$Y	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/10/2023	02/09/2024	1	390,000	100		3,003					(3,003)				646		0001
Purchased Call/S&P 500 INDEX/SPX2500$I	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/17/2023	02/16/2024	1	226,000	100		1,672					(1,672)				405		0001
Purchased Call/S&P 500 INDEX/SPX2500$J	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/17/2023	02/20/2024	1	480,000	100		3,552					(3,552)				897		0001
Purchased Call/S&P 500 INDEX/SPX2503$Z	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/21/2023	04/22/2024	1	409,000	100		3,354					(3,354)				1,138		0001
Purchased Call/S&P 500 INDEX/SPX2500$H	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/17/2023	02/16/2024	1	445,000	100		3,293					(3,293)				798		0001
Purchased Call/S&P 500 INDEX/SPX2505$D	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/18/2023	05/17/2024	1	675,000	100		6,413		2,503		2,503	(3,909)				2,075		0001

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Purchased Call/S&P 500 INDEX/SPX150X$F	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/06/2023	01/08/2024	1	666,000	100		4,329					(4,329)				493		0001
Purchased Call/S&P 500 INDEX/SPX150X$Y	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/17/2023	01/17/2024	1	409,000	100		3,436					(3,436)				441		0001
Purchased Call/S&P 500 INDEX/SPX150Y$A	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/20/2023	01/19/2024	1	228,000	100		1,596					(1,596)				260		0001
Purchased Call/S&P 500 INDEX/SPX2506$H	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/20/2023	06/20/2024	1	455,000	100		4,960					(4,960)				1,562		0001
Purchased Call/S&P 500 INDEX/SPX2506$Y	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/17/2023	07/17/2024	1	535,000	100		4,173		60		60	(4,113)				1,975		0001
Purchased Call/S&P 500 INDEX/SPX2507$9	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/28/2023	07/26/2024	1	538,000	100		5,326		205		205	(5,121)				2,031		0001
Purchased Call/S&P 500 INDEX/SPX150Z$Z	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/10/2023	02/09/2024	1	357,000	100		2,749					(2,749)				591		0001
Purchased Call/S&P 500 INDEX/SPX150Z$R	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/09/2023	02/09/2024	1	429,000	100		3,046					(3,046)				710		0001
Purchased Call/S&P 500 INDEX/SPX150Y$E	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/24/2023	01/24/2024	1	461,000	100		4,610					(4,610)				591		0001
Purchased Call/S&P 500 INDEX/SPX150Z$K	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/08/2023	02/08/2024	1	288,000	100		2,506					(2,506)				471		0001
Purchased Call/S&P 500 INDEX/SPX2501$Z	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/13/2023	03/08/2024	1	672,000	100		4,301		11,583		11,583	7,282				1,450		0001
Purchased Call/S&P 500 INDEX/SPX150X$E	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/06/2023	01/05/2024	1	372,000	100		2,418					(2,418)				218		0001
Purchased Call/S&P 500 INDEX/SPX2502$0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/13/2023	03/08/2024	1	766,000	100		5,362		20,580		20,580	15,218				1,653		0001
Purchased Call/S&P 500 INDEX/SPX150Y$D	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/23/2023	01/23/2024	1	475,000	100		4,180					(4,180)				596		0001
Purchased Call/S&P 500 INDEX/SPX150Y$U	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/30/2023	01/30/2024	1	559,000	100		5,199					(5,199)				801		0001
Purchased Call/S&P 500 INDEX/SPX150Y$M	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/26/2023	01/26/2024	1	384,000	100		2,918					(2,918)				512		0001
Purchased Call/S&P 500 INDEX/SPX2501$1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/27/2023	02/27/2024	1	417,000	100		3,253					(3,253)				831		0001
Purchased Call/S&P 500 INDEX/SPX2502$0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/27/2023	03/27/2024	1	351,000	100		2,141					(2,141)				857		0001
Purchased Call/S&P 500 INDEX/SPX150Y$B	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/20/2023	01/19/2024	1	521,000	100		4,012					(4,012)				594		0001
Purchased Call/S&P 500 INDEX/SPX2507$I	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/21/2023	08/21/2024	1	486,000	100		3,402		284		284	(3,118)				1,946		0001
Purchased Call/S&P 500 INDEX/SPX2502$A	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/22/2023	03/22/2024	1	542,000	100		4,336					(4,336)				1,284		0001
Purchased Call/S&P 500 INDEX/SPX2505$Y	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/30/2023	05/30/2024	1	507,000	100		4,462					(4,462)				1,630		0001
Purchased Call/S&P 500 INDEX/SPX2502$C	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/23/2023	03/22/2024	1	439,000	100		2,985					(2,985)				1,040		0001
Purchased Call/S&P 500 INDEX/SPX2500$V	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/23/2023	02/23/2024	1	424,000	100		3,265					(3,265)				815		0001
Purchased Call/S&P 500 INDEX/SPX2505$A	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/15/2023	05/15/2024	1	494,000	100		4,150		1,536		1,536	(2,614)				1,508		0001
Purchased Call/S&P 500 INDEX/SPX2502$K	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/24/2023	03/22/2024	1	620,000	100		4,712					(4,712)				1,469		0001
Purchased Call/S&P 500 INDEX/SPX2503$4	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/05/2023	04/05/2024	1	306,000	100		2,142		1,429		1,429	(713)				785		0001
Purchased Call/S&P 500 INDEX/SPX2506$L	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/23/2023	06/24/2024	1	362,000	100		4,054					(4,054)				1,257		0001
Purchased Call/S&P 500 INDEX/SPX2507$7	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/27/2023	07/26/2024	1	508,000	100		4,978		115		115	(4,863)				1,917		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX2506$7	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/05/2023	06/05/2024	1	509,000	100		4,174		586		586	(3,588)				1,669		0001
Purchased Call/S&P 500 INDEX/SPX2507$0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/20/2023	07/19/2024	1	432,000	100		4,406		61		61	(4,345)				1,603		0001
Purchased Call/S&P 500 INDEX/SPX2505$L	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/22/2023	05/22/2024	1	330,000	100		2,739					(2,739)				1,033		0001
Purchased Call/S&P 500 INDEX/SPX2505$0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/10/2023	05/10/2024	1	260,000	100		1,950		3,504		3,504	1,554				779		0001
Purchased Call/S&P 500 INDEX/SPX2507$6	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/26/2023	07/26/2024	1	426,000	100		4,132		97		97	(4,035)				1,608		0001
Purchased Call/S&P 500 INDEX/SPX2503$S	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/20/2023	04/19/2024	1	376,000	100		3,384					(3,384)				1,032		0001
Purchased Call/S&P 500 INDEX/SPX2504$5	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/24/2023	04/24/2024	1	448,000	100		3,226					(3,226)				1,257		0001
Purchased Call/S&P 500 INDEX/SPX2505$I	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/19/2023	05/21/2024	1	660,000	100		5,676					(5,676)				2,058		0001
Purchased Call/S&P 500 INDEX/SPX2505$G	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/19/2023	05/17/2024	1	534,000	100		4,592					(4,592)				1,642		0001
Purchased Call/S&P 500 INDEX/SPX2506$S	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/29/2023	06/28/2024	1	470,000	100		4,559					(4,559)				1,650		0001
Purchased Call/S&P 500 INDEX/SPX2505$3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/11/2023	05/10/2024	1	483,000	100		4,057		8,746		8,746	4,689				1,447		0001
Purchased Call/S&P 500 INDEX/SPX2505$8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/12/2023	05/13/2024	1	389,000	100		3,579		2,127		2,127	(1,452)				1,178		0001
Purchased Call/S&P 500 INDEX/SPX2505$R	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/26/2023	05/28/2024	1	487,000	100		5,260					(5,260)				1,556		0001
Purchased Call/S&P 500 INDEX/SPX2506$8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/08/2023	06/07/2024	1	470,000	100		4,794		2,247		2,247	(2,547)				1,551		0001
Purchased Call/S&P 500 INDEX/SPX2506$T	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/30/2023	06/28/2024	1	557,000	100		5,904					(5,904)				1,956		0001
Purchased Call/S&P 500 INDEX/SPX2500$G	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/17/2023	02/16/2024	1	341,000	100		2,523					(2,523)				612		0001
Purchased Call/S&P 500 INDEX/SPX2502$3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/14/2023	03/14/2024	1	356,000	100		2,528		1,468		1,468	(1,060)				801		0001
Purchased Call/S&P 500 INDEX/SPX2502$M	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/24/2023	03/26/2024	1	266,000	100		1,516					(1,516)				646		0001
Purchased Call/S&P 500 INDEX/SPX2501$S	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/10/2023	03/08/2024	1	384,000	100		2,035		5,214		5,214	3,179				829		0001
Purchased Call/S&P 500 INDEX/SPX150X$0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/13/2023	01/12/2024	1	614,000	100		4,666					(4,666)				557		0001
Purchased Call/S&P 500 INDEX/SPX150X$7	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/30/2022	01/02/2024	1	484,000	100	3,775						(3,196)				179		0001
Purchased Call/S&P 500 INDEX/SPX150Y$6	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/19/2023	01/19/2024	1	462,000	100		3,881					(3,881)				527		0001
Purchased Call/S&P 500 INDEX/SPX2503$8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/06/2023	04/05/2024	1	438,000	100		3,110		4,402		4,402	1,293				1,123		0001
Purchased Call/S&P 500 INDEX/SPX2503$D	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/12/2023	04/12/2024	1	566,000	100		4,415		7,959		7,959	3,544				1,503		0001
Purchased Call/S&P 500 INDEX/SPX2503$J	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/14/2023	04/16/2024	1	561,000	100		4,488		2,061		2,061	(2,427)				1,519		0001
Purchased Call/S&P 500 INDEX/SPX2500$N	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/21/2023	02/21/2024	1	410,000	100		3,690					(3,690)				774		0001
Purchased Call/S&P 500 INDEX/SPX2503$0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/18/2023	04/18/2024	1	498,000	100		4,084					(4,084)				1,361		0001
Purchased Call/S&P 500 INDEX/SPX2501$H	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/06/2023	03/05/2024	1	346,000	100		2,699		5,919		5,919	3,220				730		0001
Purchased Call/S&P 500 INDEX/SPX2506$J	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/22/2023	06/21/2024	1	386,000	100		3,744					(3,744)				1,329		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX2504$E	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/26/2023	04/26/2024	1	372,000	100		2,790					(2,790)				1,053		0001
Purchased Call/S&P 500 INDEX/SPX2505$C	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/18/2023	05/17/2024	1	495,000	100		4,158					(4,158)				1,522		0001
Purchased Call/S&P 500 INDEX/SPX2502$P	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/28/2023	03/28/2024	1	249,000	100		1,843					(1,843)				611		0001
Purchased Call/S&P 500 INDEX/SPX2507$4	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/24/2023	07/24/2024	1	372,000	100		2,939		88		88	(2,851)				1,397		0001
Purchased Call/S&P 500 INDEX/SPX2501$Y	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/13/2023	03/13/2024	1	475,000	100		3,183		1,380		1,380	(1,803)				1,062		0001
Purchased Call/S&P 500 INDEX/SPX2505$M	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/23/2023	05/23/2024	1	450,000	100		4,410					(4,410)				1,413		0001
Purchased Call/S&P 500 INDEX/SPX2507$B	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/04/2023	08/05/2024	1	217,000	100		2,213		287		287	(1,927)				839		0001
Purchased Call/S&P 500 INDEX/SPXJ13G$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	1	434,000	100		4,080		997		997	(3,082)				1,771		0001
Purchased Call/S&P 500 INDEX/SPX2502$Y	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/03/2023	04/03/2024	1	550,000	100		3,520					(3,520)				1,396		0001
Purchased Call/S&P 500 INDEX/SPX2506$Z	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/19/2023	07/19/2024	1	354,000	100		3,292		60		60	(3,232)				1,313		0001
Purchased Call/S&P 500 INDEX/SPX2504$0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/21/2023	04/23/2024	1	489,000	100		4,010					(4,010)				1,366		0001
Purchased Call/S&P 500 INDEX/SPX2505$9	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/12/2023	05/14/2024	1	492,000	100		4,133		2,168		2,168	(1,965)				1,496		0001
Purchased Call/S&P 500 INDEX/SPX2507$5	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/25/2023	07/25/2024	1	370,000	100		4,181		59		59	(4,122)				1,393		0001
Purchased Call/S&P 500 INDEX/SPX2506$M	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/23/2023	06/25/2024	1	355,000	100		3,657					(3,657)				1,236		0001
Purchased Call/S&P 500 INDEX/SPX2506$U	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/30/2023	07/01/2024	1	364,000	100		3,858					(3,858)				1,289		0001
Purchased Call/S&P 500 INDEX/SPX2506$R	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/28/2023	06/28/2024	1	303,000	100		3,515					(3,515)				1,064		0001
Purchased Call/S&P 500 INDEX/SPXA05$SQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2024	1	575,000	100		3,968		1,769		1,769	(2,198)				1,709		0001
Purchased Call/S&P 500 INDEX/SPX2507$D	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/07/2023	08/07/2024	1	537,000	100		4,135		153		153	(3,982)				2,085		0001
Purchased Call/S&P 500 INDEX/SPXA05X$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/15/2023	06/14/2024	1	621,000	100		6,769		1,969		1,969	(4,800)				2,094		0001
Purchased Call/S&P 500 INDEX/SPXK130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/24/2023	11/26/2024	1	339,000	100		3,356		1,919		1,919	(1,437)				1,614		0001
Purchased Call/S&P 500 INDEX/SPXF004$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2023	01/26/2024	1	295,000	100		2,655					(2,655)				394		0001
Purchased Call/S&P 500 INDEX/SPXF008$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2023	02/28/2024	1	516,000	100		4,283					(4,283)				1,037		0001
Purchased Call/S&P 500 INDEX/SPXK131$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/28/2023	11/27/2024	1	399,000	100		4,868		2,935		2,935	(1,933)				1,903		0001
Purchased Call/S&P 500 INDEX/SPXA05W$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/07/2023	06/07/2024	1	337,000	100		4,381		2,214		2,214	(2,167)				1,112		0001
Purchased Call/S&P 500 INDEX/SPXB05A$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/15/2023	11/15/2024	1	412,000	100		3,667		3,116		3,116	(551)				1,929		0001
Purchased Call/S&P 500 INDEX/SPX9217$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/13/2023	09/12/2024	1	1,042,000	100		16,255		16,074		16,074	(181)				4,363		0001
Purchased Call/S&P 500 INDEX/SPX9216$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/11/2023	09/10/2024	1	1,655,000	100		17,874		16,171		16,171	(1,703)				6,903		0001
Purchased Call/S&P 500 INDEX/SPXF00S$J	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/26/2023	06/21/2024	1	1,330,000	100		20,216		3,920		3,920	(16,296)				4,578		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXF007$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/21/2023	02/16/2024	1	2,625,000	100		35,438					(35,438)				4,710		0001
Purchased Call/S&P 500 INDEX/SPX1409$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/23/2023	10/18/2024	1	1,575,000	100		23,625		51,508		51,508	27,883				7,044		0001
Purchased Call/S&P 500 INDEX/SPXA05N$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/27/2023	03/25/2024	1	4,019,000	100		65,108		27,115		27,115	(37,993)				9,697		0001
Purchased Call/S&P 500 INDEX/SPXA05W$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/07/2023	06/06/2024	1	3,032,000	100		62,762		92,064		92,064	29,301				9,974		0001
Purchased Call/S&P 500 INDEX/SPX821Y$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/17/2023	07/15/2024	1	1,325,000	100		19,743		8,050		8,050	(11,693)				4,867		0001
Purchased Call/S&P 500 INDEX/SPX921F$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/13/2023	12/12/2024	1	1,196,000	100		11,123		11,153		11,153	30				5,831		0001
Purchased Call/S&P 500 INDEX/SPXG00C$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/02/2023	09/27/2024	1	1,249,000	100		14,738		8,512		8,512	(6,226)				5,381		0001
Purchased Call/S&P 500 INDEX/SPX9210$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/24/2023	07/23/2024	1	1,570,000	100		18,212		100		100	(18,112)				5,883		0001
Purchased Call/S&P 500 INDEX/SPX9217$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/15/2023	09/13/2024	1	1,111,000	100		9,221		3,946		3,946	(5,276)				4,661		0001
Purchased Call/S&P 500 INDEX/SPX9210$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/24/2023	07/19/2024	1	1,242,000	100		24,467		2,608		2,608	(21,859)				4,608		0001
Purchased Call/S&P 500 INDEX/SPXG00R$8	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/07/2023	12/06/2024	1	2,530,000	100		31,119		44,496		44,496	13,377				12,227		0001
Purchased Call/S&P 500 INDEX/SPX9212$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/04/2023	08/02/2024	1	1,310,000	100		21,091		7,774		7,774	(13,317)				5,027		0001
Purchased Call/S&P 500 INDEX/SPX9216$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/11/2023	09/09/2024	1	1,433,000	100		21,782		15,545		15,545	(6,237)				5,965		0001
Purchased Call/S&P 500 INDEX/SPXG00I$F	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/30/2023	10/29/2024	1	1,723,000	100		17,402		31,065		31,065	13,663				7,849		0001
Purchased Call/S&P 500 INDEX/SPXF00F$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/06/2023	04/05/2024	1	3,785,000	100		51,476		110,750		110,750	59,274				9,706		0001
Purchased Call/S&P 500 INDEX/SPXF00F$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/11/2023	04/10/2024	1	2,423,000	100		52,821		150,493		150,493	97,671				6,373		0001
Purchased Call/S&P 500 INDEX/SPXF00L$D	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/22/2023	05/17/2024	1	1,156,000	100		16,762		4,130		4,130	(12,632)				3,554		0001
Purchased Call/S&P 500 INDEX/SPX9218$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/04/2023	01/03/2024	1	2,125,000	3800		17,750		8		8	(17,742)				963		0001
Purchased Call/S&P 500 INDEX/SPXF002$K	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/11/2023	01/09/2024	1	1,854,000	100		35,226		62,585		62,585	27,359				1,456		0001
Purchased Call/S&P 500 INDEX/SPXF009$0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/01/2023	02/27/2024	1	1,185,000	100		18,486		875		875	(17,611)				2,362		0001
Purchased Call/S&P 500 INDEX/SPX921F$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/18/2023	12/13/2024	1	1,080,000	100		12,636		11,350		11,350	(1,286)				5,273		0001
Purchased Call/S&P 500 INDEX/SPX921D$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/04/2023	12/03/2024	1	1,380,000	100		7,590		8,930		8,930	1,340				6,640		0001
Purchased Call/S&P 500 INDEX/SPXF00S$K	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/26/2023	06/25/2024	1	1,966,000	100		22,019					(22,019)				6,845		0001
Purchased Call/S&P 500 INDEX/SPX921G$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/28/2023	12/27/2024	1	1,663,000	100		14,468		16,519		16,519	2,050				8,281		0001
Purchased Call/S&P 500 INDEX/SPXF00S$T	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/29/2023	06/28/2024	1	1,209,000	100		14,871					(14,871)				4,245		0001
Purchased Call/S&P 500 INDEX/SPXF00U$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/10/2023	07/08/2024	1	2,183,000	100		35,365		34,535		34,535	(830)				7,875		0001
Purchased Call/S&P 500 INDEX/SPXF00J$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/08/2023	05/07/2024	1	1,078,000	100		13,367		22,099		22,099	8,732				3,192		0001
Purchased Call/S&P 500 INDEX/SPXF00K$B	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/15/2023	05/10/2024	1	1,216,000	100		17,632		36,413		36,413	18,781				3,642		0001

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Purchased Call/S&P 500 INDEX/SPX921F$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/18/2023	12/17/2024	1	3,154,000	100		30,278		26,543		26,543	(3,735)				15,487		0001
Purchased Call/S&P 500 INDEX/SPXG001$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	08/14/2023	08/12/2024	1	1,846,000	100		25,106		27,332		27,332	2,227				7,247		0001
Purchased Call/S&P 500 INDEX/SPXF00E$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	04/04/2023	04/01/2024	1	1,372,000	100		18,659		10,321		10,321	(8,338)				3,444		0001
Purchased Call/S&P 500 INDEX/SPXG000$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	08/09/2023	08/08/2024	1	1,157,000	100		18,743		16,567		16,567	(2,176)				4,501		0001
Purchased Call/S&P 500 INDEX/SPXF00J$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	05/10/2023	05/08/2024	1	1,072,000	100		16,509		36,704		36,704	20,196				3,186		0001
Purchased Call/S&P 500 INDEX/SPXF00S$O	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/22/2023	06/21/2024	1	1,047,000	100		14,553		2,051		2,051	(12,502)				3,604		0001
Purchased Call/S&P 500 INDEX/SPXF00K$C	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/15/2023	05/14/2024	1	3,046,000	100		32,288		37,144		37,144	4,856				9,262		0001
Purchased Call/S&P 500 INDEX/SPXF00T$N	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/05/2023	07/02/2024	1	1,894,000	100		23,486		12,584		12,584	(10,902)				6,724		0001
Purchased Call/S&P 500 INDEX/SPXF00X$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/26/2023	07/25/2024	1	1,007,000	100		14,098		61		61	(14,037)				3,792		0001
Purchased Call/S&P 500 INDEX/SPXG00E$R	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/09/2023	10/08/2024	1	1,841,000	100		15,096		31,977		31,977	16,881				8,091		0001
Purchased Call/S&P 500 INDEX/SPXG00B$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	09/25/2023	09/23/2024	1	2,619,000	100		39,809		43,083		43,083	3,274				11,200		0001
Purchased Call/S&P 500 INDEX/SPXG00C$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	10/03/2023	10/01/2024	1	1,916,000	100		18,585		30,465		30,465	11,880				8,315		0001
Purchased Call/S&P 500 INDEX/SPXF00Z$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	08/02/2023	07/31/2024	1	1,160,000	100		12,876		18		18	(12,858)				4,431		0001
Purchased Call/S&P 500 INDEX/SPXF001$F	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/04/2023	01/03/2024	1	1,074,000	100		17,291		15,428		15,428	(1,863)				487		0001
Purchased Call/S&P 500 INDEX/SPXF002$G	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/09/2023	01/05/2024	1	2,794,000	100		39,116		38,694		38,694	(422)				1,635		0001
Purchased Call/S&P 500 INDEX/SPXF007$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	02/21/2023	02/16/2024	1	1,418,000	100		21,554					(21,554)				2,544		0001
Purchased Call/S&P 500 INDEX/SPXG00E$Q	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/09/2023	10/07/2024	1	2,391,000	100		39,452		87,045		87,045	47,593				10,490		0001
Purchased Call/S&P 500 INDEX/SPXG004$B	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/28/2023	08/26/2024	1	2,449,000	100		35,511		8,742		8,742	(26,769)				9,909		0001
Purchased Call/S&P 500 INDEX/SPXF00G$X	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/21/2023	04/19/2024	1	1,267,000	100		14,571		3,037		3,037	(11,534)				3,478		0001
Purchased Call/S&P 500 INDEX/SPXG009$S	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/20/2023	09/18/2024	1	1,049,000	100		14,266		13,777		13,777	(489)				4,444		0001
Purchased Call/S&P 500 INDEX/SPXF00E$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	04/04/2023	04/03/2024	1	1,737,000	100		25,013		25,577		25,577	564				4,407		0001
Purchased Call/S&P 500 INDEX/SPXF00L$E	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/22/2023	05/21/2024	1	1,938,000	100		24,225		3,890		3,890	(20,335)				6,044		0001
Purchased Call/S&P 500 INDEX/SPXF00K$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	05/16/2023	05/15/2024	1	1,774,000	100		28,207		41,609		41,609	13,403				5,414		0001
Purchased Call/S&P 500 INDEX/SPXF00F$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	04/12/2023	04/11/2024	1	2,246,000	100		70,075		163,841		163,841	93,766				5,937		0001
Purchased Call/S&P 500 INDEX/SPXF00R$U	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/20/2023	06/18/2024	1	1,661,000	100		19,600		1,834		1,834	(17,766)				5,668		0001
Purchased Call/S&P 500 INDEX/SPXF00H$I	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/24/2023	04/23/2024	1	1,673,000	100		26,099		7,806		7,806	(18,293)				4,675		0001
Purchased Call/S&P 500 INDEX/SPXF00P$X	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/12/2023	06/10/2024	1	1,488,000	100		18,749		33,597		33,597	14,848				4,957		0001
Purchased Call/S&P 500 INDEX/SPXF00T$M	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/05/2023	07/01/2024	1	1,369,000	100		15,607		63		63	(15,544)				4,847		0001
Purchased Call/S&P 500 INDEX/SPXF00A$J	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/06/2023	03/05/2024	1	1,050,000	100		18,585		47,161		47,161	28,576				2,215		0001

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Purchased Call/S&P 500 INDEX/SPXF004$W	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/30/2023	01/26/2024	1	2,204,000	100		49,810					(49,810)				2,941		0001
Purchased Call/S&P 500 INDEX/SPXF00M$Z	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/31/2023	05/30/2024	1	1,071,000	100		21,206		3,898		3,898	(17,308)				3,444		0001
Purchased Call/S&P 500 INDEX/SPXF00R$S	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/20/2023	06/17/2024	1	2,220,000	100		32,412		32,469		32,469	57				7,553		0001
Purchased Call/S&P 500 INDEX/SPXF00B$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	03/16/2023	03/14/2024	1	1,028,000	100		15,317		28,394		28,394	13,077				2,314		0001
Purchased Call/S&P 500 INDEX/SPXG00F$X	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/16/2023	10/15/2024	1	1,870,000	100		16,269		29,009		29,009	12,740				8,320		0001
Purchased Call/S&P 500 INDEX/SPXF00F$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	04/12/2023	04/11/2024	1	2,040,000	100		34,884		90,654		90,654	55,770				5,392		0001
Purchased Call/S&P 500 INDEX/SPXF00J$X	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/11/2023	05/10/2024	1	1,907,000	100		35,089		94,677		94,677	59,588				5,712		0001
Purchased Call/S&P 500 INDEX/SPXF00R$T	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/20/2023	06/18/2024	1	2,622,000	100		25,958		3,221		3,221	(22,737)				8,947		0001
Purchased Call/S&P 500 INDEX/SPXF00P$W	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/12/2023	06/07/2024	1	1,390,000	100		25,298		37,289		37,289	11,991				4,587		0001
Purchased Call/S&P 500 INDEX/SPXF00P$Y	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/12/2023	06/11/2024	1	2,006,000	100		29,689		54,131		54,131	24,442				6,703		0001
Purchased Call/S&P 500 INDEX/SPXF00H$H	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/24/2023	04/19/2024	1	2,870,000	100		44,772		25,441		25,441	(19,331)				7,878		0001
Purchased Call/S&P 500 INDEX/SPXG003$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	08/21/2023	08/19/2024	1	1,822,000	100		28,059		27,648		27,648	(411)				7,263		0001
Purchased Call/S&P 500 INDEX/SPX2503$N	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/17/2023	04/16/2024	1	1,199,000	100		13,549		17,615		17,615	4,066				3,246		0001
Purchased Call/S&P 500 INDEX/SPXG00C$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	10/02/2023	09/30/2024	1	1,219,000	100		20,114		20,161		20,161	47				5,281		0001
Purchased Call/S&P 500 INDEX/SPXG009$5	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/18/2023	09/16/2024	1	1,227,000	100		23,436		32,309		32,309	8,873				5,178		0001
Purchased Call/S&P 500 INDEX/SPXG003$3	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/21/2023	08/20/2024	1	1,340,000	100		14,740		12,328		12,328	(2,412)				5,353		0001
Purchased Call/S&P 500 INDEX/SPXG000$4	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/07/2023	08/02/2024	1	1,691,000	100		27,902		19,330		19,330	(8,572)				6,489		0001
Purchased Call/S&P 500 INDEX/SPXG004$C	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/28/2023	08/27/2024	1	1,386,000	100		15,939		1,626		1,626	(14,313)				5,619		0001
Purchased Call/S&P 500 INDEX/SPXG006$N	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/08/2023	09/06/2024	1	1,034,000	100		9,720		9,417		9,417	(303)				4,279		0001
Purchased Call/S&P 500 INDEX/SPXG00H$9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/23/2023	10/22/2024	1	2,313,000	100		17,579		32,464		32,464	14,885				10,415		0001
Purchased Call/S&P 500 INDEX/SPX821Z$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/18/2023	07/17/2024	1	1,149,000	100		21,142		10,389		10,389	(10,753)				4,242		0001
Purchased Call/S&P 500 INDEX/SPX821G$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/17/2023	01/12/2024	1	1,785,000	100		28,203					(28,203)				1,618		0001
Purchased Call/S&P 500 INDEX/SPX821Y$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/17/2023	07/16/2024	1	2,476,000	100		28,969		14,001		14,001	(14,968)				9,118		0001
Purchased Call/S&P 500 INDEX/SPX9210$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/24/2023	07/22/2024	1	1,610,000	100		23,828		1,038		1,038	(22,790)				6,018		0001
Purchased Call/S&P 500 INDEX/SPX921D$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/28/2023	11/20/2024	1	1,656,000	100		17,554		22,813		22,813	5,260				7,813		0001
Purchased Call/S&P 500 INDEX/SPXA05W$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/05/2023	06/03/2024	1	2,033,000	100		31,918		18,126		18,126	(13,792)				6,624		0001
Purchased Call/S&P 500 INDEX/SPX1409$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/13/2023	10/11/2024	1	2,078,000	100		12,468		29,752		29,752	17,284				9,181		0001
Purchased Call/S&P 500 INDEX/SPXG003$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	08/23/2023	08/22/2024	1	1,176,000	100		19,522		12,970		12,970	(6,551)				4,718		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX1409$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/30/2023	10/28/2024	1	1,429,000	100		23,436		41,952		41,952	18,517				6,499		0001
Purchased Call/S&P 500 INDEX/SPX1407$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/10/2023	04/08/2024	1	1,870,000	100		31,042		70,082		70,082	39,040				4,869		0001
Purchased Call/S&P 500 INDEX/SPXG00B$6	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/25/2023	09/24/2024	1	1,611,000	100		14,499		16,734		16,734	2,235				6,902		0001
Purchased Call/S&P 500 INDEX/SPX1409$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/23/2023	10/18/2024	1	1,540,000	100		13,706		31,963		31,963	18,257				6,887		0001
Purchased Call/S&P 500 INDEX/SPX1407$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/20/2023	03/19/2024	1	1,959,000	100		31,932		37,717		37,717	5,785				4,557		0001
Purchased Call/S&P 500 INDEX/SPX1408$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/28/2023	09/27/2024	1	2,110,000	100		28,696		19,852		19,852	(8,844)				9,091		0001
Purchased Call/S&P 500 INDEX/SPX2500$5	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/13/2023	02/09/2024	1	1,815,000	100		32,489		19,452		19,452	(13,036)				3,004		0001
Purchased Call/S&P 500 INDEX/SPX2501$4	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/27/2023	02/23/2024	1	2,459,000	100		31,475					(31,475)				4,729		0001
Purchased Call/S&P 500 INDEX/SPX150Y$H	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/25/2023	01/24/2024	1	1,024,000	100		12,186					(12,186)				1,313		0001
Purchased Call/S&P 500 INDEX/SPX1408$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/21/2023	07/19/2024	1	2,029,000	100		17,652		282		282	(17,370)				7,528		0001
Purchased Call/S&P 500 INDEX/SPX150Z$E	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/06/2023	02/02/2024	1	3,351,000	100		57,302		29,435		29,435	(27,867)				5,038		0001
Purchased Call/S&P 500 INDEX/SPX1408$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/14/2023	07/12/2024	1	1,013,000	100		9,218		3,058		3,058	(6,160)				3,693		0001
Purchased Call/S&P 500 INDEX/SPX1407$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/23/2023	01/19/2024	1	2,282,000	100		38,109		31,285		31,285	(6,824)				2,603		0001
Purchased Call/S&P 500 INDEX/SPX1406$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/17/2023	01/12/2024	1	1,253,000	100		23,431					(23,431)				1,136		0001
Purchased Call/S&P 500 INDEX/SPX2504$G	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/01/2023	04/29/2024	1	1,610,000	100		21,896					(21,896)				4,616		0001
Purchased Call/S&P 500 INDEX/SPX2501$5	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/27/2023	02/26/2024	1	1,219,000	100		16,822					(16,822)				2,409		0001
Purchased Call/S&P 500 INDEX/SPX2504$V	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/08/2023	05/06/2024	1	1,139,000	100		20,502		46,708		46,708	26,206				3,359		0001
Purchased Call/S&P 500 INDEX/SPX2505$W	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/30/2023	05/24/2024	1	1,266,000	100		21,522		855		855	(20,667)				3,990		0001
Purchased Call/S&P 500 INDEX/SPX2505$X	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/30/2023	05/28/2024	1	1,959,000	100		22,920					(22,920)				6,258		0001
Purchased Call/S&P 500 INDEX/SPX1409$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/18/2023	10/16/2024	1	1,193,000	100		18,492		38,367		38,367	19,876				5,317		0001
Purchased Call/S&P 500 INDEX/SPX1407$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/03/2023	06/28/2024	1	1,191,000	100		28,227		2,592		2,592	(25,634)				4,182		0001
Purchased Call/S&P 500 INDEX/SPX1409$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/12/2023	10/09/2024	1	1,365,000	100		19,793		37,464		37,464	17,672				6,010		0001
Purchased Call/S&P 500 INDEX/SPX1409$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/14/2023	12/13/2024	1	1,116,000	100		9,598		10,625		10,625	1,028				5,449		0001
Purchased Call/S&P 500 INDEX/SPX2500$6	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/13/2023	02/12/2024	1	1,014,000	100		17,035		3,873		3,873	(13,162)				1,740		0001
Purchased Call/S&P 500 INDEX/SPX2501$D	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/03/2023	03/01/2024	1	1,054,000	100		13,807		22,152		22,152	8,344				2,154		0001
Purchased Call/S&P 500 INDEX/SPX2501$W	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/13/2023	03/08/2024	1	1,248,000	100		29,702		113,223		113,223	83,520				2,693		0001
Purchased Call/S&P 500 INDEX/SPX2501$X	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/13/2023	03/11/2024	1	1,611,000	100		19,654		78,022		78,022	58,368				3,553		0001
Purchased Call/S&P 500 INDEX/SPX2500$R	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/21/2023	02/16/2024	1	1,270,000	100		16,510		2,797		2,797	(13,713)				2,279		0001
Purchased Call/S&P 500 INDEX/SPX2501$3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/27/2023	02/23/2024	1	1,150,000	100		20,585		6,515		6,515	(14,070)				2,212		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX150Y$T	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/30/2023	01/26/2024	1	2,182,000	100		24,220					(24,220)				2,912		0001
Purchased Call/S&P 500 INDEX/SPX821G$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/17/2023	01/12/2024	1	1,008,000	100		20,765					(20,765)				914		0001
Purchased Call/S&P 500 INDEX/SPX2500$D	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/15/2023	02/14/2024	1	1,126,000	100		18,016					(18,016)				1,977		0001
Purchased Call/S&P 500 INDEX/SPX2502$2	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/14/2023	03/13/2024	1	1,214,000	100		25,008		48,042		48,042	23,033				2,715		0001
Purchased Call/S&P 500 INDEX/SPX2503$M	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/17/2023	04/15/2024	1	1,643,000	100		21,688		27,012		27,012	5,324				4,427		0001
Purchased Call/S&P 500 INDEX/SPX2504$H	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/01/2023	04/29/2024	1	1,379,000	100		33,234		3,872		3,872	(29,362)				3,953		0001
Purchased Call/S&P 500 INDEX/SPX9217$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/18/2023	09/17/2024	1	2,354,000	100		16,007		12,857		12,857	(3,150)				9,953		0001
Purchased Call/S&P 500 INDEX/SPX2502$X	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/03/2023	03/28/2024	1	1,735,000	100		27,240		3,318		3,318	(23,921)				4,260		0001
Purchased Call/S&P 500 INDEX/SPX9213$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/14/2023	08/13/2024	1	2,588,000	100		25,104		13,863		13,863	(11,241)				10,182		0001
Purchased Call/S&P 500 INDEX/SPX9212$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/07/2023	08/06/2024	1	1,737,000	100		15,807		6,145		6,145	(9,662)				6,727		0001
Purchased Call/S&P 500 INDEX/SPX9213$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/11/2023	08/09/2024	1	1,716,000	100		17,503		10,061		10,061	(7,442)				6,691		0001
Purchased Call/S&P 500 INDEX/SPX9215$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/05/2023	09/03/2024	1	4,057,000	100		45,033		7,267		7,267	(37,766)				16,687		0001
Purchased Call/S&P 500 INDEX/SPX821T$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/05/2023	06/04/2024	1	2,139,000	100		24,812		14,371		14,371	(10,442)				6,992		0001
Purchased Call/S&P 500 INDEX/SPXF00A$I	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/06/2023	03/04/2024	1	2,306,000	100		38,280		59,411		59,411	21,131				4,828		0001
Purchased Call/S&P 500 INDEX/SPX9216$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/11/2023	09/06/2024	1	1,134,000	100		14,629		10,060		10,060	(4,569)				4,693		0001
Purchased Call/S&P 500 INDEX/SPX921E$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/11/2023	12/10/2024	1	2,141,000	100		19,055		20,494		20,494	1,439				10,408		0001
Purchased Call/S&P 500 INDEX/SPX921D$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/28/2023	11/27/2024	1	1,116,000	100		7,700		8,083		8,083	382				5,322		0001
Purchased Call/S&P 500 INDEX/SPX821X$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/10/2023	07/09/2024	1	1,335,000	100		14,819		10,798		10,798	(4,021)				4,829		0001
Purchased Call/S&P 500 INDEX/SPX1407$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/10/2023	04/09/2024	1	1,355,000	100		14,092		36,257		36,257	22,165				3,546		0001
Purchased Call/S&P 500 INDEX/SPX921E$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2023	12/05/2024	1	1,064,000	100		9,895		11,407		11,407	1,512				5,135		0001
Purchased Call/S&P 500 INDEX/SPX821G$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/13/2023	01/12/2024	1	1,217,000	100		12,170					(12,170)				1,103		0001
Purchased Call/S&P 500 INDEX/SPX1407$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/20/2023	03/18/2024	1	1,927,000	100		34,686		64,225		64,225	29,539				4,454		0001
Purchased Call/S&P 500 INDEX/SPX921D$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/28/2023	11/22/2024	1	1,344,000	100		16,262		19,992		19,992	3,730				6,361		0001
Purchased Call/S&P 500 INDEX/SPX921D$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/28/2023	11/26/2024	1	1,839,000	100		13,976		15,456		15,456	1,480				8,756		0001
Purchased Call/S&P 500 INDEX/SPX921D$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/04/2023	12/02/2024	1	1,279,000	100		14,453		18,197		18,197	3,745				6,145		0001
Purchased Call/S&P 500 INDEX/SPXF00I$F	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/01/2023	04/30/2024	1	1,672,000	100		20,064					(20,064)				4,813		0001
Purchased Call/S&P 500 INDEX/SPX921D$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/28/2023	11/25/2024	1	1,484,000	100		16,621		20,128		20,128	3,507				7,055		0001
Purchased Call/S&P 500 INDEX/SPX1409$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/16/2023	10/14/2024	1	1,941,000	100		35,909		61,374		61,374	25,466				8,621		0001
Purchased Call/S&P 500 INDEX/SPX821U$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/14/2023	06/13/2024	1	1,601,000	100		36,823		33,626		33,626	(3,197)				5,382		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX9211$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/31/2023	07/30/2024	1	2,382,000	100		28,584		491		491	(28,093)				9,077		0001
Purchased Call/S&P 500 INDEX/SPX821Y$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/17/2023	07/12/2024	1	2,580,000	100		44,634		20,688		20,688	(23,946)				9,405		0001
Purchased Call/S&P 500 INDEX/SPX921E$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/11/2023	12/06/2024	1	1,474,000	100		23,879		26,601		26,601	2,722				7,124		0001
Purchased Call/S&P 500 INDEX/SPX921G$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/26/2023	12/23/2024	1	2,050,000	100		19,475		17,880		17,880	(1,595)				10,151		0001
Purchased Call/S&P 500 INDEX/SPXA05K$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2024	1	1,271,000	3986.37		37,876		61,546		61,546	23,671				2,723		0001
Purchased Call/S&P 500 INDEX/SPXA05P$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2024	1	2,486,000	4109.11		69,359		106,657		106,657	37,298				6,539		0001
Purchased Call/S&P 500 INDEX/SPXA05Q$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/17/2023	04/16/2024	1	2,017,000	4151.32		53,854		80,995		80,995	27,141				5,460		0001
Purchased Call/S&P 500 INDEX/SPXA05I$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/14/2023	02/14/2024	1	2,369,000	4136.13		73,913		119,275		119,275	45,362				4,159		0001
Purchased Call/S&P 500 INDEX/SPXC178$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/10/2023	01/10/2024	1	1,645,000	3919.25		49,021		87,034		87,034	38,013				1,361		0001
Purchased Call/S&P 500 INDEX/SPXC178$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2023	01/18/2024	1	2,540,000	3928.86		80,518		137,770		137,770	57,252				2,820		0001
Purchased Call/S&P 500 INDEX/SPXA05S$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/03/2023	05/03/2024	1	2,907,000	4090.75		85,175		127,190		127,190	42,015				8,472		0001
Purchased Call/S&P 500 INDEX/SPXB05A$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/13/2023	11/12/2024	1	1,900,000	4411.55		51,870		63,145		63,145	11,275				8,853		0001
Purchased Call/S&P 500 INDEX/SPXA05I$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/13/2023	02/12/2024	1	3,868,000	4137.29		117,974		192,250		192,250	74,276				6,638		0001
Purchased Call/S&P 500 INDEX/SPXA05J$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2023	02/26/2024	1	4,754,000	3982.24		145,948		238,966		238,966	93,018				9,393		0001
Purchased Call/S&P 500 INDEX/SPXA05T$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/15/2023	05/15/2024	1	2,023,000	4136.28		60,083		87,956		87,956	27,873				6,174		0001
Purchased Call/S&P 500 INDEX/SPXA05U$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/21/2024	1	3,269,000	4192.63		96,436		136,880		136,880	40,445				10,195		0001
Purchased Call/S&P 500 INDEX/SPXA05Q$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024	1	3,011,000	4151.32		88,222		133,035		133,035	44,812				8,189		0001
Purchased Call/S&P 500 INDEX/SPXB050$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/27/2023	07/29/2024	1	1,951,000	4537.41		59,310		68,152		68,152	8,841				7,417		0001
Purchased Call/S&P 500 INDEX/SPXB059$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	1	2,071,000	4378.38		55,710		69,143		69,143	13,434				9,574		0001
Purchased Call/S&P 500 INDEX/SPXA05R$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024	1	2,370,000	4055.99		67,782		102,567		102,567	34,785				6,709		0001
Purchased Call/S&P 500 INDEX/SPXC17D$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/15/2023	05/14/2024	1	2,496,000	4136.28		76,877		113,638		113,638	36,761				7,590		0001
Purchased Call/S&P 500 INDEX/SPX921C$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	1	1,745,000	4559.34		54,095		61,148		61,148	7,053				8,296		0001
Purchased Call/S&P 500 INDEX/SPX921D$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2023	05/03/2024	1	11,375,000	4350		186,800		94,524		94,524	(92,276)				33,150		0001
Purchased Call/S&P 500 INDEX/SPXA05V$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/31/2023	05/31/2024	1	2,782,000	4179.83		88,468		125,668		125,668	37,201				8,976		0001
Purchased Call/S&P 500 INDEX/SPXA05L$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/13/2023	03/12/2024	1	2,255,000	3855.76		66,072		109,835		109,835	43,763				5,008		0001
Purchased Call/S&P 500 INDEX/SPXG00C$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	09/28/2023	09/30/2024	1	1,032,000	4299.7		28,070		36,964		36,964	8,893				4,471		0001
Purchased Call/S&P 500 INDEX/SPXA05W$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/05/2023	06/03/2024	1	2,341,000	4273.79		69,996		95,904		95,904	25,908				7,628		0001

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Purchased Call/S&P 500 INDEX/SPXB053$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/12/2023	09/12/2024	1	1,126,000	4461.9		29,614		35,557		35,557	5,943				4,715		0001
Purchased Call/S&P 500 INDEX/SPXA05T$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	1	2,792,000	4109.9		87,669		129,384		129,384	41,715				8,553		0001
Purchased Call/S&P 500 INDEX/SPXH13W$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/17/2023	01/16/2024	1	3,338,000	3990.97		74,771		124,638		124,638	49,867				3,494		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/12/2023	07/12/2024	1	2,205,000	4472.16		64,386		77,482		77,482	13,096				8,038		0001
Purchased Call/S&P 500 INDEX/SPX9211$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/01/2023	08/01/2024	1	2,071,000	4576.73		61,095		68,443		68,443	7,348				7,929		0001
Purchased Call/S&P 500 INDEX/SPXG00U$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/21/2023	12/23/2024	1	1,524,000	4746.75		45,568		46,147		46,147	580				7,547		0001
Purchased Call/S&P 500 INDEX/SPXB052$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/21/2023	08/20/2024	1	3,257,000	4399.77		89,893		112,910		112,910	23,016				13,011		0001
Purchased Call/S&P 500 INDEX/SPXA05U$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2024	1	3,472,000	4192.63		106,243		151,236		151,236	44,993				10,866		0001
Purchased Call/S&P 500 INDEX/SPX9212$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/07/2023	08/06/2024	1	1,637,000	4518.44		44,199		51,595		51,595	7,396				6,340		0001
Purchased Call/S&P 500 INDEX/SPXC17D$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/01/2023	05/01/2024	1	2,590,000	4167.87		88,837		131,885		131,885	43,048				7,487		0001
Purchased Call/S&P 500 INDEX/SPXB051$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/08/2023	08/08/2024	1	1,598,000	4499.38		42,187		49,621		49,621	7,434				6,217		0001
Purchased Call/S&P 500 INDEX/SPXB056$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/23/2023	10/22/2024	1	1,982,000	4217.04		46,973		62,417		62,417	15,444				8,924		0001
Purchased Call/S&P 500 INDEX/SPXB058$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/06/2023	11/05/2024	1	2,604,000	4365.98		69,787		87,449		87,449	17,662				11,999		0001
Purchased Call/S&P 500 INDEX/SPXC178$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/11/2023	01/11/2024	1	1,640,000	3969.61		50,348		88,317		88,317	37,969				1,423		0001
Purchased Call/S&P 500 INDEX/SPXC17B$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2023	04/08/2024	1	1,771,000	4109.11		52,245		81,360		81,360	29,115				4,612		0001
Purchased Call/S&P 500 INDEX/SPXC17D$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2023	05/07/2024	1	2,435,000	4138.12		75,729		113,515		113,515	37,786				7,210		0001
Purchased Call/S&P 500 INDEX/SPXC17N$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/15/2023	11/15/2024	1	1,655,000	4502.88		25,653		29,380		29,380	3,727				7,748		0001
Purchased Call/S&P 500 INDEX/SPXC17G$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/10/2023	07/09/2024	1	2,333,000	4409.53		68,357		86,057		86,057	17,700				8,438		0001
Purchased Call/S&P 500 INDEX/SPXF002$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	01/09/2023	01/08/2024	1	3,118,000	3892.09		96,346		171,119		171,119	74,772				2,308		0001
Purchased Call/S&P 500 INDEX/SPXB05A$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/13/2023	11/13/2024	1	2,139,000	4411.55		57,753		70,261		70,261	12,508				9,983		0001
Purchased Call/S&P 500 INDEX/SPXI13B$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/29/2023	04/01/2024	1	3,153,000	4027.81		93,644		149,804		149,804	56,159				7,915		0001
Purchased Call/S&P 500 INDEX/SPXI13I$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/24/2023	04/22/2024	1	2,773,000	4137.04		83,190		124,053		124,053	40,863				7,715		0001
Purchased Call/S&P 500 INDEX/SPXB05C$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/04/2023	12/04/2024	1	2,362,000	4569.78		65,900		74,043		74,043	8,144				11,382		0001
Purchased Call/S&P 500 INDEX/SPXF002$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	01/09/2023	01/09/2024	1	1,350,000	3892.09		40,770		72,050		72,050	31,280				1,060		0001
Purchased Call/S&P 500 INDEX/SPXI13F$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/12/2023	04/12/2024	1	3,733,000	4091.95		105,271		162,371		162,371	57,100				9,915		0001
Purchased Call/S&P 500 INDEX/SPXI133$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024	1	2,084,000	4147.6		49,599		78,150		78,150	28,550				3,699		0001
Purchased Call/S&P 500 INDEX/SPXI13L$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/04/2023	05/06/2024	1	1,087,000	4061.22		29,458		44,863		44,863	15,405				3,206		0001
Purchased Call/S&P 500 INDEX/SPXI13I$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/24/2023	04/23/2024	1	2,138,000	4137.04		58,581		86,857		86,857	28,275				5,974		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX821F$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/03/2023	01/03/2024	1	1,475,000	3824.14		43,808		79,552		79,552	35,744				669		0001
Purchased Call/S&P 500 INDEX/SPXC17H$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2023	08/22/2024	1	2,014,000	4387.55		54,579		68,812		68,812	14,233				8,080		0001
Purchased Call/S&P 500 INDEX/SPX8152$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/15/2023	02/15/2024	1	3,066,000	4147.6		94,739		151,373		151,373	56,634				5,442		0001
Purchased Call/S&P 500 INDEX/SPXI13K$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/01/2023	04/30/2024	1	1,787,000	4167.87		48,606		71,019		71,019	22,413				5,144		0001
Purchased Call/S&P 500 INDEX/SPXI13N$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/15/2023	05/14/2024	1	1,694,000	4136.28		47,432		69,391		69,391	21,959				5,151		0001
Purchased Call/S&P 500 INDEX/SPXI13D$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/03/2023	04/01/2024	1	4,094,000	4124.51		103,169		159,742		159,742	56,573				10,277		0001
Purchased Call/S&P 500 INDEX/SPX921E$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2023	12/06/2024	1	2,017,000	4549.34		60,913		69,423		69,423	8,510				9,748		0001
Purchased Call/S&P 500 INDEX/SPX821M$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/15/2023	03/15/2024	1	4,041,000	3891.93		105,066		172,725		172,725	67,659				9,159		0001
Purchased Call/S&P 500 INDEX/SPX821G$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/23/2023	01/23/2024	1	1,348,000	4019.81		43,271		72,969		72,969	29,698				1,692		0001
Purchased Call/S&P 500 INDEX/SPXF00D$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	03/27/2023	03/25/2024	1	1,982,000	3977.53		58,865		95,054		95,054	36,189				4,782		0001
Purchased Call/S&P 500 INDEX/SPXC178$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/17/2023	01/17/2024	1	2,078,000	3990.97		65,249		111,711		111,711	46,462				2,242		0001
Purchased Call/S&P 500 INDEX/SPX821H$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/24/2023	01/24/2024	1	1,869,000	4016.95		59,621		100,198		100,198	40,577				2,396		0001
Purchased Call/S&P 500 INDEX/SPXG00R$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/07/2023	12/09/2024	1	3,155,000	4585.59		96,543		108,761		108,761	12,218				15,314		0001
Purchased Call/S&P 500 INDEX/SPX821I$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/31/2023	01/31/2024	1	2,045,000	4076.6		66,667		110,090		110,090	43,423				2,980		0001
Purchased Call/S&P 500 INDEX/SPXI13M$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/11/2023	05/13/2024	1	1,406,000	4130.62		38,524		57,076		57,076	18,552				4,260		0001
Purchased Call/S&P 500 INDEX/SPX821N$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/04/2023	04/04/2024	1	1,906,000	4100.6		53,368		83,409		83,409	30,041				4,862		0001
Purchased Call/S&P 500 INDEX/SPXI13P$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2023	05/23/2024	1	1,329,000	4145.58		36,946		52,804		52,804	15,858				4,174		0001
Purchased Call/S&P 500 INDEX/SPXF00O$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	06/06/2023	06/06/2024	1	1,721,000	4283.85		51,458		70,225		70,225	18,767				5,662		0001
Purchased Call/S&P 500 INDEX/SPXF00T$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/03/2023	07/02/2024	1	3,327,000	4455.59		98,147		120,080		120,080	21,934				11,811		0001
Purchased Call/S&P 500 INDEX/SPXF00X$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/26/2023	07/26/2024	1	2,075,000	4566.75		60,798		68,656		68,656	7,859				7,832		0001
Purchased Call/S&P 500 INDEX/SPXF00T$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/03/2023	07/03/2024	1	1,491,000	4455.59		41,301		50,484		50,484	9,183				5,307		0001
Purchased Call/S&P 500 INDEX/SPX821U$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/20/2023	06/18/2024	1	2,172,000	4388.71		65,160		84,207		84,207	19,047				7,412		0001
Purchased Call/S&P 500 INDEX/SPXI13U$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/12/2023	06/12/2024	1	2,243,000	4338.93		67,066		89,379		89,379	22,313				7,518		0001
Purchased Call/S&P 500 INDEX/SPXI13I$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2023	04/25/2024	1	2,050,000	4071.63		58,630		88,746		88,746	30,116				5,778		0001
Purchased Call/S&P 500 INDEX/SPXI13I$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/24/2023	04/24/2024	1	1,704,000	4137.04		53,506		79,931		79,931	26,425				4,782		0001
Purchased Call/S&P 500 INDEX/SPXI13L$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/08/2023	05/08/2024	1	2,034,000	4138.12		58,172		86,342		86,342	28,169				6,046		0001
Purchased Call/S&P 500 INDEX/SPXH13W$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/17/2023	01/16/2024	1	1,816,000	3990.97		50,666		85,882		85,882	35,216				1,901		0001
Purchased Call/S&P 500 INDEX/SPXG004$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	08/29/2023	08/29/2024	1	2,596,000	4497.63		70,611		83,974		83,974	13,363				10,569		0001

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Purchased Call/S&P 500 INDEX/SPXI13H$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/22/2024	1	1,660,205	4140		45,028		67,128		67,128	22,099				4,619		0001
Purchased Call/S&P 500 INDEX/SPXJ136$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/31/2023	07/30/2024	1	3,605,000	4588.96		103,103		114,323		114,323	11,220				13,737		0001
Purchased Call/S&P 500 INDEX/SPXI13D$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/05/2023	04/05/2024	1	2,103,000	4090.38		58,674		91,910		91,910	33,236				5,393		0001
Purchased Call/S&P 500 INDEX/SPXI13Y$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2023	06/24/2024	1	1,988,000	4328.82		53,080		69,381		69,381	16,302				6,902		0001
Purchased Call/S&P 500 INDEX/SPXI13P$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2023	05/23/2024	1	2,340,000	4145.58		74,412		107,404		107,404	32,992				7,349		0001
Purchased Call/S&P 500 INDEX/SPXI13T$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/05/2023	06/04/2024	1	1,649,000	4273.79		44,523		60,805		60,805	16,282				5,390		0001
Purchased Call/S&P 500 INDEX/SPXJ13E$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/28/2023	08/26/2024	1	2,309,000	4433.31		59,803		73,661		73,661	13,858				9,342		0001
Purchased Call/S&P 500 INDEX/SPXK130$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/27/2023	11/26/2024	1	2,011,000	4550.43		57,112		64,456		64,456	7,343				9,575		0001
Purchased Call/S&P 500 INDEX/SPXI13Q$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2023	05/24/2024	1	1,642,000	4115.24		44,991		64,854		64,854	19,863				5,175		0001
Purchased Call/S&P 500 INDEX/SPXJ13X$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/15/2023	11/15/2024	1	1,568,000	4502.88		39,984		46,728		46,728	6,744				7,341		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/14/2023	08/13/2024	1	3,085,000	4489.72		85,146		101,798		101,798	16,652				12,138		0001
Purchased Call/S&P 500 INDEX/SPXJ13E$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/28/2023	08/27/2024	1	3,293,000	4433.31		89,240		109,882		109,882	20,641				13,351		0001
Purchased Call/S&P 500 INDEX/SPXJ13I$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2023	09/16/2024	1	1,574,402	4485		41,730		50,628		50,628	8,898				6,644		0001
Purchased Call/S&P 500 INDEX/SPXJ137$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/02/2023	08/02/2024	1	3,021,000	4513.39		84,286		98,739		98,739	14,453				11,593		0001
Purchased Call/S&P 500 INDEX/SPXJ13K$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/25/2023	09/25/2024	1	1,476,000	4337.44		40,295		51,754		51,754	11,459				6,336		0001
Purchased Call/S&P 500 INDEX/SPXJ13Q$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/16/2023	10/15/2024	1	1,680,000	4373.63		38,136		47,439		47,439	9,303				7,474		0001
Purchased Call/S&P 500 INDEX/SPXJ13V$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/06/2023	11/04/2024	1	1,473,000	4365.98		32,995		41,268		41,268	8,273				6,777		0001
Purchased Call/S&P 500 INDEX/SPXK135$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/18/2023	12/17/2024	1	1,554,000	4740.56		33,566		33,570		33,570	3				7,630		0001
Purchased Call/S&P 500 INDEX/SPXK136$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2023	12/20/2024	1	1,985,000	4698.35		59,352		62,044		62,044	2,693				9,788		0001
Purchased Call/S&P 500 INDEX/SPXK138$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/26/2023	12/23/2024	1	1,628,000	4774.75		34,025		33,367		33,367	(658)				8,062		0001
Purchased Call/S&P 500 INDEX/SPXK138$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/26/2023	12/24/2024	1	3,367,000	4774.75		102,694		101,210		101,210	(1,484)				16,696		0001
Purchased Call/S&P 500 INDEX/SPXJ13W$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/14/2023	11/14/2024	1	2,170,000	4495.7		61,194		71,760		71,760	10,566				10,143		0001
Purchased Call/S&P 500 INDEX/SPXJ130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/09/2023	10/08/2024	1	1,370,000	4335.66		24,660		31,843		31,843	7,183				6,021		0001
Purchased Call/S&P 500 INDEX/SPXJ13T$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/30/2023	10/30/2024	1	1,338,000	4166.82		38,534		53,377		53,377	14,842				6,105		0001
Purchased Call/S&P 500 INDEX/SPXJ13P$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/12/2023	10/11/2024	1	1,891,651	4369		49,557		65,020		65,020	15,463				8,358		0001
Purchased Call/S&P 500 INDEX/SPXF00U$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/13/2023	07/15/2024	1	1,333,000	4510.04		39,190		46,315		46,315	7,125				4,897		0001
Purchased Call/S&P 500 INDEX/SPXK133$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2023	12/09/2024	1	1,202,000	4604.37		18,391		19,799		19,799	1,408				5,835		0001
Purchased Call/S&P 500 INDEX/SPXF00G$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/13/2023	04/15/2024	1	1,155,000	4146.22		31,532		48,039		48,039	16,507				3,112		0001

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Purchased Call/S&P 500 INDEX/SPXK133$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2023	12/10/2024	1	2,539,000	4622.44		78,201		85,074		85,074	6,873				12,342		0001
Purchased Call/S&P 500 INDEX/SPXF00D$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	03/27/2023	03/27/2024	1	1,489,000	3977.53		44,223		71,269		71,269	27,046				3,635		0001
Purchased Call/S&P 500 INDEX/SPXK134$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2023	12/11/2024	1	2,246,000	4622.44		61,765		66,782		66,782	5,017				10,934		0001
Purchased Call/S&P 500 INDEX/SPXF00T$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/03/2023	07/01/2024	1	2,290,000	4455.59		70,303		86,049		86,049	15,746				8,107		0001
Purchased Call/S&P 500 INDEX/SPXJ13V$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024	1	2,152,000	4365.98		58,750		73,907		73,907	15,157				9,932		0001
Purchased Call/S&P 500 INDEX/SPXJ13Y$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/20/2023	11/19/2024	1	2,646,000	4547.38		72,765		82,422		82,422	9,657				12,465		0001
Purchased Call/S&P 500 INDEX/SPXK139$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/28/2023	12/30/2024	1	1,459,000	4783.35		43,478		42,776		42,776	(702)				7,295		0001
Purchased Call/S&P 500 INDEX/SPXG002$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	08/15/2023	08/15/2024	1	1,760,000	4437.86		44,880		55,081		55,081	10,201				6,955		0001
Purchased Call/S&P 500 INDEX/SPXK135$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/18/2023	12/18/2024	1	2,682,000	4740.56		70,537		70,564		70,564	28				13,188		0001
Purchased Call/S&P 500 INDEX/SPXF00Q$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	06/13/2023	06/13/2024	1	2,099,000	4369.01		62,340		81,538		81,538	19,197				7,056		0001
Purchased Call/S&P 500 INDEX/SPXG00S$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/13/2023	12/13/2024	1	2,578,000	4707.09		72,700		74,635		74,635	1,936				12,586		0001
Purchased Call/S&P 500 INDEX/SPXI13D$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/03/2023	04/02/2024	1	2,495,000	4124.51		76,846		120,256		120,256	43,410				6,297		0001
Purchased Call/S&P 500 INDEX/SPXI13T$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/05/2023	06/03/2024	1	1,417,000	4273.79		35,708		48,712		48,712	13,004				4,617		0001
Purchased Call/S&P 500 INDEX/SPXI13I$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/24/2023	04/23/2024	1	1,664,000	4137.04		52,250		78,123		78,123	25,874				4,650		0001
Purchased Call/S&P 500 INDEX/SPXJ132$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/10/2023	07/08/2024	1	1,340,000	4409.53		33,768		42,245		42,245	8,477				4,834		0001
Purchased Call/S&P 500 INDEX/SPXF00W$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/20/2023	07/22/2024	1	1,296,000	4534.87		38,232		44,218		44,218	5,986				4,844		0001
Purchased Call/S&P 500 INDEX/SPXF00W$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/19/2023	07/19/2024	1	2,572,000	4565.72		75,102		85,313		85,313	10,210				9,543		0001
Purchased Call/S&P 500 INDEX/SPXI13X$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/24/2024	1	1,486,000	4381.89		44,877		57,707		57,707	12,829				5,159		0001
Purchased Call/S&P 500 INDEX/SPX8152$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/16/2023	02/15/2024	1	301,165	4148		11,433		18,897		18,897	7,464				535		0001
Purchased Call/S&P 500 INDEX/SPXA05J$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/01/2023	03/01/2024	1	4,307,000	3951.39		101,215		163,901		163,901	62,686				8,804		0001
Purchased Call/S&P 500 INDEX/SPXA05J$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/06/2023	03/04/2024	1	2,962,000	4048.42		87,675		141,665		141,665	53,989				6,202		0001
Purchased Call/S&P 500 INDEX/SPX821F$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/03/2023	01/02/2024	1	2,438,000	3824.14		79,723		146,149		146,149	66,426				902		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/14/2023	08/14/2024	1	1,745,000	4489.72		47,115		56,295		56,295	9,180				6,881		0001
Purchased Call/S&P 500 INDEX/SPXJ13B$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2023	08/16/2024	1	2,431,000	4404.33		65,151		81,652		81,652	16,501				9,628		0001
Purchased Call/S&P 500 INDEX/SPXJ136$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/31/2023	07/31/2024	1	2,812,000	4588.96		78,736		87,299		87,299	8,563				10,741		0001
Purchased Call/S&P 500 INDEX/SPXJ13E$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/30/2023	08/30/2024	1	2,052,000	4514.87		53,352		62,633		62,633	9,281				8,372		0001
Purchased Call/S&P 500 INDEX/SPXJ13J$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/18/2023	09/18/2024	1	1,781,000	4453.53		46,306		55,765		55,765	9,459				7,545		0001
Purchased Call/S&P 500 INDEX/SPXJ13Q$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/17/2023	10/17/2024	1	1,238,000	4373.2		37,511		47,025		47,025	9,514				5,527		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ13C$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/21/2023	08/19/2024	1	1,413,000	4399.77		35,608		44,827		44,827	9,220				5,633		0001
Purchased Call/S&P 500 INDEX/SPX821F$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/04/2023	01/04/2024	1	1,289,000	3852.97		38,541		69,471		69,471	30,929				675		0001
Purchased Call/S&P 500 INDEX/SPXJ136$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/31/2023	07/29/2024	1	1,557,000	4588.96		40,326		44,764		44,764	4,438				5,919		0001
Purchased Call/S&P 500 INDEX/SPX821I$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/01/2023	02/01/2024	1	5,312,000	4119.21		120,582		193,912		193,912	73,329				7,864		0001
Purchased Call/S&P 500 INDEX/SPXJ13Y$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/20/2023	11/18/2024	1	1,671,000	4547.38		45,451		51,508		51,508	6,056				7,860		0001
Purchased Call/S&P 500 INDEX/SPXK130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/27/2023	11/25/2024	1	2,050,000	4550.43		48,175		53,983		53,983	5,808				9,746		0001
Purchased Call/S&P 500 INDEX/SPXK138$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/26/2023	12/26/2024	1	2,687,000	4774.75		81,954		80,873		80,873	(1,081)				13,361		0001
Purchased Call/S&P 500 INDEX/SPXJ13T$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/30/2023	10/29/2024	1	1,424,000	4166.82		41,011		56,858		56,858	15,847				6,487		0001
Purchased Call/S&P 500 INDEX/SPXK135$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/15/2023	12/16/2024	1	1,508,000	4719.19		22,922		23,237		23,237	316				7,394		0001
Purchased Call/S&P 500 INDEX/SPXJ13Z$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	1	2,324,000	4556.62		46,015		51,497		51,497	5,482				10,999		0001
Purchased Call/S&P 500 INDEX/SPX821T$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/05/2023	06/04/2024	1	1,994,000	4273.79		59,621		81,925		81,925	22,304				6,518		0001
Purchased Call/S&P 500 INDEX/SPX821U$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/20/2023	06/20/2024	1	2,653,000	4388.71		79,590		102,753		102,753	23,163				9,106		0001
Purchased Call/S&P 500 INDEX/SPX821Y$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/17/2023	07/16/2024	1	2,227,000	4522.79		63,915		74,364		74,364	10,449				8,201		0001
Purchased Call/S&P 500 INDEX/SPX9218$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/02/2023	10/01/2024	1	2,187,000	4288.39		45,927		60,362		60,362	14,435				9,492		0001
Purchased Call/S&P 500 INDEX/SPX821N$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/03/2023	04/01/2024	1	2,384,000	4124.51		79,864		126,214		126,214	46,350				5,984		0001
Purchased Call/S&P 500 INDEX/SPX9210$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/24/2023	07/23/2024	1	2,009,000	4554.64		56,855		64,869		64,869	8,014				7,528		0001
Purchased Call/S&P 500 INDEX/SPX9218$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/02/2023	10/02/2024	1	1,026,000	4288.39		27,805		36,779		36,779	8,975				4,461		0001
Purchased Call/S&P 500 INDEX/SPX921F$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/18/2023	12/17/2024	1	2,222,000	4740.56		68,438		69,338		69,338	900				10,910		0001
Purchased Call/S&P 500 INDEX/SPXA05L$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/13/2023	03/11/2024	1	3,121,000	3855.76		91,445		152,120		152,120	60,674				6,882		0001
Purchased Call/S&P 500 INDEX/SPXA05L$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/20/2023	03/18/2024	1	2,531,000	3951.57		75,171		122,100		122,100	46,929				5,850		0001
Purchased Call/S&P 500 INDEX/SPXA05Q$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2023	04/15/2024	1	1,851,000	4151.32		53,679		81,095		81,095	27,416				4,987		0001
Purchased Call/S&P 500 INDEX/SPXA05I$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	1	2,182,000	3997.34		68,078		112,032		112,032	43,954				4,118		0001
Purchased Call/S&P 500 INDEX/SPXA05R$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/01/2023	04/29/2024	1	3,260,000	4167.87		98,778		145,349		145,349	46,571				9,346		0001
Purchased Call/S&P 500 INDEX/SPX921G$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/19/2023	12/19/2024	1	3,370,000	4768.37		94,360		93,486		93,486	(874)				16,594		0001
Purchased Call/S&P 500 INDEX/SPXA05Q$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2023	04/16/2024	1	1,707,000	4151.32		52,917		80,098		80,098	27,181				4,621		0001
Purchased Call/S&P 500 INDEX/SPXA05V$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/30/2023	05/29/2024	1	3,277,000	4205.52		104,536		147,291		147,291	42,755				10,504		0001
Purchased Call/S&P 500 INDEX/SPXA05V$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/30/2023	05/28/2024	1	5,239,000	4205.52		161,361		226,761		226,761	65,400				16,737		0001
Purchased Call/S&P 500 INDEX/SPX1407$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/08/2023	03/08/2024	1	1,792,000	3992.01		53,581		87,668		87,668	34,087				3,867		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA05V$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/30/2023	05/29/2024	1	2,767,000	4205.52		77,199		107,753		107,753	30,553				8,869		0001
Purchased Call/S&P 500 INDEX/SPXA05X$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/12/2023	06/10/2024	1	4,347,000	4338.93		123,890		164,196		164,196	40,306				14,480		0001
Purchased Call/S&P 500 INDEX/SPXI13X$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/21/2023	06/21/2024	1	2,059,000	4365.69		60,123		78,205		78,205	18,082				7,088		0001
Purchased Call/S&P 500 INDEX/SPXJ13E$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/28/2023	08/28/2024	1	2,159,000	4433.31		59,157		72,798		72,798	13,642				8,772		0001
Purchased Call/S&P 500 INDEX/SPXI13Z$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/29/2023	07/01/2024	1	1,648,000	4396.44		49,110		62,046		62,046	12,936				5,835		0001
Purchased Call/S&P 500 INDEX/SPXJ139$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/09/2023	08/09/2024	1	2,060,000	4467.71		52,736		63,622		63,622	10,886				8,033		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/14/2023	08/12/2024	1	1,380,000	4489.72		33,534		40,082		40,082	6,548				5,417		0001
Purchased Call/S&P 500 INDEX/SPXJ13U$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/02/2023	11/04/2024	1	1,708,000	4317.78		50,557		65,575		65,575	15,018				7,858		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/21/2023	08/21/2024	1	1,775,000	4399.77		46,328		58,265		58,265	11,938				7,106		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/23/2023	08/23/2024	1	2,638,000	4436.01		71,490		88,042		88,042	16,552				10,606		0001
Purchased Call/S&P 500 INDEX/SPXJ13O$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/09/2023	10/09/2024	1	1,308,000	4335.66		35,708		46,575		46,575	10,867				5,759		0001
Purchased Call/S&P 500 INDEX/SPXJ13U$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/01/2023	11/01/2024	1	1,668,000	4237.86		23,352		30,692		30,692	7,340				7,636		0001
Purchased Call/S&P 500 INDEX/SPXJ13U$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/01/2023	11/01/2024	1	1,773,000	4237.86		46,985		62,979		62,979	15,995				8,117		0001
Purchased Call/S&P 500 INDEX/SPXJ13Z$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/21/2023	11/21/2024	1	2,089,000	4538.19		64,341		73,719		73,719	9,377				9,871		0001
Purchased Call/S&P 500 INDEX/SPXK134$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/12/2023	12/12/2024	1	1,531,000	4643.7		45,165		48,278		48,278	3,114				7,464		0001
Purchased Call/S&P 500 INDEX/SPXK130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/27/2023	11/27/2024	1	3,013,000	4550.43		84,665		95,569		95,569	10,903				14,368		0001
Purchased Call/S&P 500 INDEX/SPXK137$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/22/2023	12/23/2024	1	1,809,000	4754.63		27,135		27,229		27,229	94				8,958		0001
Purchased Call/S&P 500 INDEX/SPXI135$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/27/2023	02/27/2024	1	2,192,000	3982.24		67,733		111,232		111,232	43,499				4,369		0001
Purchased Call/S&P 500 INDEX/SPX1407$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2023	02/07/2024	1	2,627,000	4164		81,962		133,590		133,590	51,628				4,238		0001
Purchased Call/S&P 500 INDEX/SPX1407$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/06/2023	02/05/2024	1	3,776,000	4111.08		117,434		191,299		191,299	73,865				5,929		0001
Purchased Call/S&P 500 INDEX/SPXB05B$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/28/2023	11/29/2024	1	2,412,000	4554.89		74,531		84,246		84,246	9,715				11,536		0001
Purchased Call/S&P 500 INDEX/SPXI139$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/21/2023	03/21/2024	1	1,721,000	4002.87		51,458		82,496		82,496	31,038				4,054		0001
Purchased Call/S&P 500 INDEX/SPXI13I$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/24/2023	04/24/2024	1	1,917,000	4137.04		51,951		76,942		76,942	24,991				5,380		0001
Purchased Call/S&P 500 INDEX/SPX8156$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/27/2023	06/27/2024	1	3,379,000	4378.41		101,032		130,143		130,143	29,111				11,831		0001
Purchased Call/S&P 500 INDEX/SPX1407$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/08/2023	03/08/2024	1	2,221,000	3992.01		54,637		88,349		88,349	33,712				4,793		0001
Purchased Call/S&P 500 INDEX/SPX1407$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/06/2023	02/06/2024	1	1,555,000	4111.08		48,827		79,467		79,467	30,640				2,475		0001
Purchased Call/S&P 500 INDEX/SPXI13E$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/11/2023	04/11/2024	1	2,779,000	4108.94		80,035		123,214		123,214	43,179				7,345		0001
Purchased Call/S&P 500 INDEX/SPXI13K$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/01/2023	04/30/2024	1	1,592,000	4167.87		50,148		73,909		73,909	23,761				4,583		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI13S$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024	1	1,372,000	4179.83		37,593		53,230		53,230	15,637				4,427		0001
Purchased Call/S&P 500 INDEX/SPXI13V$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/15/2023	06/17/2024	1	1,309,000	4425.84		39,008		49,892		49,892	10,884				4,454		0001
Purchased Call/S&P 500 INDEX/SPXC17A$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2023	02/28/2024	1	1,909,000	3970.15		58,988		96,811		96,811	37,823				3,838		0001
Purchased Call/S&P 500 INDEX/SPXC17G$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/10/2023	07/10/2024	1	2,325,000	4409.53		67,425		84,814		84,814	17,389				8,431		0001
Purchased Call/S&P 500 INDEX/SPX821F$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/03/2023	01/02/2024	1	4,638,000	3824.14		106,674		189,987		189,987	83,313				1,717		0001
Purchased Call/S&P 500 INDEX/SPXC17A$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/06/2023	03/05/2024	1	1,630,000	4048.42		49,063		79,549		79,549	30,486				3,439		0001
Purchased Call/S&P 500 INDEX/SPXC17D$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2023	05/07/2024	1	1,667,000	4138.12		45,342		67,253		67,253	21,911				4,936		0001
Purchased Call/S&P 500 INDEX/SPX8156$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2023	06/26/2024	1	2,137,000	4328.82		62,614		82,303		82,303	19,689				7,462		0001
Purchased Call/S&P 500 INDEX/SPXC17B$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2023	04/09/2024	1	3,988,000	4109.11		112,063		173,837		173,837	61,774				10,437		0001
Purchased Call/S&P 500 INDEX/SPX8156$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2023	06/25/2024	1	2,332,000	4328.82		68,328		89,897		89,897	21,569				8,120		0001
Purchased Call/S&P 500 INDEX/SPXC17F$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/12/2023	06/11/2024	1	3,058,000	4338.93		100,914		135,555		135,555	34,641				10,218		0001
Purchased Call/S&P 500 INDEX/SPX821F$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/03/2023	01/02/2024	1	2,154,000	3824.14		63,974		116,212		116,212	52,238				797		0001
Purchased Call/S&P 500 INDEX/SPX815B$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/04/2023	12/03/2024	1	2,507,000	4569.78		72,703		82,119		82,119	9,416				12,062		0001
Purchased Call/S&P 500 INDEX/SPX821G$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/23/2023	01/22/2024	1	2,070,000	4019.81		65,826		111,076		111,076	45,250				2,541		0001
Purchased Call/S&P 500 INDEX/SPX821H$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/25/2023	01/25/2024	1	2,216,000	4016.22		70,690		118,703		118,703	48,013				2,900		0001
Purchased Call/S&P 500 INDEX/SPX821I$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/01/2023	02/01/2024	1	2,103,000	4119.21		72,974		122,100		122,100	49,125				3,113		0001
Purchased Call/S&P 500 INDEX/SPXC17N$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/30/2023	12/02/2024	1	1,409,000	4567.8		42,834		48,231		48,231	5,398				6,769		0001
Purchased Call/S&P 500 INDEX/SPX821K$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2024	1	1,444,000	3991.05		44,908		74,149		74,149	29,240				2,751		0001
Purchased Call/S&P 500 INDEX/SPX821P$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/10/2023	05/10/2024	1	1,693,000	4137.64		46,050		68,043		68,043	21,994				5,071		0001
Purchased Call/S&P 500 INDEX/SPX821L$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/14/2023	03/14/2024	1	1,583,000	3919.29		46,065		76,766		76,766	30,701				3,564		0001
Purchased Call/S&P 500 INDEX/SPX821G$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/23/2023	01/22/2024	1	3,263,000	4019.81		74,070		121,626		121,626	47,556				4,005		0001
Purchased Call/S&P 500 INDEX/SPX821Z$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/18/2023	07/18/2024	1	2,023,000	4554.98		56,239		63,945		63,945	7,706				7,487		0001
Purchased Call/S&P 500 INDEX/SPX821H$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/30/2023	01/30/2024	1	3,391,000	4017.77		109,190		181,317		181,317	72,127				4,861		0001
Purchased Call/S&P 500 INDEX/SPX821O$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/27/2023	04/29/2024	1	1,206,000	4135.35		32,803		48,922		48,922	16,119				3,457		0001
Purchased Call/S&P 500 INDEX/SPX821H$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/30/2023	01/29/2024	1	6,496,000	4017.77		211,120		350,769		350,769	139,649				9,155		0001
Purchased Call/S&P 500 INDEX/SPX821M$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	1	4,447,000	3936.97		111,175		178,162		178,162	66,987				10,539		0001
Purchased Call/S&P 500 INDEX/SPX9212$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/07/2023	08/05/2024	1	1,467,000	4518.44		37,849		44,177		44,177	6,328				5,669		0001
Purchased Call/S&P 500 INDEX/SPX821Q$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024	1	1,788,271	4159		48,986		70,438		70,438	21,452				5,498		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX9210$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	1	2,727,000	4567.46		79,083		89,004		89,004	9,921				10,268		0001
Purchased Call/S&P 500 INDEX/SPX9211$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/01/2023	08/01/2024	1	2,093,000	4576.73		72,627		81,382		81,382	8,755				8,013		0001
Purchased Call/S&P 500 INDEX/SPX821Q$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024	1	1,863,129	4159		59,140		85,632		85,632	26,492				5,728		0001
Purchased Call/S&P 500 INDEX/SPX9215$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/05/2023	09/04/2024	1	2,069,000	4496.83		54,001		63,808		63,808	9,807				8,527		0001
Purchased Call/S&P 500 INDEX/SPXJ13F$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/01/2023	09/03/2024	1	1,258,000	4515.77		18,115		21,065		21,065	2,950				5,174		0001
Purchased Call/S&P 500 INDEX/SPXH13V$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/09/2023	01/08/2024	1	1,823,000	3892.09		39,377		68,201		68,201	28,824				1,349		0001
Purchased Call/S&P 500 INDEX/SPX821Q$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/18/2023	05/20/2024	1	1,170,000	4198.05		32,175		46,121		46,121	13,946				3,636		0001
Purchased Call/S&P 500 INDEX/SPX821S$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/25/2023	05/28/2024	1	1,046,000	4151.28		29,393		41,948		41,948	12,555				3,342		0001
Purchased Call/S&P 500 INDEX/SPX9217$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2023	09/23/2024	1	1,259,000	4320.06		16,997		21,519		21,519	4,523				5,384		0001
Purchased Call/S&P 500 INDEX/SPX921A$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2023	10/18/2024	1	1,364,000	4314.6		41,193		52,791		52,791	11,598				6,100		0001
Purchased Call/S&P 500 INDEX/SPX821U$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/20/2023	06/20/2024	1	2,032,000	4388.71		58,115		74,768		74,768	16,653				6,974		0001
Purchased Call/S&P 500 INDEX/SPX9210$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/24/2023	07/24/2024	1	2,389,000	4554.64		67,609		77,113		77,113	9,504				8,974		0001
Purchased Call/S&P 500 INDEX/SPX9210$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/24/2023	07/22/2024	1	1,902,000	4554.64		46,409		52,911		52,911	6,502				7,110		0001
Purchased Call/S&P 500 INDEX/SPX9212$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	1	1,613,000	4518.44		42,583		49,670		49,670	7,087				6,261		0001
Purchased Call/S&P 500 INDEX/SPXA05R$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2024	1	2,324,000	4119.58		66,466		99,150		99,150	32,684				6,745		0001
Purchased Call/S&P 500 INDEX/SPXC178$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/17/2023	01/16/2024	1	4,261,000	3990.97		135,926		233,435		233,435	97,509				4,461		0001
Purchased Call/S&P 500 INDEX/SPXC17B$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/03/2023	04/03/2024	1	2,809,000	4124.51		80,337		125,234		125,234	44,896				7,128		0001
Purchased Call/S&P 500 INDEX/SPX921C$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/20/2023	11/20/2024	1	1,565,000	4547.38		43,977		49,985		49,985	6,009				7,384		0001
Purchased Call/S&P 500 INDEX/SPXA05T$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/10/2023	05/10/2024	1	2,317,000	4137.64		72,059		107,177		107,177	35,119				6,940		0001
Purchased Call/S&P 500 INDEX/SPX821U$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/20/2023	06/17/2024	1	3,539,000	4388.71		111,125		144,143		144,143	33,018				12,041		0001
Purchased Call/S&P 500 INDEX/SPXC17D$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/06/2024	1	2,470,000	4138.12		74,100		110,824		110,824	36,724				7,285		0001
Purchased Call/S&P 500 INDEX/SPXB056$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2024	1	1,533,000	4217.04		45,990		61,614		61,614	15,624				6,914		0001
Purchased Call/S&P 500 INDEX/SPXJ13N$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/05/2023	10/07/2024	1	2,053,000	4258.19		55,636		75,099		75,099	19,463				9,007		0001
Purchased Call/S&P 500 INDEX/SPXK134$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/14/2023	12/16/2024	1	2,086,000	4719.55		62,580		64,216		64,216	1,636				10,228		0001
Purchased Call/S&P 500 INDEX/SPXA05Y$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/28/2023	06/28/2024	1	2,553,000	4376.86		75,058		95,747		95,747	20,689				8,964		0001
Purchased Call/S&P 500 INDEX/SPXA05H$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024	1	4,151,000	4117.86		99,624		158,778		158,778	59,154				6,784		0001
Purchased Call/S&P 500 INDEX/SPXA05H$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024	1	2,500,000	4117.86		78,500		127,220		127,220	48,720				4,086		0001
Purchased Call/S&P 500 INDEX/SPXA05J$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/06/2023	03/06/2024	1	1,402,000	4048.42		41,499		66,916		66,916	25,417				2,981		0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA05M$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2024	1	1,488,000	3936.97		45,235		73,015		73,015	27,779				3,526		0001
Purchased Call/S&P 500 INDEX/SPXC17D$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/15/2023	05/13/2024	1	2,999,000	4136.28		92,369		136,658		136,658	44,289				9,086		0001
Purchased Call/S&P 500 INDEX/SPXK131$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/01/2023	12/02/2024	1	1,274,000	4594.63		18,855		20,689		20,689	1,834				6,121		0001
Purchased Call/S&P 500 INDEX/SPXA05L$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024	1	2,218,000	3951.57		66,540		106,837		106,837	40,297				5,192		0001
Purchased Call/S&P 500 INDEX/SPXA05N$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/28/2023	03/28/2024	1	1,378,000	3971.27		40,238		64,536		64,536	24,298				3,383		0001
Purchased Call/S&P 500 INDEX/SPXA05J$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/01/2023	03/01/2024	1	2,548,000	3951.39		86,377		142,611		142,611	56,234				5,208		0001
Purchased Call/S&P 500 INDEX/SPXA05N$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/27/2023	03/26/2024	1	2,317,000	3977.53		68,352		109,754		109,754	41,403				5,623		0001
Purchased Call/S&P 500 INDEX/SPX8210$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/18/2023	04/18/2024	1	3,286,000	4154.87		96,608		145,554		145,554	48,946				8,979		0001
Purchased Call/S&P 500 INDEX/SPX821K$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2024	1	2,337,000	3991.05		54,452		88,139		88,139	33,687				4,453		0001
Purchased Call/S&P 500 INDEX/SPXK135$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/18/2023	12/16/2024	1	1,181,000	4740.56		24,447		24,450		24,450	3				5,791		0001
Purchased Call/S&P 500 INDEX/SPX821Y$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/17/2023	07/17/2024	1	2,175,000	4522.79		64,380		74,865		74,865	10,485				8,030		0001
Purchased Call/S&P 500 INDEX/SPX821P$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/09/2023	05/09/2024	1	3,010,000	4119.17		87,892		131,000		131,000	43,108				8,982		0001
Purchased Call/S&P 500 INDEX/SPX821Q$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/16/2023	05/16/2024	1	2,032,000	4109.9		56,083		82,696		82,696	26,613				6,225		0001
Purchased Call/S&P 500 INDEX/SPXB058$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/31/2023	10/31/2024	1	1,981,000	4193.8		58,638		80,542		80,542	21,904				9,054		0001
Purchased Call/S&P 500 INDEX/SPX9213$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/10/2023	08/12/2024	1	1,340,000	4468.83		36,716		44,255		44,255	7,539				5,260		0001
Purchased Call/S&P 500 INDEX/SPXK136$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/20/2023	12/20/2024	1	1,946,000	4698.35		41,061		42,637		42,637	1,577				9,596		0001
Purchased Call/S&P 500 INDEX/SPXA05U$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/20/2024	1	3,245,000	4192.63		100,271		143,047		143,047	42,776				10,084		0001
Purchased Call/S&P 500 INDEX/SPXF00M$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	05/30/2023	05/30/2024	1	1,368,000	4205.52		37,346		52,176		52,176	14,830				4,399		0001
Purchased Call/S&P 500 INDEX/SPXF00O$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	06/06/2023	06/06/2024	1	1,829,000	4283.85		49,383		67,036		67,036	17,653				6,017		0001
Purchased Call/S&P 500 INDEX/SPX821R$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/24/2023	05/24/2024	1	2,443,000	4115.24		77,687		112,867		112,867	35,180				7,699		0001
Purchased Call/S&P 500 INDEX/SPXF00M$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	05/30/2023	05/30/2024	1	2,395,000	4205.52		76,401		107,821		107,821	31,421				7,702		0001
Purchased Call/S&P 500 INDEX/SPX921D$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2023	11/29/2024	1	2,852,000	4550.58		79,856		90,693		90,693	10,837				13,641		0001
Purchased Call/S&P 500 INDEX/SPX821U$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/20/2023	06/18/2024	1	2,173,000	4388.71		61,931		80,037		80,037	18,106				7,415		0001
Purchased Call/S&P 500 INDEX/SPXK138$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/27/2023	12/27/2024	1	2,496,000	4781.58		70,637		69,263		69,263	(1,374)				12,429		0001
Purchased Call/S&P 500 INDEX/SPXA05W$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/05/2023	06/05/2024	1	2,580,000	4273.79		72,756		99,038		99,038	26,282				8,460		0001
Purchased Call/S&P 500 INDEX/SPX821W$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/05/2023	07/05/2024	1	1,908,000	4446.82		55,141		67,615		67,615	12,474				6,828		0001
Purchased Call/S&P 500 INDEX/SPX821X$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/11/2023	07/11/2024	1	1,812,000	4439.26		49,468		60,906		60,906	11,439				6,588		0001
Purchased Call/S&P 500 INDEX/SPXA05W$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/07/2023	06/07/2024	1	2,965,000	4267.52		84,206		115,071		115,071	30,865				9,785		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX821U$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	06/14/2023	06/14/2024	1	3,712,000	4372.59		111,360		145,233		145,233	33,873				12,517		0001
Purchased Call/S&P 500 INDEX/SPXA05L$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2024	1	1,504,000	3855.76		44,067		73,206		73,206	29,139				3,363		0001
Purchased Call/S&P 500 INDEX/SPXA05I$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/21/2023	02/20/2024	1	4,900,000	3997.34		152,880		251,822		251,822	98,942				9,158		0001
Purchased Call/S&P 500 INDEX/SPX9216$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	09/11/2023	09/11/2024	1	1,778,000	4487.46		47,295		56,230		56,230	8,935				7,431		0001
Purchased Call/S&P 500 INDEX/SPXB059$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/08/2023	11/08/2024	1	2,039,000	4382.78		54,849		67,889		67,889	13,040				9,441		0001
Purchased Call/S&P 500 INDEX/SPXA05I$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2024	1	1,444,000	4137.29		44,475		72,376		72,376	27,901				2,507		0001
Purchased Call/S&P 500 INDEX/SPX821Y$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	07/17/2023	07/15/2024	1	1,418,000	4522.79		36,017		41,865		41,865	5,848				5,209		0001
Purchased Call/S&P 500 INDEX/SPXG00E$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	10/11/2023	10/11/2024	1	811,000	100		20,113		24,750		24,750	4,637				3,583		0001
Purchased Call/S&P 500 INDEX/SPXG00G$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	10/17/2023	10/17/2024	1	379,000	100		10,726		12,941		12,941	2,215				1,692		0001
Purchased Call/S&P 500 INDEX/SPXG00G$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	10/19/2023	10/21/2024	1	328,000	100		9,414		11,743		11,743	2,329				1,474		0001
Purchased Call/S&P 500 INDEX/SPXG00J$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	11/06/2023	11/06/2024	1	753,000	100		20,858		25,192		25,192	4,334				3,475		0001
Purchased Call/S&P 500 INDEX/SPXH13V$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/11/2023	01/11/2024	1	650,000	100		16,380		25,914		25,914	9,534				564		0001
Purchased Call/S&P 500 INDEX/SPXG00Q$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/04/2023	12/03/2024	1	722,000	100		20,288		21,917		21,917	1,629				3,474		0001
Purchased Call/S&P 500 INDEX/SPXG00S$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/12/2023	12/12/2024	1	783,000	100		22,472		23,458		23,458	986				3,817		0001
Purchased Call/S&P 500 INDEX/SPXG00U$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/26/2023	12/24/2024	1	1,115,000	100		30,328		29,517		29,517	(811)				5,529		0001
Purchased Call/S&P 500 INDEX/SPXF003$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	01/23/2023	01/22/2024	1	1,999,000	100		47,976		73,600		73,600	25,624				2,454		0001
Purchased Call/S&P 500 INDEX/SPXF005$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	02/06/2023	02/06/2024	1	631,000	100		18,551		27,623		27,623	9,072				1,005		0001
Purchased Call/S&P 500 INDEX/SPXF00E$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	03/29/2023	04/01/2024	1	1,136,000	100		30,899		46,233		46,233	15,334				2,852		0001
Purchased Call/S&P 500 INDEX/SPXF00C$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	03/20/2023	03/19/2024	1	651,000	100		18,228		27,079		27,079	8,851				1,514		0001
Purchased Call/S&P 500 INDEX/SPXI13K$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/01/2023	04/29/2024	1	485,000	100		14,211		19,509		19,509	5,299				1,390		0001
Purchased Call/S&P 500 INDEX/SPXG00Q$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/06/2023	12/06/2024	1	1,143,000	100		30,290		33,237		33,237	2,948				5,524		0001
Purchased Call/S&P 500 INDEX/SPXG00U$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/22/2023	12/23/2024	1	1,401,000	100		25,218		24,877		24,877	(341)				6,938		0001
Purchased Call/S&P 500 INDEX/SPXF00E$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	04/03/2023	04/02/2024	1	1,271,000	100		36,605		53,242		53,242	16,637				3,208		0001
Purchased Call/S&P 500 INDEX/SPXG00S$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/11/2023	12/11/2024	1	773,000	100		21,644		23,129		23,129	1,485				3,763		0001
Purchased Call/S&P 500 INDEX/SPXF00D$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	03/27/2023	03/26/2024	1	709,000	100		19,143		28,658		28,658	9,515				1,721		0001
Purchased Call/S&P 500 INDEX/SPXF006$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	02/13/2023	02/12/2024	1	1,087,000	100		32,393		47,877		47,877	15,485				1,865		0001
Purchased Call/S&P 500 INDEX/SPXF00M$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	05/25/2023	05/28/2024	1	1,312,000	100		35,030		47,010		47,010	11,979				4,191		0001
Purchased Call/S&P 500 INDEX/SPXF00P$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	06/12/2023	06/10/2024	1	850,000	100		21,845		28,336		28,336	6,491				2,831		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXF00C$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	03/22/2023	03/22/2024	1	2,900,000	100		72,500		107,833		107,833	35,333				6,873		0001
Purchased Call/S&P 500 INDEX/SPXI138$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/13/2023	03/13/2024	1	366,000	100		9,992		15,229		15,229	5,238				818		0001
Purchased Call/S&P 500 INDEX/SPXF004$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	01/24/2023	01/24/2024	1	1,005,000	100		27,135		41,961		41,961	14,826				1,289		0001
Purchased Call/S&P 500 INDEX/SPXF00H$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	04/24/2023	04/22/2024	1	989,000	100		27,692		39,055		39,055	11,363				2,751		0001
Purchased Call/S&P 500 INDEX/SPXF00G$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	04/20/2023	04/22/2024	1	340,000	100		8,398		11,678		11,678	3,280				946		0001
Purchased Call/S&P 500 INDEX/SPXF000$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	06/05/2023	06/04/2024	1	1,267,000	100		33,449		44,200		44,200	10,751				4,142		0001
Purchased Call/S&P 500 INDEX/SPXF000$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	06/05/2023	06/05/2024	1	590,000	100		14,986		19,774		19,774	4,788				1,935		0001
Purchased Call/S&P 500 INDEX/SPXF00G$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	04/17/2023	04/15/2024	1	869,000	100		24,506		35,218		35,218	10,712				2,342		0001
Purchased Call/S&P 500 INDEX/SPXF00G$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	04/18/2023	04/18/2024	1	1,287,000	100		35,393		49,591		49,591	14,199				3,517		0001
Purchased Call/S&P 500 INDEX/SPXF00Q$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	06/12/2023	06/11/2024	1	776,000	100		22,970		29,927		29,927	6,957				2,593		0001
Purchased Call/S&P 500 INDEX/SPXF00W$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/19/2023	07/19/2024	1	603,000	100		16,160		18,039		18,039	1,879				2,237		0001
Purchased Call/S&P 500 INDEX/SPXF003$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	01/18/2023	01/18/2024	1	1,033,000	100		22,313		34,992		34,992	12,679				1,147		0001
Purchased Call/S&P 500 INDEX/SPXF006$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	02/13/2023	02/13/2024	1	480,000	100		14,304		21,125		21,125	6,821				833		0001
Purchased Call/S&P 500 INDEX/SPXF007$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	02/21/2023	02/20/2024	1	1,580,000	100		45,820		69,756		69,756	23,936				2,953		0001
Purchased Call/S&P 500 INDEX/SPXI13K$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/02/2023	05/02/2024	1	546,000	100		14,742		20,498		20,498	5,756				1,585		0001
Purchased Call/S&P 500 INDEX/SPXF008$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	02/28/2023	02/28/2024	1	763,000	100		22,585		33,536		33,536	10,951				1,534		0001
Purchased Call/S&P 500 INDEX/SPXF00B$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	03/15/2023	03/15/2024	1	3,151,000	100		76,884		119,417		119,417	42,533				7,142		0001
Purchased Call/S&P 500 INDEX/SPXF00F$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	04/05/2023	04/05/2024	1	863,000	100		23,474		34,101		34,101	10,628				2,213		0001
Purchased Call/S&P 500 INDEX/SPXF00F$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	04/11/2023	04/11/2024	1	866,000	100		22,516		32,036		32,036	9,520				2,289		0001
Purchased Call/S&P 500 INDEX/SPXF00G$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	04/17/2023	04/16/2024	1	1,293,000	100		33,877		48,707		48,707	14,830				3,500		0001
Purchased Call/S&P 500 INDEX/SPXF007$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	02/21/2023	02/21/2024	1	664,000	100		19,123		28,961		28,961	9,838				1,253		0001
Purchased Call/S&P 500 INDEX/SPXF00A$L	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	03/06/2023	03/05/2024	1	392,000	100		10,858		16,342		16,342	5,484				827		0001
Purchased Call/S&P 500 INDEX/SPXI13M$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/11/2023	05/13/2024	1	560,000	100		14,336		19,836		19,836	5,500				1,697		0001
Purchased Call/S&P 500 INDEX/SPXI13P$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/22/2023	05/21/2024	1	1,051,000	100		29,218		39,143		39,143	9,925				3,278		0001
Purchased Call/S&P 500 INDEX/SPXF00K$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	05/15/2023	05/14/2024	1	1,249,000	100		33,848		46,936		46,936	13,088				3,798		0001
Purchased Call/S&P 500 INDEX/SPXF00Z$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	08/02/2023	08/02/2024	1	1,053,000	100		25,904		29,545		29,545	3,641				4,041		0001
Purchased Call/S&P 500 INDEX/SPXF00J$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	05/08/2023	05/06/2024	1	637,000	100		17,836		25,241		25,241	7,405				1,879		0001
Purchased Call/S&P 500 INDEX/SPXF00K$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	05/16/2023	05/16/2024	1	1,374,000	100		37,098		51,084		51,084	13,986				4,209		0001
Purchased Call/S&P 500 INDEX/SPXF00M$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	05/24/2023	05/24/2024	1	1,602,000	100		45,817		62,193		62,193	16,376				5,049		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXF00G$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/19/2023	04/19/2024	1	563,000	100		14,075		19,563		19,563	5,488				1,545		0001
Purchased Call/S&P 500 INDEX/SPXF00Y$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/31/2023	07/30/2024	1	1,818,000	100		47,995		52,771		52,771	4,776				6,928		0001
Purchased Call/S&P 500 INDEX/SPXG003$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/22/2023	08/22/2024	1	1,073,000	100		23,821		28,961		28,961	5,140				4,305		0001
Purchased Call/S&P 500 INDEX/SPXI137$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/13/2023	03/12/2024	1	853,000	100		23,031		35,094		35,094	12,063				1,894		0001
Purchased Call/S&P 500 INDEX/SPXF00J$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/08/2023	05/07/2024	1	1,234,000	100		32,948		46,561		46,561	13,613				3,654		0001
Purchased Call/S&P 500 INDEX/SPX921D$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/28/2023	11/29/2024	1	678,000	100		19,526		20,752		20,752	1,225				3,243		0001
Purchased Call/S&P 500 INDEX/SPXG005$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/05/2023	09/05/2024	1	588,000	100		14,112		16,337		16,337	2,225				2,428		0001
Purchased Call/S&P 500 INDEX/SPX921D$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/27/2023	11/26/2024	1	1,067,000	100		28,596		30,392		30,392	1,796				5,080		0001
Purchased Call/S&P 500 INDEX/SPXG00T$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/18/2023	12/17/2024	1	1,223,000	100		35,222		34,734		34,734	(488)				6,005		0001
Purchased Call/S&P 500 INDEX/SPX921D$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/27/2023	11/27/2024	1	900,000	100		24,660		26,278		26,278	1,618				4,292		0001
Purchased Call/S&P 500 INDEX/SPXF00T$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/05/2023	07/05/2024	1	618,000	100		16,068		19,102		19,102	3,034				2,212		0001
Purchased Call/S&P 500 INDEX/SPXI13S$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024	1	1,251,000	100		34,903		46,403		46,403	11,501				4,036		0001
Purchased Call/S&P 500 INDEX/SPXG00F$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/16/2023	10/16/2024	1	386,000	100		10,615		12,869		12,869	2,254				1,720		0001
Purchased Call/S&P 500 INDEX/SPXG00C$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/02/2023	10/01/2024	1	2,848,000	100		54,112		67,995		67,995	13,883				12,360		0001
Purchased Call/S&P 500 INDEX/SPXI13R$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/30/2023	05/29/2024	1	1,516,000	100		41,842		55,410		55,410	13,569				4,859		0001
Purchased Call/S&P 500 INDEX/SPXI13S$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2023	06/03/2024	1	564,000	100		14,326		18,969		18,969	4,643				1,838		0001
Purchased Call/S&P 500 INDEX/SPXF00U$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/10/2023	07/09/2024	1	1,240,000	100		32,736		39,276		39,276	6,540				4,485		0001
Purchased Call/S&P 500 INDEX/SPXI13D$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/08/2024	1	780,000	100		19,968		29,003		29,003	9,035				2,031		0001
Purchased Call/S&P 500 INDEX/SPXF00Y$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/31/2023	07/31/2024	1	990,000	100		26,136		28,717		28,717	2,581				3,781		0001
Purchased Call/S&P 500 INDEX/SPXG003$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/21/2023	08/21/2024	1	925,000	100		22,570		27,178		27,178	4,608				3,703		0001
Purchased Call/S&P 500 INDEX/SPXI13E$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/10/2023	04/09/2024	1	1,118,000	100		30,298		43,121		43,121	12,824				2,926		0001
Purchased Call/S&P 500 INDEX/SPXI13E$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/10/2023	04/10/2024	1	711,000	100		19,481		27,742		27,742	8,260				1,870		0001
Purchased Call/S&P 500 INDEX/SPXI13V$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/15/2023	06/17/2024	1	341,000	100		9,514		11,683		11,683	2,169				1,160		0001
Purchased Call/S&P 500 INDEX/SPXF003$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/17/2023	01/16/2024	1	4,234,000	100		105,003		162,509		162,509	57,506				4,432		0001
Purchased Call/S&P 500 INDEX/SPXG00U$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/21/2023	12/23/2024	1	1,504,000	100		42,262		43,033		43,033	770				7,448		0001
Purchased Call/S&P 500 INDEX/SPXG00U$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/28/2023	12/30/2024	1	431,000	100		12,499		12,201		12,201	(298)				2,155		0001
Purchased Call/S&P 500 INDEX/SPXG00T$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/18/2023	12/18/2024	1	1,456,000	100		42,806		42,318		42,318	(489)				7,159		0001
Purchased Call/S&P 500 INDEX/SPXI13W$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/20/2023	06/17/2024	1	497,000	100		13,121		16,358		16,358	3,237				1,691		0001
Purchased Call/S&P 500 INDEX/SPXG005$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/30/2023	08/30/2024	1	1,271,000	100		29,487		34,125		34,125	4,638				5,185		0001

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Purchased Call/S&P 500 INDEX/SPXI130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/18/2023	05/20/2024	1	633,000	100		16,395		22,118		22,118	5,723				1,967		0001
Purchased Call/S&P 500 INDEX/SPXF008$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	02/27/2023	02/27/2024	1	1,039,000	100		29,715		45,680		45,680	15,964				2,071		0001
Purchased Call/S&P 500 INDEX/SPXI13P$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/22/2023	05/22/2024	1	1,004,000	100		28,614		38,284		38,284	9,670				3,142		0001
Purchased Call/S&P 500 INDEX/SPXG00A$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	09/21/2023	09/23/2024	1	270,000	100		6,885		8,422		8,422	1,537				1,155		0001
Purchased Call/S&P 500 INDEX/SPXJ132$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/11/2023	07/11/2024	1	889,000	100		22,670		26,903		26,903	4,234				3,232		0001
Purchased Call/S&P 500 INDEX/SPXJ13B$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/17/2023	08/19/2024	1	718,000	100		19,242		23,518		23,518	4,275				2,862		0001
Purchased Call/S&P 500 INDEX/SPXF004$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	01/30/2023	01/30/2024	1	1,335,000	100		37,113		56,244		56,244	19,131				1,914		0001
Purchased Call/S&P 500 INDEX/SPXF005$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	01/31/2023	01/31/2024	1	820,000	100		18,696		27,973		27,973	9,277				1,195		0001
Purchased Call/S&P 500 INDEX/SPXI13F$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/12/2023	04/12/2024	1	1,405,000	100		38,778		55,488		55,488	16,710				3,732		0001
Purchased Call/S&P 500 INDEX/SPXI13K$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/01/2023	05/01/2024	1	1,605,000	100		46,545		63,698		63,698	17,153				4,640		0001
Purchased Call/S&P 500 INDEX/SPXG00D$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	10/03/2023	10/03/2024	1	639,000	100		16,550		21,138		21,138	4,588				2,783		0001
Purchased Call/S&P 500 INDEX/SPXG00C$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	09/28/2023	09/30/2024	1	500,000	100		12,350		15,462		15,462	3,112				2,166		0001
Purchased Call/S&P 500 INDEX/SPXI13Y$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/26/2023	06/24/2024	1	510,000	100		13,056		16,328		16,328	3,272				1,771		0001
Purchased Call/S&P 500 INDEX/SPXG00F$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	10/12/2023	10/14/2024	1	920,000	100		23,368		28,657		28,657	5,289				4,086		0001
Purchased Call/S&P 500 INDEX/SPXG00B$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	09/25/2023	09/24/2024	1	611,000	100		15,153		19,262		19,262	4,109				2,618		0001
Purchased Call/S&P 500 INDEX/SPXI13W$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/20/2023	06/20/2024	1	2,030,000	100		54,201		67,579		67,579	13,378				6,968		0001
Purchased Call/S&P 500 INDEX/SPXF009$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	03/01/2023	03/01/2024	1	3,110,000	100		75,573		113,810		113,810	38,237				6,357		0001
Purchased Call/S&P 500 INDEX/SPXF005$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	02/07/2023	02/07/2024	1	416,000	100		12,272		18,143		18,143	5,871				671		0001
Purchased Call/S&P 500 INDEX/SPXJ130$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/03/2023	07/02/2024	1	1,049,000	100		27,589		32,607		32,607	5,018				3,724		0001
Purchased Call/S&P 500 INDEX/SPXI13W$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/20/2023	06/18/2024	1	1,265,000	100		33,396		41,600		41,600	8,204				4,317		0001
Purchased Call/S&P 500 INDEX/SPXI13X$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/21/2023	06/21/2024	1	1,561,000	100		40,898		50,914		50,914	10,016				5,373		0001
Purchased Call/S&P 500 INDEX/SPXI13Y$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/26/2023	06/26/2024	1	1,590,000	100		42,294		52,911		52,911	10,617				5,552		0001
Purchased Call/S&P 500 INDEX/SPXJ133$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/17/2023	07/17/2024	1	1,008,000	100		27,418		31,080		31,080	3,662				3,721		0001
Purchased Call/S&P 500 INDEX/SPXI13Y$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/27/2023	06/27/2024	1	1,000,000	100		26,600		32,812		32,812	6,212				3,501		0001
Purchased Call/S&P 500 INDEX/SPXJ134$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/24/2023	07/23/2024	1	857,000	100		22,796		25,641		25,641	2,845				3,211		0001
Purchased Call/S&P 500 INDEX/SPXJ132$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/10/2023	07/08/2024	1	543,000	100		12,489		15,008		15,008	2,519				1,959		0001
Purchased Call/S&P 500 INDEX/SPXJ137$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/03/2023	08/05/2024	1	613,000	100		15,754		18,132		18,132	2,378				2,369		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/21/2023	08/19/2024	1	381,000	100		8,573		10,468		10,468	1,895				1,519		0001
Purchased Call/S&P 500 INDEX/SPXF00J$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	05/08/2023	05/08/2024	1	810,000	100		21,870		30,916		30,916	9,046				2,408		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI13R$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/30/2023	05/28/2024	1	740,000	100		21,682		28,759		28,759	7,077				2,364		0001
Purchased Call/S&P 500 INDEX/SPXG00J$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	11/02/2023	11/04/2024	1	1,087,000	100		30,871		38,237		38,237	7,366				5,001		0001
Purchased Call/S&P 500 INDEX/SPXJ13N$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2023	10/07/2024	1	428,000	100		11,256		14,447		14,447	3,190				1,878		0001
Purchased Call/S&P 500 INDEX/SPXF00A$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	03/06/2023	03/06/2024	1	456,000	100		12,449		18,775		18,775	6,327				970		0001
Purchased Call/S&P 500 INDEX/SPXG00H$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	10/26/2023	10/28/2024	1	500,000	100		13,500		17,733		17,733	4,233				2,274		0001
Purchased Call/S&P 500 INDEX/SPXF000$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	06/07/2023	06/07/2024	1	747,000	100		20,244		26,360		26,360	6,116				2,465		0001
Purchased Call/S&P 500 INDEX/SPXJ13I$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/11/2023	09/11/2024	1	597,000	100		14,030		16,227		16,227	2,197				2,495		0001
Purchased Call/S&P 500 INDEX/SPXF00K$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	05/15/2023	05/15/2024	1	1,115,000	100		30,551		42,382		42,382	11,831				3,403		0001
Purchased Call/S&P 500 INDEX/SPXF00E$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	04/03/2023	04/03/2024	1	860,000	100		22,532		32,730		32,730	10,198				2,182		0001
Purchased Call/S&P 500 INDEX/SPXF00H$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	04/24/2023	04/23/2024	1	1,302,000	100		35,154		49,538		49,538	14,384				3,638		0001
Purchased Call/S&P 500 INDEX/SPXJ13Z$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/21/2023	11/21/2024	1	1,079,000	100		32,046		35,159		35,159	3,113				5,099		0001
Purchased Call/S&P 500 INDEX/SPXJ13W$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/13/2023	11/13/2024	1	803,000	100		21,842		25,175		25,175	3,333				3,748		0001
Purchased Call/S&P 500 INDEX/SPXJ132$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/10/2023	07/10/2024	1	703,000	100		18,840		22,683		22,683	3,843				2,549		0001
Purchased Call/S&P 500 INDEX/SPXK131$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/01/2023	12/02/2024	1	1,520,000	100		28,424		30,313		30,313	1,889				7,303		0001
Purchased Call/S&P 500 INDEX/SPXK134$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/13/2023	12/13/2024	1	969,000	100		25,679		26,099		26,099	420				4,731		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/15/2023	08/15/2024	1	1,413,000	100		27,695		32,610		32,610	4,915				5,584		0001
Purchased Call/S&P 500 INDEX/SPXJ13W$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/14/2023	11/14/2024	1	460,000	100		11,270		12,787		12,787	1,517				2,150		0001
Purchased Call/S&P 500 INDEX/SPXK132$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/07/2023	12/09/2024	1	792,000	100		23,443		25,480		25,480	2,036				3,844		0001
Purchased Call/S&P 500 INDEX/SPXJ13I$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/14/2023	09/16/2024	1	488,000	100		11,566		13,148		13,148	1,583				2,059		0001
Purchased Call/S&P 500 INDEX/SPXG000$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	08/08/2023	08/08/2024	1	1,511,000	100		34,451		39,492		39,492	5,041				5,879		0001
Purchased Call/S&P 500 INDEX/SPXJ13J$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/18/2023	09/18/2024	1	562,000	100		14,106		16,533		16,533	2,427				2,381		0001
Purchased Call/S&P 500 INDEX/SPXF00H$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	04/25/2023	04/25/2024	1	1,199,000	100		32,853		47,009		47,009	14,157				3,380		0001
Purchased Call/S&P 500 INDEX/SPXG00S$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/15/2023	12/16/2024	1	881,000	100		16,563		16,594		16,594	31				4,320		0001
Purchased Call/S&P 500 INDEX/SPXF00U$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/12/2023	07/12/2024	1	1,110,000	100		28,971		33,840		33,840	4,869				4,046		0001
Purchased Call/S&P 500 INDEX/SPXF005$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	02/01/2023	02/01/2024	1	4,095,000	100		101,556		151,415		151,415	49,859				6,063		0001
Purchased Call/S&P 500 INDEX/SPXF004$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	01/30/2023	01/29/2024	1	1,871,000	100		52,762		79,805		79,805	27,043				2,637		0001
Purchased Call/S&P 500 INDEX/SPXF004$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	01/25/2023	01/25/2024	1	507,000	100		13,030		19,892		19,892	6,862				663		0001
Purchased Call/S&P 500 INDEX/SPXK132$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/04/2023	12/04/2024	1	882,000	100		23,549		25,627		25,627	2,077				4,250		0001
Purchased Call/S&P 500 INDEX/SPXG00T$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/20/2023	12/20/2024	1	1,637,000	100		47,473		48,700		48,700	1,227				8,072		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXF005$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	02/06/2023	02/05/2024	1	1,823,000	100		53,961		80,769		80,769	26,808				2,863		0001
Purchased Call/S&P 500 INDEX/SPXF00X$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/25/2023	07/25/2024	1	693,000	100		17,464		19,575		19,575	2,111				2,609		0001
Purchased Call/S&P 500 INDEX/SPXF00J$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	05/10/2023	05/10/2024	1	1,034,000	100		27,504		38,435		38,435	10,930				3,097		0001
Purchased Call/S&P 500 INDEX/SPXF006$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	02/14/2023	02/14/2024	1	732,000	100		21,667		31,903		31,903	10,236				1,285		0001
Purchased Call/S&P 500 INDEX/SPXF008$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	02/22/2023	02/22/2024	1	2,514,000	100		61,593		93,556		93,556	31,963				4,790		0001
Purchased Call/S&P 500 INDEX/SPXG00U$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/27/2023	12/27/2024	1	1,023,000	100		28,235		27,642		27,642	(593)				5,094		0001
Purchased Call/S&P 500 INDEX/SPXF008$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	02/27/2023	02/26/2024	1	1,661,000	100		47,505		73,087		73,087	25,582				3,282		0001
Purchased Call/S&P 500 INDEX/SPXG00T$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/19/2023	12/19/2024	1	808,000	100		22,058		21,481		21,481	(578)				3,979		0001
Purchased Call/S&P 500 INDEX/SPXF00B$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	03/14/2023	03/14/2024	1	544,000	100		14,797		22,450		22,450	7,653				1,225		0001
Purchased Call/S&P 500 INDEX/SPXF00A$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	03/06/2023	03/04/2024	1	663,000	100		18,365		27,661		27,661	9,296				1,388		0001
Purchased Call/S&P 500 INDEX/SPXF00K$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	05/18/2023	05/17/2024	1	1,556,000	100		42,479		57,424		57,424	14,945				4,784		0001
Purchased Call/S&P 500 INDEX/SPXF00O$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	06/06/2023	06/06/2024	1	596,000	100		15,615		20,178		20,178	4,563				1,961		0001
Purchased Call/S&P 500 INDEX/SPXF00L$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	05/23/2023	05/23/2024	1	687,000	100		19,236		25,947		25,947	6,711				2,158		0001
Purchased Call/S&P 500 INDEX/SPXF00V$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/18/2023	07/18/2024	1	541,000	100		13,796		15,641		15,641	1,845				2,002		0001
Purchased Call/S&P 500 INDEX/SPXF00D$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	03/27/2023	03/25/2024	1	511,000	100		14,104		21,161		21,161	7,057				1,233		0001
Purchased Call/S&P 500 INDEX/SPXF00O$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	06/05/2023	06/03/2024	1	726,000	100		18,949		25,024		25,024	6,076				2,366		0001
Purchased Call/S&P 500 INDEX/SPXF00Q$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	06/13/2023	06/13/2024	1	579,000	100		15,633		19,587		19,587	3,954				1,946		0001
Purchased Call/S&P 500 INDEX/SPXF00S$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	06/22/2023	06/24/2024	1	745,000	100		20,562		25,608		25,608	5,046				2,587		0001
Purchased Call/S&P 500 INDEX/SPXF00S$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	06/29/2023	07/01/2024	1	730,000	100		20,294		24,870		24,870	4,576				2,584		0001
Purchased Call/S&P 500 INDEX/SPXF00G$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	04/13/2023	04/15/2024	1	731,000	100		19,079		27,230		27,230	8,151				1,970		0001
Purchased Call/S&P 500 INDEX/SPXG001$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	08/14/2023	08/13/2024	1	1,254,000	100		30,723		35,846		35,846	5,123				4,934		0001
Purchased Call/S&P 500 INDEX/SPXF00K$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	05/15/2023	05/13/2024	1	813,000	100		23,089		32,086		32,086	8,997				2,463		0001
Purchased Call/S&P 500 INDEX/SPXF00O$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	06/08/2023	06/10/2024	1	570,000	100		14,820		19,217		19,217	4,397				1,899		0001
Purchased Call/S&P 500 INDEX/SPXF00Y$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/31/2023	07/29/2024	1	697,000	100		16,031		17,546		17,546	1,515				2,650		0001
Purchased Call/S&P 500 INDEX/SPXG001$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	08/14/2023	08/14/2024	1	690,000	100		16,698		19,425		19,425	2,727				2,721		0001
Purchased Call/S&P 500 INDEX/SPXG004$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	08/28/2023	08/28/2024	1	832,000	100		19,968		23,751		23,751	3,783				3,380		0001
Purchased Call/S&P 500 INDEX/SPXG00G$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	10/18/2023	10/18/2024	1	491,000	100		13,306		16,421		16,421	3,115				2,196		0001
Purchased Call/S&P 500 INDEX/SPXG00H$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	10/23/2023	10/22/2024	1	1,956,000	100		39,316		49,502		49,502	10,186				8,807		0001
Purchased Call/S&P 500 INDEX/SPXI13E$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/10/2023	04/08/2024	1	712,000	100		20,648		29,518		29,518	8,870				1,854		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXG00B$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	09/27/2023	09/27/2024	1	460,000	100		11,592		14,905		14,905	3,313				1,982		0001
Purchased Call/S&P 500 INDEX/SPXG00E$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	10/10/2023	10/10/2024	1	252,000	100		6,300		7,738		7,738	1,438				1,111		0001
Purchased Call/S&P 500 INDEX/SPXG00F$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	10/16/2023	10/15/2024	1	1,609,000	100		37,490		45,820		45,820	8,331				7,159		0001
Purchased Call/S&P 500 INDEX/SPXG00K$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	11/07/2023	11/07/2024	1	297,000	100		8,375		10,014		10,014	1,638				1,373		0001
Purchased Call/S&P 500 INDEX/SPXI13K$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/01/2023	04/30/2024	1	1,407,000	100		38,411		52,608		52,608	14,197				4,051		0001
Purchased Call/S&P 500 INDEX/SPXI13R$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/30/2023	05/30/2024	1	854,000	100		24,083		31,967		31,967	7,884				2,746		0001
Purchased Call/S&P 500 INDEX/SPXI13K$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/03/2023	05/03/2024	1	698,000	100		18,776		26,269		26,269	7,493				2,034		0001
Purchased Call/S&P 500 INDEX/SPXG00I$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	11/01/2023	11/01/2024	1	2,518,000	100		45,576		56,756		56,756	11,181				11,528		0001
Purchased Call/S&P 500 INDEX/SPXG00K$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	11/09/2023	11/11/2024	1	440,000	100		12,584		15,118		15,118	2,534				2,047		0001
Purchased Call/S&P 500 INDEX/SPXG00H$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	10/23/2023	10/23/2024	1	562,000	100		15,905		20,135		20,135	4,230				2,535		0001
Purchased Call/S&P 500 INDEX/SPXG00I$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	10/30/2023	10/29/2024	1	784,000	100		20,776		27,297		27,297	6,521				3,572		0001
Purchased Call/S&P 500 INDEX/SPXG00J$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	11/06/2023	11/05/2024	1	1,007,000	100		26,182		31,682		31,682	5,500				4,640		0001
Purchased Call/S&P 500 INDEX/SPXG00K$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	11/08/2023	11/08/2024	1	2,138,000	100		45,753		54,801		54,801	9,048				9,899		0001
Purchased Call/S&P 500 INDEX/SPXJ131$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/06/2023	07/08/2024	1	592,000	100		16,990		20,629		20,629	3,638				2,136		0001
Purchased Call/S&P 500 INDEX/SPXG003$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	08/21/2023	08/20/2024	1	958,000	100		22,992		27,770		27,770	4,778				3,827		0001
Purchased Call/S&P 500 INDEX/SPXJ136$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/01/2023	08/01/2024	1	2,165,000	100		55,208		61,272		61,272	6,065				8,289		0001
Purchased Call/S&P 500 INDEX/SPXI13Z$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/28/2023	06/28/2024	1	510,000	100		14,178		17,612		17,612	3,434				1,791		0001
Purchased Call/S&P 500 INDEX/SPXG004$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	08/28/2023	08/26/2024	1	823,000	100		18,682		22,184		22,184	3,502				3,330		0001
Purchased Call/S&P 500 INDEX/SPXG00A$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	09/22/2023	09/23/2024	1	793,000	100		13,243		16,535		16,535	3,292				3,391		0001
Purchased Call/S&P 500 INDEX/SPXJ134$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/24/2023	07/22/2024	1	597,000	100		13,612		15,253		15,253	1,641				2,232		0001
Purchased Call/S&P 500 INDEX/SPXG00R$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/08/2023	12/09/2024	1	1,093,000	100		20,439		21,874		21,874	1,434				5,305		0001
Purchased Call/S&P 500 INDEX/SPXG00M$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	11/15/2023	11/15/2024	1	2,016,000	100		41,126		46,334		46,334	5,208				9,438		0001
Purchased Call/S&P 500 INDEX/SPXG00B$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	09/25/2023	09/25/2024	1	379,000	100		9,286		11,784		11,784	2,499				1,627		0001
Purchased Call/S&P 500 INDEX/SPXG00Q$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/05/2023	12/05/2024	1	376,000	100		7,746		8,354		8,354	608				1,814		0001
Purchased Call/S&P 500 INDEX/SPXJ13F$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/31/2023	09/03/2024	1	313,000	100		7,919		9,100		9,100	1,181				1,287		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/24/2023	08/26/2024	1	444,000	100		11,189		13,541		13,541	2,352				1,796		0001
Purchased Call/S&P 500 INDEX/SPXJ13I$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/11/2023	09/10/2024	1	646,000	100		15,633		18,086		18,086	2,452				2,694		0001
Purchased Call/S&P 500 INDEX/SPXJ13R$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/24/2023	10/24/2024	1	462,000	100		12,982		16,273		16,273	3,290				2,087		0001
Purchased Call/S&P 500 INDEX/SPXJ13T$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/31/2023	10/31/2024	1	1,208,000	100		33,462		42,880		42,880	9,419				5,521		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ13Y$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/20/2023	11/19/2024	1	849,000	100		24,706		26,953		26,953	2,247				3,999		0001
Purchased Call/S&P 500 INDEX/SPXJ13Z$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/24/2023	11/25/2024	1	589,000	100		17,317		18,797		18,797	1,480				2,800		0001
Purchased Call/S&P 500 INDEX/SPX9212$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	1	915,000	100		23,150		25,953		25,953	2,803				3,552		0001
Purchased Call/S&P 500 INDEX/SPX9213$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/10/2023	08/12/2024	1	456,000	100		11,628		13,356		13,356	1,728				1,790		0001
Purchased Call/S&P 500 INDEX/SPX9216$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/07/2023	09/09/2024	1	312,000	100		7,363		8,451		8,451	1,088				1,299		0001
Purchased Call/S&P 500 INDEX/SPX921D$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2023	11/29/2024	1	888,000	100		23,088		24,601		24,601	1,513				4,247		0001
Purchased Call/S&P 500 INDEX/SPXJ130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/03/2023	07/01/2024	1	324,000	100		8,294		9,806		9,806	1,512				1,147		0001
Purchased Call/S&P 500 INDEX/SPXJ130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/03/2023	07/03/2024	1	600,000	100		14,940		17,630		17,630	2,690				2,136		0001
Purchased Call/S&P 500 INDEX/SPXJ133$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/20/2023	07/22/2024	1	709,000	100		19,568		22,278		22,278	2,710				2,650		0001
Purchased Call/S&P 500 INDEX/SPXJ139$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/09/2023	08/09/2024	1	731,000	100		17,617		20,641		20,641	3,024				2,850		0001
Purchased Call/S&P 500 INDEX/SPXJ135$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/26/2023	07/26/2024	1	648,000	100		17,755		19,763		19,763	2,008				2,446		0001
Purchased Call/S&P 500 INDEX/SPXJ13J$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/18/2023	09/17/2024	1	621,000	100		14,345		16,778		16,778	2,433				2,626		0001
Purchased Call/S&P 500 INDEX/SPXJ13W$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/13/2023	11/12/2024	1	591,000	100		16,253		18,778		18,778	2,526				2,754		0001
Purchased Call/S&P 500 INDEX/SPXJ13Y$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/20/2023	11/20/2024	1	1,121,000	100		31,052		33,872		33,872	2,821				5,289		0001
Purchased Call/S&P 500 INDEX/SPXJ13Z$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	1	1,017,000	100		19,832		21,418		21,418	1,586				4,813		0001
Purchased Call/S&P 500 INDEX/SPXI137$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/13/2023	03/11/2024	1	652,000	100		17,800		27,157		27,157	9,357				1,438		0001
Purchased Call/S&P 500 INDEX/SPXG004$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	08/29/2023	08/29/2024	1	1,023,000	100		24,552		28,502		28,502	3,950				4,165		0001
Purchased Call/S&P 500 INDEX/SPXG005$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	09/01/2023	09/03/2024	1	1,578,000	100		27,299		31,736		31,736	4,437				6,491		0001
Purchased Call/S&P 500 INDEX/SPXG005$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	09/05/2023	09/04/2024	1	805,000	100		19,320		22,380		22,380	3,060				3,318		0001
Purchased Call/S&P 500 INDEX/SPXG004$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	08/28/2023	08/27/2024	1	647,000	100		15,528		18,484		18,484	2,956				2,623		0001
Purchased Call/S&P 500 INDEX/SPXG00B$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	09/26/2023	09/26/2024	1	275,000	100		6,738		8,688		8,688	1,950				1,183		0001
Purchased Call/S&P 500 INDEX/SPXG007$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	09/12/2023	09/12/2024	1	1,132,000	100		26,036		29,952		29,952	3,916				4,740		0001
Purchased Call/S&P 500 INDEX/SPX1406$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/09/2023	01/09/2024	1	406,000	100		10,515		16,811		16,811	6,295				319		0001
Purchased Call/S&P 500 INDEX/SPXG00E$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	10/09/2023	10/09/2024	1	453,000	100		11,325		14,189		14,189	2,864				1,994		0001
Purchased Call/S&P 500 INDEX/SPXG00I$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	10/30/2023	10/30/2024	1	436,000	100		11,685		15,354		15,354	3,669				1,990		0001
Purchased Call/S&P 500 INDEX/SPXG00E$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	10/09/2023	10/08/2024	1	1,071,000	100		19,921		24,739		24,739	4,818				4,707		0001
Purchased Call/S&P 500 INDEX/SPXG00S$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/11/2023	12/10/2024	1	1,224,000	100		33,905		36,198		36,198	2,293				5,950		0001
Purchased Call/S&P 500 INDEX/SPXG00S$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/14/2023	12/16/2024	1	653,000	100		18,284		18,781		18,781	497				3,202		0001
Purchased Call/S&P 500 INDEX/SPXG00J$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	11/06/2023	11/04/2024	1	252,000	100		4,889		5,900		5,900	1,011				1,159		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXG00M$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	11/16/2023	11/18/2024	1	573,000	100		16,560		18,603		18,603	2,043				2,695		0001
Purchased Call/S&P 500 INDEX/SPXG00S$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/11/2023	12/09/2024	1	487,000	100		9,935		10,543		10,543	609				2,364		0001
Purchased Call/S&P 500 INDEX/SPXG00U$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/26/2023	12/26/2024	1	1,108,000	100		30,913		30,068		30,068	(845)				5,510		0001
Purchased Call/S&P 500 INDEX/SPXC177$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/09/2023	01/08/2024	1	2,236,000	100		45,838		73,710		73,710	27,872				1,655		0001
Purchased Call/S&P 500 INDEX/SPX821F$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/03/2023	01/02/2024	1	3,557,000	100		81,455		133,268		133,268	51,813				1,316		0001
Purchased Call/S&P 500 INDEX/SPX821F$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2023	01/10/2024	1	369,000	100		8,266		13,061		13,061	4,795				305		0001
Purchased Call/S&P 500 INDEX/SPX821F$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/04/2023	01/04/2024	1	369,000	100		10,148		16,575		16,575	6,427				193		0001
Purchased Call/S&P 500 INDEX/SPXI13Y$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/26/2023	06/25/2024	1	1,599,000	100		42,533		53,253		53,253	10,719				5,567		0001
Purchased Call/S&P 500 INDEX/SPX821L$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/07/2023	03/07/2024	1	460,000	100		13,018		19,298		19,298	6,280				985		0001
Purchased Call/S&P 500 INDEX/SPXJ133$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/17/2023	07/15/2024	1	259,000	100		5,957		6,734		6,734	777				951		0001
Purchased Call/S&P 500 INDEX/SPXJ132$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/13/2023	07/15/2024	1	1,021,000	100		28,384		32,538		32,538	4,154				3,750		0001
Purchased Call/S&P 500 INDEX/SPXJ133$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/17/2023	07/16/2024	1	816,000	100		21,298		24,184		24,184	2,886				3,005		0001
Purchased Call/S&P 500 INDEX/SPX821P$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/04/2023	05/06/2024	1	251,000	100		6,300		8,850		8,850	2,550				740		0001
Purchased Call/S&P 500 INDEX/SPXJ134$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/24/2023	07/24/2024	1	1,309,000	100		35,212		39,660		39,660	4,447				4,917		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/14/2023	08/12/2024	1	963,000	100		21,571		25,391		25,391	3,820				3,780		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/23/2023	08/23/2024	1	724,000	100		17,521		20,806		20,806	3,285				2,911		0001
Purchased Call/S&P 500 INDEX/SPX921D$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/27/2023	11/25/2024	1	339,000	100		7,119		7,529		7,529	410				1,612		0001
Purchased Call/S&P 500 INDEX/SPX821R$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2023	05/20/2024	1	532,000	100		15,641		20,693		20,693	5,052				1,653		0001
Purchased Call/S&P 500 INDEX/SPXF00A$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	03/08/2023	03/08/2024	1	3,138,000	100		76,567		114,168		114,168	37,601				6,772		0001
Purchased Call/S&P 500 INDEX/SPXF00C$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	03/20/2023	03/18/2024	1	804,000	100		22,190		33,079		33,079	10,889				1,858		0001
Purchased Call/S&P 500 INDEX/SPXF00E$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	04/04/2023	04/04/2024	1	825,000	100		22,523		32,599		32,599	10,077				2,104		0001
Purchased Call/S&P 500 INDEX/SPX9217$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/13/2023	09/13/2024	1	334,000	100		8,150		9,227		9,227	1,078				1,401		0001
Purchased Call/S&P 500 INDEX/SPXF00D$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	03/27/2023	03/27/2024	1	586,000	100		15,998		23,947		23,947	7,950				1,430		0001
Purchased Call/S&P 500 INDEX/SPXF00E$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	03/28/2023	03/28/2024	1	385,000	100		10,626		15,913		15,913	5,287				945		0001
Purchased Call/S&P 500 INDEX/SPX821F$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/03/2023	01/03/2024	1	412,000	100		8,611		13,992		13,992	5,381				187		0001
Purchased Call/S&P 500 INDEX/SPXF00E$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	04/03/2023	04/01/2024	1	3,248,000	100		81,850		119,119		119,119	37,270				8,153		0001
Purchased Call/S&P 500 INDEX/SPX1407$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/21/2023	03/21/2024	1	426,000	100		11,928		17,530		17,530	5,602				1,003		0001
Purchased Call/S&P 500 INDEX/SPXF00H$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	04/27/2023	04/29/2024	1	571,000	100		14,561		20,319		20,319	5,759				1,637		0001
Purchased Call/S&P 500 INDEX/SPXF00G$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	04/17/2023	04/17/2024	1	1,325,000	100		34,715		49,873		49,873	15,158				3,604		0001

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Purchased Call/S&P 500 INDEX/SPXF00H$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	04/26/2023	04/26/2024	1	959,000	100		25,605		36,721		36,721	11,116				2,715		0001
Purchased Call/S&P 500 INDEX/SPXF003$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	01/17/2023	01/17/2024	1	822,000	100		24,331		37,687		37,687	13,356				887		0001
Purchased Call/S&P 500 INDEX/SPXF00J$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	05/09/2023	05/09/2024	1	1,167,000	100		32,326		45,150		45,150	12,824				3,482		0001
Purchased Call/S&P 500 INDEX/SPXF003$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	01/23/2023	01/23/2024	1	446,000	100		11,908		18,187		18,187	6,279				560		0001
Purchased Call/S&P 500 INDEX/SPXF00H$L	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	04/24/2023	04/24/2024	1	1,168,000	100		30,485		42,760		42,760	12,276				3,278		0001
Purchased Call/S&P 500 INDEX/SPXF001$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/30/2022	01/02/2024	1	275,000	100	5,225			8,380		8,380	3,252				102		0001
Purchased Call/S&P 500 INDEX/SPX9212$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/07/2023	08/06/2024	1	1,042,000	100		25,737		28,754		28,754	3,017				4,036		0001
Purchased Call/S&P 500 INDEX/SPXF005$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	02/08/2023	02/08/2024	1	2,451,000	100		63,236		93,832		93,832	30,596				4,006		0001
Purchased Call/S&P 500 INDEX/SPXF006$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	02/15/2023	02/15/2024	1	2,280,000	100		55,632		83,410		83,410	27,778				4,047		0001
Purchased Call/S&P 500 INDEX/SPX9217$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/15/2023	09/16/2024	1	434,000	100		7,725		8,789		8,789	1,063				1,831		0001
Purchased Call/S&P 500 INDEX/SPX9210$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2023	07/29/2024	1	1,061,000	100		30,557		33,716		33,716	3,159				4,033		0001
Purchased Call/S&P 500 INDEX/SPX9213$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/16/2023	08/16/2024	1	915,000	100		21,686		25,835		25,835	4,150				3,624		0001
Purchased Call/S&P 500 INDEX/SPX9212$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/07/2023	08/05/2024	1	396,000	100		9,227		10,310		10,310	1,084				1,530		0001
Purchased Call/S&P 500 INDEX/SPXF00Q$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	06/12/2023	06/12/2024	1	1,112,000	100		29,246		37,978		37,978	8,733				3,727		0001
Purchased Call/S&P 500 INDEX/SPX921D$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/30/2023	12/02/2024	1	881,000	100		25,813		27,475		27,475	1,662				4,233		0001
Purchased Call/S&P 500 INDEX/SPXF00Q$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	06/14/2023	06/14/2024	1	1,203,000	100		32,240		41,653		41,653	9,412				4,056		0001
Purchased Call/S&P 500 INDEX/SPXB055$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/25/2023	09/24/2024	1	1,439,000	100		24,463		20,422		20,422	(4,041)				6,165		0001
Purchased Call/S&P 500 INDEX/SPXC17L$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/23/2023	10/22/2024	1	1,646,000	100		26,501		22,530		22,530	(3,970)				7,411		0001
Purchased Call/S&P 500 INDEX/SPXG004$A	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/28/2023	08/27/2024	1	1,081,000	100		18,701		21,570		21,570	2,869				4,383		0001
Purchased Call/S&P 500 INDEX/SPXF00Y$P	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/31/2023	07/30/2024	1	1,281,000	100		20,240		1,066		1,066	(19,174)				4,881		0001
Purchased Call/S&P 500 INDEX/SPXG000$Y	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/28/2023	11/27/2024	1	1,112,000	100		19,794		16,134		16,134	(3,660)				5,303		0001
Purchased Call/S&P 500 INDEX/SPXG007$3	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/11/2023	09/10/2024	1	1,559,000	100		28,062		29,066		29,066	1,004				6,503		0001
Purchased Call/S&P 500 INDEX/SPXG000$3	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/07/2023	08/06/2024	1	1,036,000	100		17,819		901		901	(16,918)				4,012		0001
Purchased Call/S&P 500 INDEX/SPXG003$6	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/21/2023	08/20/2024	1	1,094,000	100		17,723		21,939		21,939	4,216				4,370		0001
Purchased Call/S&P 500 INDEX/SPXG005$U	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/05/2023	09/03/2024	1	1,334,000	100		22,545		24,963		24,963	2,418				5,487		0001
Purchased Call/S&P 500 INDEX/SPX2506$6	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/05/2023	06/04/2024	1	1,097,000	100		17,113		29,365		29,365	12,252				3,586		0001
Purchased Call/S&P 500 INDEX/SPXC17K$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/16/2023	10/15/2024	1	1,003,000	100		16,650		13,783		13,783	(2,867)				4,462		0001
Purchased Call/S&P 500 INDEX/SPXB055$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/02/2023	09/30/2024	1	1,128,000	100		19,176		14,692		14,692	(4,484)				4,887		0001

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Purchased Call/S&P 500 INDEX/SPXG00R$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/08/2023	12/06/2024	1	244,000	100		1,684		1,777		1,777	93				1,179		0001
Purchased Call/S&P 500 INDEX/SPXG00T$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/18/2023	12/18/2024	1	202,000	100		1,434		1,365		1,365	(69)				993		0001
Purchased Call/S&P 500 INDEX/SPXG00R$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/08/2023	12/10/2024	1	171,000	100		1,180		1,244		1,244	64				831		0001
Purchased Call/S&P 500 INDEX/SPXI131$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/07/2023	02/07/2024	1	182,000	100		1,310		1,884		1,884	574				294		0001
Purchased Call/S&P 500 INDEX/SPXG00R$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/08/2023	12/09/2024	1	221,000	100		1,547		1,624		1,624	77				1,073		0001
Purchased Call/S&P 500 INDEX/SPXH13V$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/10/2023	01/10/2024	1	240,000	100		1,752		2,753		2,753	1,001				199		0001
Purchased Call/S&P 500 INDEX/SPXG00T$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/20/2023	12/20/2024	1	187,000	100		1,309		1,294		1,294	(15)				922		0001
Purchased Call/S&P 500 INDEX/SPXF004$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	01/24/2023	01/24/2024	1	304,000	100		2,432		3,626		3,626	1,194				390		0001
Purchased Call/S&P 500 INDEX/SPXF00B$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	03/13/2023	03/13/2024	1	234,000	100		1,544		2,395		2,395	850				523		0001
Purchased Call/S&P 500 INDEX/SPXI135$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/28/2023	02/28/2024	1	266,000	100		2,181		3,265		3,265	1,083				535		0001
Purchased Call/S&P 500 INDEX/SPXF000$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	06/05/2023	06/05/2024	1	266,000	100		2,022		2,615		2,615	593				872		0001
Purchased Call/S&P 500 INDEX/SPXI13H$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/20/2023	04/19/2024	1	285,000	100		2,223		3,095		3,095	872				782		0001
Purchased Call/S&P 500 INDEX/SPXF00K$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	05/18/2023	05/17/2024	1	363,000	100		4,283		5,660		5,660	1,377				1,116		0001
Purchased Call/S&P 500 INDEX/SPXF00C$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	03/16/2023	03/15/2024	1	208,000	100		1,539		2,216		2,216	677				471		0001
Purchased Call/S&P 500 INDEX/SPXF007$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	02/21/2023	02/21/2024	1	341,000	100		2,933		4,512		4,512	1,580				644		0001
Purchased Call/S&P 500 INDEX/SPXF008$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	02/24/2023	02/23/2024	1	278,000	100		2,029		2,995		2,995	965				535		0001
Purchased Call/S&P 500 INDEX/SPXF008$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	02/24/2023	02/26/2024	1	231,000	100		1,848		2,712		2,712	864				456		0001
Purchased Call/S&P 500 INDEX/SPXI135$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/02/2023	03/01/2024	1	299,000	100		2,422		3,663		3,663	1,241				611		0001
Purchased Call/S&P 500 INDEX/SPXF00G$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	04/14/2023	04/12/2024	1	423,000	100		3,342		4,796		4,796	1,454				1,124		0001
Purchased Call/S&P 500 INDEX/SPXI130$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	1	213,000	100		1,598		2,156		2,156	559				655		0001
Purchased Call/S&P 500 INDEX/SPXI13P$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/19/2023	05/17/2024	1	222,000	100		1,554		2,045		2,045	491				683		0001
Purchased Call/S&P 500 INDEX/SPXF00G$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	04/21/2023	04/19/2024	1	213,000	100		1,704		2,306		2,306	602				585		0001
Purchased Call/S&P 500 INDEX/SPXG002$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	08/18/2023	08/20/2024	1	231,000	100		1,617		1,931		1,931	314				923		0001
Purchased Call/S&P 500 INDEX/SPXG003$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	08/24/2023	08/23/2024	1	229,000	100		1,603		1,907		1,907	304				921		0001
Purchased Call/S&P 500 INDEX/SPXG009$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	09/18/2023	09/18/2024	1	179,000	100		1,289		1,436		1,436	147				758		0001
Purchased Call/S&P 500 INDEX/SPXF00B$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	03/13/2023	03/08/2024	1	285,000	100		2,166		3,191		3,191	1,025				615		0001
Purchased Call/S&P 500 INDEX/SPXG00I$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	10/27/2023	10/25/2024	1	230,000	100		1,541		1,974		1,974	433				1,041		0001
Purchased Call/S&P 500 INDEX/SPXI13E$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024	1	435,000	100		3,219		4,566		4,566	1,347				1,115		0001
Purchased Call/S&P 500 INDEX/SPXG002$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	08/18/2023	08/16/2024	1	226,000	100		1,582		1,892		1,892	310				895		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXG003$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	08/25/2023	08/26/2024	1	206,000	100		1,463		1,698		1,698	236				833		0001
Purchased Call/S&P 500 INDEX/SPXG00M$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	11/15/2023	11/15/2024	1	301,000	100		2,107		2,306		2,306	199				1,409		0001
Purchased Call/S&P 500 INDEX/SPXG000$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/10/2023	08/09/2024	1	167,000	100		1,219		1,372		1,372	153				651		0001
Purchased Call/S&P 500 INDEX/SPXI13E$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/10/2023	04/10/2024	1	439,000	100		3,907		5,431		5,431	1,524				1,155		0001
Purchased Call/S&P 500 INDEX/SPXG00T$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/15/2023	12/13/2024	1	222,000	100		1,532		1,521		1,521	(11)				1,084		0001
Purchased Call/S&P 500 INDEX/SPXF00A$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	03/06/2023	03/05/2024	1	339,000	100		3,356		5,094		5,094	1,738				715		0001
Purchased Call/S&P 500 INDEX/SPXI13J$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/27/2023	04/26/2024	1	193,000	100		1,486		2,086		2,086	600				546		0001
Purchased Call/S&P 500 INDEX/SPXH13Z$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/26/2023	01/26/2024	1	201,000	100		1,367		1,995		1,995	629				268		0001
Purchased Call/S&P 500 INDEX/SPXI13M$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/08/2023	05/08/2024	1	205,000	100		1,599		2,201		2,201	602				609		0001
Purchased Call/S&P 500 INDEX/SPXG00B$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	09/25/2023	09/25/2024	1	321,000	100		2,151		2,662		2,662	511				1,378		0001
Purchased Call/S&P 500 INDEX/SPXI131$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024	1	377,000	100		2,677		3,915		3,915	1,238				567		0001
Purchased Call/S&P 500 INDEX/SPXI13C$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024	1	317,000	100		2,156		3,037		3,037	882				778		0001
Purchased Call/S&P 500 INDEX/SPXI13C$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/30/2023	03/28/2024	1	294,000	100		2,911		4,244		4,244	1,333				722		0001
Purchased Call/S&P 500 INDEX/SPXI13F$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/11/2023	04/11/2024	1	231,000	100		1,663		2,306		2,306	643				611		0001
Purchased Call/S&P 500 INDEX/SPXI13R$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/26/2023	05/24/2024	1	253,000	100		1,771		2,316		2,316	545				797		0001
Purchased Call/S&P 500 INDEX/SPXI13Q$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/25/2023	05/24/2024	1	239,000	100		1,888		2,537		2,537	649				753		0001
Purchased Call/S&P 500 INDEX/SPXI13Z$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/28/2023	06/28/2024	1	219,000	100		1,730		2,080		2,080	350				769		0001
Purchased Call/S&P 500 INDEX/SPXF00G$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	04/13/2023	04/12/2024	1	216,000	100		1,620		2,243		2,243	623				574		0001
Purchased Call/S&P 500 INDEX/SPXI13Z$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/29/2023	06/28/2024	1	180,000	100		1,566		1,854		1,854	288				632		0001
Purchased Call/S&P 500 INDEX/SPXJ133$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/14/2023	07/16/2024	1	229,000	100		1,855		2,061		2,061	206				843		0001
Purchased Call/S&P 500 INDEX/SPXG00E$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	10/06/2023	10/07/2024	1	201,000	100		1,367		1,671		1,671	304				882		0001
Purchased Call/S&P 500 INDEX/SPXG00F$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	10/13/2023	10/11/2024	1	193,000	100		1,312		1,593		1,593	280				853		0001
Purchased Call/S&P 500 INDEX/SPXJ13E$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/28/2023	08/28/2024	1	335,000	100		2,379		2,747		2,747	368				1,361		0001
Purchased Call/S&P 500 INDEX/SPXF00E$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	03/28/2023	03/28/2024	1	242,000	100		2,565		3,722		3,722	1,157				594		0001
Purchased Call/S&P 500 INDEX/SPXJ13K$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/20/2023	09/20/2024	1	199,000	100		1,393		1,629		1,629	236				846		0001
Purchased Call/S&P 500 INDEX/SPXF00D$L	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	03/27/2023	03/27/2024	1	467,000	100		3,456		4,939		4,939	1,484				1,140		0001
Purchased Call/S&P 500 INDEX/SPXJ136$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/31/2023	07/31/2024	1	203,000	100		1,624		1,746		1,746	122				775		0001
Purchased Call/S&P 500 INDEX/SPXK132$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/06/2023	12/06/2024	1	179,000	100		1,235		1,343		1,343	108				865		0001
Purchased Call/S&P 500 INDEX/SPXJ13Y$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/20/2023	11/20/2024	1	176,000	100		1,250		1,330		1,330	80				830		0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXF00B$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	03/15/2023	03/15/2024	1	180,000	100		1,458		2,186		2,186	728				408		0001
Purchased Call/S&P 500 INDEX/SPXF001$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	01/05/2023	01/05/2024	1	205,000	100		1,866		2,968		2,968	1,102				120		0001
Purchased Call/S&P 500 INDEX/SPXG002$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	08/18/2023	08/19/2024	1	223,000	100		1,561		1,865		1,865	304				889		0001
Purchased Call/S&P 500 INDEX/SPXF00G$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	04/17/2023	04/17/2024	1	272,000	100		2,013		2,943		2,943	931				740		0001
Purchased Call/S&P 500 INDEX/SPXK134$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	12/13/2023	12/13/2024	1	206,000	100		1,421		1,441		1,441	20				1,006		0001
Purchased Call/S&P 500 INDEX/SPXJ13Y$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	11/17/2023	11/15/2024	1	256,000	100		1,792		1,961		1,961	169				1,199		0001
Purchased Call/S&P 500 INDEX/SPXJ13Z$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	1	198,000	100		1,426		1,489		1,489	64				937		0001
Purchased Call/S&P 500 INDEX/SPXG00S$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	12/11/2023	12/11/2024	1	160,000	100		1,104		1,154		1,154	50				779		0001
Purchased Call/S&P 500 INDEX/SPXF00W$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	07/21/2023	07/23/2024	1	252,000	100		2,066		2,311		2,311	245				944		0001
Purchased Call/S&P 500 INDEX/SPXF004$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	01/27/2023	01/26/2024	1	324,000	100		2,398		3,533		3,533	1,136				432		0001
Purchased Call/S&P 500 INDEX/SPXF00W$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	07/21/2023	07/19/2024	1	249,000	100		1,843		1,989		1,989	146				924		0001
Purchased Call/S&P 500 INDEX/SPXF00L$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	05/22/2023	05/22/2024	1	274,000	100		2,548		3,271		3,271	723				858		0001
Purchased Call/S&P 500 INDEX/SPXF00U$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	07/13/2023	07/12/2024	1	198,000	100		1,742		1,927		1,927	185				722		0001
Purchased Call/S&P 500 INDEX/SPXG003$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	08/25/2023	08/27/2024	1	230,000	100		1,794		2,084		2,084	290				933		0001
Purchased Call/S&P 500 INDEX/SPXG003$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	08/25/2023	08/23/2024	1	324,000	100		2,300		2,673		2,673	373				1,303		0001
Purchased Call/S&P 500 INDEX/SPXG008$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	09/15/2023	09/13/2024	1	277,000	100		1,967		2,228		2,228	262				1,162		0001
Purchased Call/S&P 500 INDEX/SPXG00C$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	10/02/2023	10/02/2024	1	162,000	100		1,166		1,424		1,424	258				704		0001
Purchased Call/S&P 500 INDEX/SPXG00E$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	10/06/2023	10/04/2024	1	170,000	100		1,156		1,414		1,414	258				742		0001
Purchased Call/S&P 500 INDEX/SPXG00A$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	09/21/2023	09/20/2024	1	221,000	100		1,547		1,840		1,840	293				940		0001
Purchased Call/S&P 500 INDEX/SPXI13J$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	04/28/2023	04/26/2024	1	200,000	100		1,560		2,153		2,153	593				566		0001
Purchased Call/S&P 500 INDEX/SPXG004$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	08/29/2023	08/29/2024	1	201,000	100		1,427		1,600		1,600	173				818		0001
Purchased Call/S&P 500 INDEX/SPXG00J$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	11/03/2023	11/05/2024	1	183,000	100		1,354		1,560		1,560	206				843		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	08/11/2023	08/09/2024	1	241,000	100		1,759		1,975		1,975	216				940		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	08/21/2023	08/21/2024	1	257,000	100		1,902		2,244		2,244	342				1,029		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	08/11/2023	08/12/2024	1	335,000	100		2,446		2,743		2,743	297				1,315		0001
Purchased Call/S&P 500 INDEX/SPXJ13J$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	09/15/2023	09/17/2024	1	302,000	100		2,114		2,439		2,439	325				1,277		0001
Purchased Call/S&P 500 INDEX/SPXJ13N$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	10/04/2023	10/04/2024	1	173,000	100		1,228		1,533		1,533	304				755		0001
Purchased Call/S&P 500 INDEX/SPXJ13O$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	10/09/2023	10/09/2024	1	179,000	100		1,217		1,480		1,480	263				788		0001
Purchased Call/S&P 500 INDEX/SPXJ132$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	07/10/2023	07/10/2024	1	282,000	100		2,651		3,113		3,113	462				1,023		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ138$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/04/2023	08/02/2024	1	190,000	100		1,520		1,711		1,711	191				729		0001
Purchased Call/S&P 500 INDEX/SPXJ13K$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/22/2023	09/24/2024	1	187,000	100		1,309		1,564		1,564	255				801		0001
Purchased Call/S&P 500 INDEX/SPXJ13M$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	1	176,000	100		1,214		1,481		1,481	267				758		0001
Purchased Call/S&P 500 INDEX/SPXJ13Q$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/17/2023	10/17/2024	1	190,000	100		1,368		1,628		1,628	260				848		0001
Purchased Call/S&P 500 INDEX/SPXJ13W$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/08/2023	11/08/2024	1	202,000	100		1,434		1,702		1,702	268				935		0001
Purchased Call/S&P 500 INDEX/SPXJ13T$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/30/2023	10/30/2024	1	225,000	100		1,485		1,914		1,914	429				1,027		0001
Purchased Call/S&P 500 INDEX/SPXI132$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/10/2023	02/09/2024	1	282,000	100		1,946		2,921		2,921	976				467		0001
Purchased Call/S&P 500 INDEX/SPXG006$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	09/07/2023	09/06/2024	1	184,000	100		1,325		1,485		1,485	160				761		0001
Purchased Call/S&P 500 INDEX/SPX150X$A	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/30/2022	01/02/2024	1	181,000	100	1,738			2,622		2,622	943				67		0001
Purchased Call/S&P 500 INDEX/SPXG00F$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	10/11/2023	10/11/2024	1	200,000	100		1,400		1,628		1,628	228				884		0001
Purchased Call/S&P 500 INDEX/SPX150X$X	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/13/2023	01/16/2024	1	172,000	100		1,496		2,315		2,315	819				180		0001
Purchased Call/S&P 500 INDEX/SPX150X$W	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/13/2023	01/12/2024	1	517,000	100		3,774		5,671		5,671	1,897				469		0001
Purchased Call/S&P 500 INDEX/SPXI139$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/20/2023	03/20/2024	1	219,000	100		1,533		2,237		2,237	704				513		0001
Purchased Call/S&P 500 INDEX/SPXI133$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024	1	273,000	100		2,184		3,216		3,216	1,032				485		0001
Purchased Call/S&P 500 INDEX/SPX2506$O	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/01/2023	05/31/2024	1	195,000	100		1,346		1,759		1,759	413				629		0001
Purchased Call/S&P 500 INDEX/SPXI13D$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/03/2023	04/03/2024	1	205,000	100		1,599		2,250		2,250	651				520		0001
Purchased Call/S&P 500 INDEX/SPXI139$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/17/2023	03/15/2024	1	198,000	100		1,485		2,222		2,222	737				449		0001
Purchased Call/S&P 500 INDEX/SPXI13I$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/24/2023	04/24/2024	1	294,000	100		2,176		3,045		3,045	869				825		0001
Purchased Call/S&P 500 INDEX/SPX2504$I	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/01/2023	05/01/2024	1	303,000	100		2,151		2,952		2,952	800				876		0001
Purchased Call/S&P 500 INDEX/SPX2505$B	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/15/2023	05/15/2024	1	252,000	100		1,966		2,677		2,677	711				769		0001
Purchased Call/S&P 500 INDEX/SPX2506$E	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/16/2023	06/14/2024	1	206,000	100		1,483		1,752		1,752	269				695		0001
Purchased Call/S&P 500 INDEX/SPXI13Y$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/26/2023	06/26/2024	1	224,000	100		1,770		2,158		2,158	388				782		0001
Purchased Call/S&P 500 INDEX/SPXJ130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/30/2023	06/28/2024	1	239,000	100		1,840		2,117		2,117	276				839		0001
Purchased Call/S&P 500 INDEX/SPX2506$G	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/16/2023	06/18/2024	1	300,000	100		2,160		2,544		2,544	384				1,024		0001
Purchased Call/S&P 500 INDEX/SPX2501$E	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/03/2023	03/01/2024	1	227,000	100		1,566		2,312		2,312	746				464		0001
Purchased Call/S&P 500 INDEX/SPXJ130$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/03/2023	07/03/2024	1	164,000	100		1,279		1,446		1,446	166				584		0001
Purchased Call/S&P 500 INDEX/SPX2501$T	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/10/2023	03/08/2024	1	174,000	100		1,201		1,853		1,853	652				376		0001
Purchased Call/S&P 500 INDEX/SPXJ133$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/14/2023	07/12/2024	1	266,000	100		2,075		2,289		2,289	214				970		0001
Purchased Call/S&P 500 INDEX/SPX2502$G	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/23/2023	03/22/2024	1	276,000	100		2,263		3,334		3,334	1,070				654		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX150X$G	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/06/2023	01/05/2024	1	219,000	100		1,402		2,186		2,186	785				128		0001
Purchased Call/S&P 500 INDEX/SPX150Z$0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/31/2023	01/31/2024	1	179,000	100		1,468		2,137		2,137	669				261		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2023	08/13/2024	1	275,000	100		2,090		2,362		2,362	272				1,082		0001
Purchased Call/S&P 500 INDEX/SPX2500$K	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/17/2023	02/16/2024	1	388,000	100		2,832		4,168		4,168	1,336				696		0001
Purchased Call/S&P 500 INDEX/SPX2500$U	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/22/2023	02/22/2024	1	178,000	100		1,460		2,171		2,171	711				339		0001
Purchased Call/S&P 500 INDEX/SPXJ13H$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/10/2024	1	260,000	100		1,976		2,312		2,312	336				1,084		0001
Purchased Call/S&P 500 INDEX/SPX2506$3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/02/2023	05/31/2024	1	192,000	100		1,325		1,708		1,708	383				620		0001
Purchased Call/S&P 500 INDEX/SPXJ13L$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/27/2023	09/27/2024	1	325,000	100		2,243		2,744		2,744	501				1,400		0001
Purchased Call/S&P 500 INDEX/SPXK130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/24/2023	11/22/2024	1	301,000	100		2,077		2,262		2,262	185				1,425		0001
Purchased Call/S&P 500 INDEX/SPXF003$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	01/20/2023	01/19/2024	1	378,000	100		2,646		3,953		3,953	1,307				431		0001
Purchased Call/S&P 500 INDEX/SPXF005$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	02/02/2023	02/02/2024	1	248,000	100		1,860		2,679		2,679	819				373		0001
Purchased Call/S&P 500 INDEX/SPXI13I$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/24/2023	04/24/2024	1	117,352	4137.04		2,371		3,480		3,480	1,110				329		0001
Purchased Call/S&P 500 INDEX/SPXH13Y$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/24/2023	01/24/2024	1	17,888	4016.95		329		533		533	204				23		0001
Purchased Call/S&P 500 INDEX/SPXI13Q$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2023	05/24/2024	1	49,742	4115.24		975		1,385		1,385	410				157		0001
Purchased Call/S&P 500 INDEX/SPX8158$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2023	08/20/2024	1	1,724,975	34499		47,609		72,449		72,449	24,840				6,891		0001
Purchased Call/S&P 500 INDEX/SPX8153$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/06/2023	04/05/2024	1	1,171,895	33483		31,505		55,472		55,472	23,967				3,005		0001
Purchased Call/S&P 500 INDEX/SPX815B$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/28/2023	11/27/2024	1	1,626,827	35366		44,024		63,195		63,195	19,171				7,758		0001
Purchased Call/S&P 500 INDEX/SPX8157$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/10/2023	07/09/2024	1	1,484,335	33735		42,087		67,726		67,726	25,639				5,369		0001
Purchased Call/S&P 500 INDEX/SPXH13Y$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/23/2023	01/19/2024	1	1,034,640	33375		29,562		34,873		34,873	5,311				1,180		0001
Purchased Call/S&P 500 INDEX/SPX8151$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2023	01/24/2024	1	1,079,603	33738		28,736		20,713		20,713	(8,023)				1,384		0001
Purchased Call/S&P 500 INDEX/SPX8155$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2023	05/14/2024	1	1,498,528	33301		40,820		72,014		72,014	31,194				4,557		0001
Purchased Call/S&P 500 INDEX/SPX8159$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2023	09/24/2024	1	1,460,445	33964		39,929		63,979		63,979	24,050				6,257		0001
Purchased Call/S&P 500 INDEX/SPX8158$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/05/2023	09/03/2024	1	1,532,859	34838		41,014		61,385		61,385	20,370				6,305		0001
Purchased Call/S&P 500 INDEX/SPX8159$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2023	09/27/2024	1	2,120,979	33666		54,622		94,126		94,126	39,504				9,138		0001
Purchased Call/S&P 500 INDEX/SPX815A$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2023	10/22/2024	1	2,583,927	33127		69,716		116,824		116,824	47,107				11,635		0001
Purchased Call/S&P 500 INDEX/SPX8156$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/05/2023	07/02/2024	1	1,445,172	34409		37,499		61,862		61,862	24,363				5,130		0001
Purchased Call/S&P 500 INDEX/SPX8158$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/31/2023	07/30/2024	1	1,489,290	35459		40,614		49,095		49,095	8,482				5,675		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX8159$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/09/2023	10/08/2024	1	1,269,488	33408		35,965		56,980		56,980	21,015				5,579		0001
Purchased Call/S&P 500 INDEX/SPX921D$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/04/2023	12/03/2024	1	1,014,874	36246		26,569		35,302		35,302	8,733				4,883		0001
Purchased Call/S&P 500 INDEX/SPXK138$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/26/2023	12/23/2024	1	1,084,193	37386		30,920		30,374		30,374	(546)				5,369		0001
Purchased Call/S&P 500 INDEX/SPX8152$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2023	02/23/2024	1	1,312,677	32817		35,175		64,635		64,635	29,459				2,525		0001
Purchased Call/S&P 500 INDEX/SPX8151$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2023	02/02/2024	1	1,289,188	33926		33,982		31,116		31,116	(2,866)				1,938		0001
Purchased Call/S&P 500 INDEX/SPX8151$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/13/2023	02/09/2024	1	1,320,902	33869		36,942		34,563		34,563	(2,379)				2,186		0001
Purchased Call/S&P 500 INDEX/SPX8155$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/30/2023	05/28/2024	1	1,224,454	33093		32,153		58,443		58,443	26,289				3,912		0001
Purchased Call/S&P 500 INDEX/SPX8155$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/12/2023	06/11/2024	1	1,422,825	33877		40,178		64,972		64,972	24,794				4,754		0001
Purchased Call/S&P 500 INDEX/SPX8156$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/20/2023	06/18/2024	1	2,743,930	34299		70,971		119,695		119,695	48,724				9,363		0001
Purchased Call/S&P 500 INDEX/SPX8157$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/17/2023	07/16/2024	1	1,552,906	34509		42,352		66,094		66,094	23,742				5,719		0001
Purchased Call/S&P 500 INDEX/SPX8152$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2023	02/16/2024	1	1,116,281	33827		25,783		36,274		36,274	10,491				2,003		0001
Purchased Call/S&P 500 INDEX/SPX8155$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/05/2023	06/04/2024	1	1,147,934	33763		29,877		53,008		53,008	23,131				3,752		0001
Purchased Call/S&P 500 INDEX/SPX8158$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/01/2023	08/30/2024	1	1,562,486	34722		43,673		63,626		63,626	19,954				6,374		0001
Purchased Call/S&P 500 INDEX/SPX8159$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/22/2023	09/20/2024	1	1,226,535	34070		33,398		53,433		53,433	20,035				5,216		0001
Purchased Call/S&P 500 INDEX/SPX8153$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/04/2023	03/28/2024	1	1,031,499	33274		27,961		49,927		49,927	21,967				2,532		0001
Purchased Call/S&P 500 INDEX/SPX8152$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/27/2023	03/26/2024	1	1,353,976	32238		37,753		66,637		66,637	28,884				3,286		0001
Purchased Call/S&P 500 INDEX/SPX8159$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2023	09/17/2024	1	1,592,439	34618		43,855		66,699		66,699	22,844				6,733		0001
Purchased Call/S&P 500 INDEX/SPX815A$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/30/2023	10/29/2024	1	2,301,649	32418		69,801		105,494		105,494	35,694				10,485		0001
Purchased Call/S&P 500 INDEX/SPX8157$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/24/2023	07/23/2024	1	1,338,652	35228		38,516		46,607		46,607	8,091				5,016		0001
Purchased Call/S&P 500 INDEX/SPX8157$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/14/2023	07/12/2024	1	1,203,830	34395		33,298		51,875		51,875	18,577				4,388		0001
Purchased Call/S&P 500 INDEX/SPX8155$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2023	05/21/2024	1	1,203,359	33427		32,427		56,954		56,954	24,527				3,753		0001
Purchased Call/S&P 500 INDEX/SPX8158$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2023	08/13/2024	1	1,552,382	35281		42,505		56,782		56,782	14,277				6,108		0001
Purchased Call/S&P 500 INDEX/SPX8156$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2023	06/25/2024	1	1,011,823	33727		27,356		46,468		46,468	19,113				3,523		0001
Purchased Call/S&P 500 INDEX/SPX8158$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/07/2023	08/06/2024	1	1,087,034	35066		31,903		40,730		40,730	8,827				4,210		0001
Purchased Call/S&P 500 INDEX/SPX8153$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/10/2023	04/05/2024	1	1,808,206	33485		48,814		85,652		85,652	36,838				4,637		0001
Purchased Call/S&P 500 INDEX/SPX8155$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/12/2023	05/10/2024	1	1,504,575	33435		38,449		71,416		71,416	32,967				4,507		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX8159$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/16/2023	10/15/2024	1	1,649,844	33670		49,078		73,392		73,392	24,315				7,340		0001
Purchased Call/S&P 500 INDEX/SPX8158$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2023	08/27/2024	1	1,648,651	34347		46,230		69,539		69,539	23,309				6,684		0001
Purchased Call/S&P 500 INDEX/SPX9213$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/11/2023	07/31/2024	1	1,243,608	4589		29,523		33,344		33,344	3,822				4,750		0001
Purchased Call/S&P 500 INDEX/SPX8159$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/16/2023	10/15/2024	1	2,272,085	4328		68,990		99,283		99,283	30,293				10,109		0001
Purchased Call/S&P 500 INDEX/SPX821I$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/01/2023	01/31/2024	1	2,099,449	4077		66,636		117,273		117,273	50,637				3,059		0001
Purchased Call/S&P 500 INDEX/SPX9218$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/02/2023	09/30/2024	1	1,372,176	4288		31,952		51,513		51,513	19,561				5,944		0001
Purchased Call/S&P 500 INDEX/SPX9218$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/02/2023	09/30/2024	1	1,573,714	4288		53,824		94,223		94,223	40,398				6,817		0001
Purchased Call/S&P 500 INDEX/SPX921D$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/01/2023	11/29/2024	1	1,251,577	4568		34,921		43,441		43,441	8,520				5,986		0001
Purchased Call/S&P 500 INDEX/SPXG005$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	09/01/2023	08/30/2024	1	1,374,836	4508		46,903		58,580		58,580	11,677				5,609		0001
Purchased Call/S&P 500 INDEX/SPX8155$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/01/2023	05/31/2024	1	2,545,516	4180		91,527		150,964		150,964	59,437				8,213		0001
Purchased Call/S&P 500 INDEX/SPX8154$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/01/2023	04/30/2024	1	1,709,487	4169		52,267		90,553		90,553	38,286				4,921		0001
Purchased Call/S&P 500 INDEX/SPX8155$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/16/2023	05/15/2024	1	1,158,158	4136		29,812		51,515		51,515	21,703				3,535		0001
Purchased Call/S&P 500 INDEX/SPX8210$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/17/2023	04/15/2024	1	1,129,576	4138		29,009		52,507		52,507	23,498				3,044		0001
Purchased Call/S&P 500 INDEX/SPX821M$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/16/2023	03/15/2024	1	1,700,773	3892		42,809		71,680		71,680	28,872				3,855		0001
Purchased Call/S&P 500 INDEX/SPXG00T$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/18/2023	12/13/2024	1	2,576,678	4719		76,003		78,459		78,459	2,456				12,580		0001
Purchased Call/S&P 500 INDEX/SPX8159$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2023	09/13/2024	1	1,415,202	4450		35,409		49,373		49,373	13,964				5,938		0001
Purchased Call/S&P 500 INDEX/SPX821G$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/17/2023	01/12/2024	1	1,303,703	3999		31,514		58,840		58,840	27,325				1,182		0001
Purchased Call/S&P 500 INDEX/SPX8157$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/17/2023	07/15/2024	1	1,058,774	4505		29,149		35,309		35,309	6,160				3,889		0001
Purchased Call/S&P 500 INDEX/SPX8153$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/03/2023	03/28/2024	1	1,997,125	4109		60,259		112,177		112,177	51,917				4,903		0001
Purchased Call/S&P 500 INDEX/SPX8156$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2023	06/28/2024	1	2,825,991	4450		89,046		118,714		118,714	29,668				9,923		0001
Purchased Call/S&P 500 INDEX/SPX8158$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/01/2023	08/30/2024	1	1,316,237	4508		26,966		33,872		33,872	6,906				5,370		0001
Purchased Call/S&P 500 INDEX/SPX8152$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/17/2023	02/15/2024	1	1,298,199	4148		30,471		66,949		66,949	36,479				2,304		0001
Purchased Call/S&P 500 INDEX/SPX821K$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/01/2023	02/28/2024	1	1,818,329	3970		49,716		95,734		95,734	46,018				3,655		0001
Purchased Call/S&P 500 INDEX/SPX815A$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/01/2023	10/31/2024	1	1,711,070	4194		53,681		84,199		84,199	30,518				7,821		0001
Purchased Call/S&P 500 INDEX/SPX921B$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/16/2023	11/15/2024	1	1,630,043	4503		47,473		68,217		68,217	20,744				7,631		0001
Purchased Call/S&P 500 INDEX/SPX9213$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/11/2023	07/31/2024	1	1,569,424	4589		25,855		32,984		32,984	7,129				5,995		0001
Purchased Call/S&P 500 INDEX/SPX9218$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/04/2023	01/03/2024	1	1,062,500	3800		8,875		4		4	(8,871)				482		0001

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX1407$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	02/14/2023	02/13/2025	1	1,171,000	100		43,210		39,450		39,450	(3,760)				6,205		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0402$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	06/18/2024	1	51,321	208.88	1,768			2,724		2,724	1,548				175		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0402$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	06/10/2024	1	53,474	208.67	1,618			2,913		2,913	1,690				178		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0400$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	03/18/2024	1	51,323	204.07	2,200			4,046		4,046	2,241				119		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0404$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	07/19/2024	1	76,261	209.75	2,201			3,741		3,741	2,148				283		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0403$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	06/24/2024	1	122,587	208.99	3,640			6,469		6,469	3,702				426		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040M$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	04/22/2025	1	71,574	210.21	2,102			3,326		3,326	1,739				410		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0401$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	05/20/2024	1	180,544	205.36	6,348			12,772		12,772	7,140				561		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0400$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	04/19/2024	1	52,009	205.02	2,146			3,819		3,819	2,145				143		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040G$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	01/02/2025	1	54,350	219.52	861			1,043		1,043	572				273		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040F$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	12/20/2024	1	65,397	216.38	1,421			1,729		1,729	947				322		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0403$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	06/28/2024	1	67,005	208.02	2,074			3,800		3,800	2,157				235		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040E$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	12/26/2024	1	75,474	217.95	641			1,720		1,720	947				375		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0405$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	08/09/2024	1	87,708	208.52	2,711			4,692		4,692	2,603				342		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0409$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	10/09/2024	1	79,024	211.75	2,101			3,229		3,229	1,782				348		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040C$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	11/13/2024	1	110,658	213.62	2,620			3,830		3,830	2,121				516		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040I$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	02/13/2025	1	69,032	215.31	1,597			2,067		2,067	1,127				366		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040J$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	02/21/2025	1	84,113	214.93	1,982			2,621		2,621	1,416				450		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0401$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	05/10/2024	1	76,502	205.7	2,707			5,329		5,329	2,993				229		0001

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0406$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	09/06/2024	1	67,224	209.43	2,006			3,372		3,372	1,869				278		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040A$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	10/23/2024	1	66,095	212.61	1,709			2,515		2,515	1,398				298		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040B$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	11/08/2024	1	99,959	213.68	2,381			3,399		3,399	1,891				463		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040C$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	11/29/2024	1	74,194	215.49	1,367			2,137		2,137	1,193				355		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0406$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	08/30/2024	1	52,504	208.55	1,637			2,809		2,809	1,547				214		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040A$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	10/24/2024	1	62,326	212.58	1,604			2,371		2,371	1,309				282		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040C$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	11/15/2024	1	115,466	213.45	2,822			4,067		4,067	2,254				541		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0408$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	09/23/2024	1	69,583	209.77	2,024			3,373		3,373	1,865				298		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040E$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	12/17/2024	1	87,173	218.18	1,739			1,896		1,896	1,045				428		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0400$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	05/07/2024	1	53,976	205.7	1,866			3,741		3,741	2,091				160		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040B$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	11/01/2024	1	66,752	213.38	1,662			2,345		2,345	1,324				306		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040F$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	12/24/2024	1	64,166	218.65	1,258			1,353		1,353	746				318		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0401$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	05/15/2024	1	129,809	205.45	4,575			9,132		9,132	5,057				396		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040E$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	12/13/2024	1	84,838	217.44	1,757			2,007		2,007	1,110				414		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040F$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	01/08/2025	1	62,947	220.74	1,291			1,058		1,058	592				319		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0401$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	05/31/2024	1	82,576	208.14	2,571			4,734		4,734	2,747				266		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0400$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	04/19/2024	1	92,379	204.93	3,238			6,830		6,830	3,830				254		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0402$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	06/21/2024	1	98,952	208.89	2,958			5,260		5,260	2,969				341		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0404$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	07/23/2024	1	155,603	209.75	4,491			7,644		7,644	4,308				583		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0403$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	07/12/2024	1	93,316	208.46	2,930			5,112		5,112	2,894				340		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0401$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	05/28/2024	1	56,209	207.08	1,827			3,488		3,488	1,972				180		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0404$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	07/26/2024	1	60,232	209.51	1,754			3,025		3,025	1,719				227		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0406$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	08/20/2024	1	58,240	208.35	1,827			3,218		3,218	1,780				233		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040A$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	10/25/2024	1	63,715	212.71	1,640			2,406		2,406	1,324				288		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0404$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	08/02/2024	1	85,956	209.95	2,488			4,152		4,152	2,347				330		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0405$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	08/14/2024	1	73,075	209.23	2,166			3,730		3,730	2,080				288		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0404$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	07/26/2024	1	58,067	209.88	1,663			2,828		2,828	1,611				219		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040A$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	10/25/2024	1	195,738	212.45	5,055			7,563		7,563	4,158				886		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0409$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	10/11/2024	1	75,610	212.34	1,958			2,934		2,934	1,620				334		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040B$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	11/08/2024	1	88,811	213.7	1,970			3,014		3,014	1,677				411		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0405$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	08/06/2024	1	130,525	209.95	3,741			6,297		6,297	3,561				506		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040C$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	12/05/2024	1	62,508	214.2	1,489			2,025		2,025	1,092				302		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0407$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	09/17/2024	1	64,701	209.94	1,881			3,087		3,087	1,717				274		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040A$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	10/25/2024	1	63,209	212.72	1,627			2,385		2,385	1,312				286		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040D$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	12/10/2024	1	122,375	216.43	2,542			3,225		3,225	1,745				595		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0406$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	09/04/2024	1	77,858	208.99	2,237			4,052		4,052	2,245				321		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0407$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	09/06/2024	1	88,493	209.49	2,944			4,421		4,421	2,452				366		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0408$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	09/26/2024	1	107,188	209.97	3,021			5,142		5,142	2,883				461		0001

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Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040D$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	12/02/2024	1	138,676	216.03	3,158			3,799		3,799	2,140				666		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040E$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	12/13/2024	1	73,693	216.88	1,564			1,845		1,845	1,021				360		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040F$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	12/27/2024	1	55,513	218.05	1,286			1,236		1,236	676				276		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040I$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	02/05/2025	1	67,714	217.79	1,409			1,626		1,626	891				355		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040G$M	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	01/10/2025	1	95,147	221.5	1,979			1,475		1,475	783				483		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040G$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	01/17/2025	1	73,007	222.76	1,206			980		980	541				374		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040I$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	02/05/2025	1	194,291	220.6	3,615			3,501		3,501	1,904				1,020		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040I$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	02/14/2025	1	65,149	214.37	1,572			2,115		2,115	1,124				346		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040L$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	04/11/2025	1	56,950	211.95	1,401			2,324		2,324	1,265				322		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040H$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	01/30/2025	1	89,444	225.78	1,299			817		817	411				466		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040J$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	02/21/2025	1	77,231	216.67	1,704			2,060		2,060	1,119				413		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040K$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	04/01/2025	1	51,065	212.63	1,553			1,957		1,957	1,062				286		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0405$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	08/12/2024	1	61,650	209.28	1,829			3,154		3,154	1,775				242		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0407$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	09/13/2024	1	77,588	209.79	2,252			3,761		3,761	2,098				326		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0407$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	09/20/2024	1	67,243	210.02	1,940			3,204		3,204	1,795				286		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040M$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	04/25/2025	1	69,617	209.81	2,087			3,354		3,354	1,754				400		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040A$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	10/17/2024	1	119,451	212.4	3,254			4,603		4,603	2,583				533		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040D$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	12/02/2024	1	54,087	215.32	1,411			1,587		1,587	894				260		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040B$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	11/01/2024	1	128,163	213.24	3,141			4,560		4,560	2,574				587		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040B$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	11/14/2024	1	60,608	213.2	1,527			2,173		2,173	1,207				283		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040C$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	11/27/2024	1	140,336	214.95	3,182			4,258		4,258	2,369				669		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040F$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	12/27/2024	1	120,842	217.99	2,282			2,707		2,707	1,480				602		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040H$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	01/30/2025	1	73,043	225.61	923			682		682	344				380		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040G$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	01/03/2025	1	62,611	219.36	996			1,222		1,222	676				315		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0409$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	10/17/2024	1	60,380	212.37	1,571			2,334		2,334	1,310				270		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040H$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	01/17/2025	1	129,398	223.12	2,187			1,663		1,663	916				663		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0408$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	10/04/2024	1	74,159	211.36	2,011			3,167		3,167	1,794				324		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0409$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	10/08/2024	1	76,092	211.69	2,035			3,113		3,113	1,727				334		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040L$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	04/17/2025	1	109,985	210.93	2,858			4,811		4,811	2,549				626		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0408$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	09/25/2024	1	127,706	209.8	3,433			6,179		6,179	3,438				548		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0409$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	10/04/2024	1	60,910	211.36	1,665			2,601		2,601	1,473				266		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040H$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	01/17/2025	1	86,744	223.86	1,371			1,018		1,018	557				444		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040E$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	12/06/2024	1	94,293	216.62	2,649			2,439		2,439	1,329				456		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040H$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	01/28/2025	1	115,970	226.43	1,930			945		945	468				602		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040D$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	12/06/2024	1	108,156	217.23	2,444			2,632		2,632	1,431				523		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040G$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	01/06/2025	1	64,301	220.27	1,180			1,133		1,133	620				325		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040J$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	02/28/2025	1	92,139	214.6	2,126			2,966		2,966	1,632				497		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040C$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	11/15/2024	1	102,838	212.89	2,608			3,803		3,803	2,105				481		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040I$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	02/03/2025	1	56,889	220.2	886			1,047		1,047	568				298		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040L$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	04/16/2025	1	55,106	211.54	1,389			2,326		2,326	1,246				313		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0403$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	06/21/2024	1	77,875	208.67	2,351			4,213		4,213	2,374				268		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0400$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	04/03/2024	1	54,100	204.06	2,037			4,257		4,257	2,356				137		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040L$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	04/04/2025	1	62,517	212.29	1,507			2,473		2,473	1,318				351		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0401$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	05/21/2024	1	55,132	205.4	1,947			3,894		3,894	2,151				172		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040K$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	03/27/2025	1	102,777	212.38	2,457			4,057		4,057	2,217				572		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0402$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	06/14/2024	1	103,261	209.03	3,069			5,435		5,435	3,120				348		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0402$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	06/14/2024	1	122,859	209.07	3,645			6,445		6,445	3,702				414		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0403$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	07/05/2024	1	89,572	207.75	2,847			5,220		5,220	2,979				321		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0404$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	07/26/2024	1	78,809	209.66	2,290			3,910		3,910	2,224				297		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0406$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	08/30/2024	1	85,343	207.98	2,634			4,770		4,770	2,613				348		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040L$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	04/04/2025	1	79,278	212.36	2,087			3,117		3,117	1,662				445		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0400$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	04/09/2024	1	51,794	204.03	2,239			4,073		4,073	2,249				136		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0402$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	05/31/2024	1	53,063	208.06	1,668			3,058		3,058	1,773				171		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0408$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	10/09/2024	1	96,398	211.73	2,600			3,945		3,945	2,177				424		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0409$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	10/14/2024	1	98,886	212.17	2,351			3,893		3,893	2,155				439		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040D$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	12/09/2024	1	52,988	216.54	1,311			1,379		1,379	734				257		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0405$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	08/08/2024	1	79,014	209.46	2,299			3,959		3,959	2,239				307		0001

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Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0407$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	09/20/2024	1	62,937	209.87	1,835			3,034		3,034	1,698				268		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0408$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	10/02/2024	1	71,589	210.72	2,010			3,222		3,222	1,817				311		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040B$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	11/01/2024	1	186,746	213.5	4,225			6,494		6,494	3,669				855		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040D$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	12/06/2024	1	77,854	216.04	1,721			2,132		2,132	1,163				376		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0407$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	08/30/2024	1	57,411	209.66	1,696			2,821		2,821	1,569				234		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040E$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	12/20/2024	1	53,376	218.01	1,238			1,199		1,199	655				263		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040H$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	01/16/2025	1	68,363	222.77	1,126			917		917	504				350		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040J$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	03/05/2025	1	85,361	214.9	2,052			2,677		2,677	1,452				463		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040J$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	03/11/2025	1	55,127	215.55	1,459			1,648		1,648	895				301		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040M$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	05/09/2025	1	88,832	210.3	2,405			4,073		4,073	2,142				517		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0406$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	08/29/2024	1	64,482	208.96	1,986			3,366		3,366	1,846				263		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040K$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	03/10/2025	1	57,596	214.97	1,179			1,815		1,815	976				314		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040K$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	03/19/2025	1	61,671	214.72	1,485			1,988		1,988	1,082				340		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040K$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	03/21/2025	1	67,984	212.77	1,780			2,581		2,581	1,398				376		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0405$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	08/20/2024	1	81,288	208.02	2,491			4,604		4,604	2,538				325		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0403$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	07/08/2024	1	84,401	207.35	2,730			5,067		5,067	2,826				304		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040M$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	05/05/2025	1	59,294	210.93	1,703			2,577		2,577	1,353				344		0001
Purchased Call/S&P 500 INDEX/SPX500N$D	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	12/12/2018	01/06/2026	1	203,803	3936.31	14,917			113,046		113,046	50,765				1,448		0001
Purchased Call/S&P 500 INDEX/SPX040K$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/27/2018	02/13/2025	1	254,155	3852.53	16,563			122,850		122,850	61,190				1,347		0001
Purchased Call/S&P 500 INDEX/SPX521K$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/09/2018	03/28/2025	1	208,207	3847.74	19,943			103,522		103,522	50,025				1,160		0001

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Purchased Call/S&P 500 INDEX/SPX521K$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/09/2018	03/24/2025	1	317,908	3742.12	34,295			171,716		171,716	81,535				1,763		0001
Purchased Call/S&P 500 INDEX/SPX500H$Q	FixedAnnuityHedge	N/A	Equity/Index	Natixis NA KX1WK48MPD4Y2NCUIZ63	11/29/2018	05/01/2025	1	211,672	3726.84	20,395			117,271		117,271	54,279				1,223		0001
Purchased Call/S&P 500 INDEX/SPX9177$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2018	06/07/2025	1	232,304	3880.5	21,716			116,632		116,632	55,763				1,392		0001
Purchased Call/S&P 500 INDEX/SPX500P$J	FixedAnnuityHedge	N/A	Equity/Index	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/13/2018	08/15/2025	1	212,500	3871.3	14,788			110,503		110,503	51,318				1,354		0001
Purchased Call/S&P 500 INDEX/SPX9177$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2018	10/03/2025	1	205,283	3726.68	26,864			130,235		130,235	58,254				1,361		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0004$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	09/07/2023	09/02/2024	1	456,000	100		4,788		4,968		4,968	180				1,872		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0004$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/20/2023	04/15/2024	1	384,000	100		4,224		5,475		5,475	1,251				1,035		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0004$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2023	01/18/2024	1	466,000	100		6,105		8,810		8,810	2,705				517		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0004$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	04/20/2023	04/19/2024	1	381,000	100		4,420		6,080		6,080	1,660				1,046		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0004$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	02/28/2023	02/16/2024	1	496,000	100		5,803		8,419		8,419	2,616				890		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0131$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/26/2023	06/06/2024	1	399,000	100		5,027		5,912		5,912	885				1,313		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0131$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/16/2023	05/13/2024	1	560,000	100		6,160		8,271		8,271	2,111				1,697		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0131$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/05/2023	06/14/2024	1	483,000	100		6,134		6,814		6,814	679				1,629		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0131$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2023	02/23/2024	1	413,000	100		5,163		7,061		7,061	1,898				794		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0131$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/20/2023	07/12/2024	1	477,000	100		5,915		6,035		6,035	120				1,739		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0004$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	09/07/2023	08/23/2024	1	742,000	100		8,681		8,889		8,889	207				2,983		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0171$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/03/2023	09/25/2024	1	491,000	100		4,419		4,893		4,893	474				2,108		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0131$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/17/2023	08/02/2024	1	412,000	100		4,697		4,969		4,969	272				1,581		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0004$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	02/13/2023	02/09/2024	1	491,000	100		5,647		8,146		8,146	2,499				813		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0096$H	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	03/22/2024	1	223,298	99.89	1,475			4,114		4,114	2,039				529		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/J.P. Morgan Meridian Index/JMR0095$Z	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	02/23/2024	1	394,601	99.95	2,501			6,163		6,163	2,764				759		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0096$T	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	04/26/2024	1	211,415	100.19	1,374			3,639		3,639	1,762				598		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0095$T	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	02/06/2024	1	174,570	100.22	1,082			3,333		3,333	1,897				278		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0095$5	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	01/02/2024	1	246,414	99.14	1,327			3,069		3,069	1,602				91		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0095$B	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	01/12/2024	1	256,153	99.54	1,306			1,923		1,923	602				232		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0096$5	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	03/01/2024	1	217,441	100.19	1,384			4,013		4,013	2,135				444		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0095$H	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	01/23/2024	1	219,666	100.78	1,075			2,362		2,362	1,345				276		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0096$N	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	04/09/2024	1	211,989	99.84	1,382			3,762		3,762	1,859				555		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0096$B	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	03/08/2024	1	234,866	100.12	1,496			4,290		4,290	2,253				507		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0095$N	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	02/01/2024	1	394,934	102.04	2,137			4,222		4,222	1,850				585		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097$J	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	10/11/2024	1	207,502	200.76	6,784			6,619		6,619	1,487				917		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097$U	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	01/02/2025	1	238,551	204.38	6,713			6,018		6,018	1,236				1,198		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0096$U	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	02/14/2024	1	24,826	192.57	1,131			1,561		1,561	698				44		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097$1	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	04/26/2024	1	254,813	194.9	10,489			12,358		12,358	3,487				721		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0096$W	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	03/08/2024	1	3,097	192.98	139			185		185	81				7		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097$9	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	07/26/2024	1	207,452	198.28	7,478			6,919		6,919	1,029				783		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097$B	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	08/16/2024	1	220,021	197.71	8,193			7,843		7,843	1,271				871		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097$L	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	10/25/2024	1	206,083	201.02	6,660			6,505		6,505	1,463				933		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097$W	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	01/23/2025	1	209,213	206.68	5,410			4,418		4,418	816				1,080		0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/J.P. Morgan Meridian Index/JMR0097$5	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	06/14/2024	1	201,597	197.48	7,486			7,366		7,366	1,423				680		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097$7	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	07/03/2024	1	209,075	196.56	8,206			8,508		8,508	1,863				744		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097$F	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	09/18/2024	1	253,277	199.95	8,578			8,500		8,500	1,943				1,073		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097$Q	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	12/03/2024	1	200,556	201.86	6,348			6,093		6,093	1,369				965		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097$G	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	09/25/2024	1	219,811	199.87	7,507			7,474		7,474	1,729				944		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0098$4	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	04/25/2025	1	202,522	199.35	7,551			8,106		8,106	2,105				1,162		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097$I	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	10/09/2024	1	211,356	200.23	7,078			7,046		7,046	1,622				931		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0098$3	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	04/09/2025	1	203,783	199.31	7,546			8,119		8,119	2,100				1,150		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097$O	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	11/21/2024	1	229,716	200.64	7,662			7,647		7,647	1,791				1,085		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097$C	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	08/22/2024	1	205,704	198.39	7,408			6,799		6,799	927				825		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097$H	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	10/02/2024	1	226,675	200	7,678			7,665		7,665	1,774				986		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097$R	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	12/06/2024	1	201,037	202.14	6,263			5,982		5,982	1,331				972		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0098$0	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	02/28/2025	1	208,314	200.08	7,387			7,709		7,709	1,939				1,124		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0096$Y	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	03/01/2024	1	16,625	193.18	738			979		979	435				34		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097$0	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	04/03/2024	1	210,451	193.66	9,289			11,835		11,835	3,893				534		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097$S	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	12/13/2024	1	252,856	203.16	7,580			6,944		6,944	1,481				1,234		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0096$X	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	03/08/2024	1	4,489	193.17	199			264		264	116				10		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0096$Z	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	03/15/2024	1	2,079	193.23	92			121		121	53				5		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097$N	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	11/08/2024	1	210,511	201.65	6,747			6,372		6,372	1,409				975		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/J.P. Morgan Meridian Index/JMR0097$P	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	11/19/2024	1	226,893	201.34	7,322			7,117		7,117	1,615				1,069		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097$2	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	05/13/2024	1	326,944	195.62	13,095			14,675		14,675	3,796				990		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097$A	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	08/06/2024	1	281,900	197.8	10,472			11,024		11,024	2,696				1,092		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097$8	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	07/19/2024	1	291,921	197.49	10,918			10,638		10,638	1,893				1,083		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097$D	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	09/03/2024	1	255,930	199.08	8,955			9,148		9,148	2,151				1,053		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0098$1	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	03/07/2025	1	225,149	200.01	8,019			8,405		8,405	2,123				1,225		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097$X	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	01/31/2025	1	371,487	204.28	10,958			9,730		9,730	2,087				1,937		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0098$2	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	03/24/2025	1	214,558	198.95	8,027			8,697		8,697	2,254				1,190		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097$V	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	01/15/2025	1	246,996	205.68	6,604			5,644		5,644	1,096				1,262		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097$Y	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	02/06/2025	1	167,183	200.8	5,702			5,792		5,792	1,417				878		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097$E	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	09/11/2024	1	250,603	199.99	8,450			8,328		8,328	1,884				1,047		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0096$V	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	03/01/2024	1	1,713	193.52	75			98		98	43				4		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097$4	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	06/05/2024	1	206,469	197.36	7,678			7,632		7,632	1,520				677		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097$K	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	10/24/2024	1	243,021	201.31	7,821			7,475		7,475	1,654				1,098		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097$6	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	06/21/2024	1	203,322	197.5	7,578			7,443		7,443	1,438				700		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097$M	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	11/01/2024	1	210,980	202.07	6,609			6,117		6,117	1,311				966		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097$3	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	05/29/2024	1	216,688	197.1	8,122			8,248		8,248	1,731				695		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097$T	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	12/24/2024	1	288,895	203.07	8,695			8,078		8,078	1,755				1,433		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097$Z	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	02/21/2025	1	378,937	200.16	13,320			13,888		13,888	3,477				2,028		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040L$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	04/05/2024	1	82,695	100.32	490			1,577		1,577	863				212		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040G$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	01/05/2024	1	66,830	99.76	271			1,297		1,297	1,030				39		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040M$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	04/22/2024	1	74,652	100.1	482			1,439		1,439	698				208		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040G$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	01/19/2024	1	134,589	99.75	469			1,343		1,343	965				154		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040I$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	02/05/2024	1	208,490	102.99	831			3,098		3,098	2,282				327		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040J$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	03/11/2024	1	57,439	100	297			1,060		1,060	674				127		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040H$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	01/16/2024	1	71,291	100.09	253			799		799	589				75		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040K$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	03/22/2024	1	70,514	100.11	411			1,355		1,355	762				167		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040M$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	04/25/2024	1	72,832	100.41	477			1,405		1,405	666				205		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040G$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	01/17/2024	1	75,813	99.67	270			843		843	620				82		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040H$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	01/19/2024	1	90,526	100.08	303			709		709	479				103		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040K$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	03/08/2024	1	59,852	100.04	317			1,126		1,126	703				129		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040L$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	04/16/2024	1	57,429	100.02	352			1,097		1,097	573				155		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040J$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	02/23/2024	1	88,023	100	468			1,692		1,692	1,067				169		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040L$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	04/05/2024	1	65,188	100.28	387			1,244		1,244	679				167		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040G$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	01/12/2024	1	99,387	99.38	378			1,536		1,536	1,193				90		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040G$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	01/04/2024	1	65,251	99.75	278			1,299		1,299	1,007				34		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040K$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	03/19/2024	1	64,375	100.19	345			1,199		1,199	735				150		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040I$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/27/2018	02/02/2024	1	59,166	99.82	241			932		932	690				89		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040H$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	01/26/2024	1	120,613	99.82	349			335		335	123				161		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040K$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	03/27/2024	1	107,129	100.04	635			2,059		2,059	1,133				262		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040I$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	02/16/2024	1	67,915	99.85	371			1,326		1,326	820				122		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040J$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	03/01/2024	1	95,963	99.5	518			1,837		1,837	1,137				196		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040J$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	02/22/2024	1	81,475	101.07	394			1,502		1,502	1,010				155		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040L$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	04/18/2024	1	114,214	99.99	716			2,192		2,192	1,109				312		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040M$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	05/10/2024	1	92,593	99.72	594			1,762		1,762	856				277		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040F$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	01/08/2024	1	65,506	99.88	259			1,188		1,188	940				48		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040M$M	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	05/03/2024	1	62,078	100.86	389			1,178		1,178	593				181		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040K$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	04/01/2024	1	53,199	99.99	312			1,015		1,015	564				134		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040I$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	02/13/2024	1	71,879	99.94	376			1,394		1,394	899				125		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040H$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	01/30/2024	1	93,931	100.79	282			377		377	195				135		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040H$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	01/30/2024	1	76,651	100.72	233			335		335	181				110		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040I$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	02/05/2024	1	71,738	101.68	330			1,327		1,327	940				113		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040G$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	01/02/2024	1	56,941	100.55	240			1,137		1,137	887				21		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040L$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	04/11/2024	1	59,292	99.92	357			1,131		1,131	605				157		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040J$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/27/2018	03/04/2024	1	89,048	99.99	474			1,689		1,689	1,055				186		0001
Purchased Call/S&P 500 INDEX/SPXC17M$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	11/08/2023	11/10/2025	1	1,574,000	4382.78		78,857		92,460		92,460	13,603				10,742		0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSCR	N/A	Equity	ROC CAPITAL HOLDINGS LLC	213800W4QZBYDDZ1CI15	12/27/2023	01/31/3100			0				1,713		1,713	1,713						0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants											893,510	48,559,370		66,389,006	XXX	66,389,006	16,740,836				9,089,987	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other											893,510	48,559,370		66,389,006	XXX	66,389,006	16,740,836				9,089,987	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications															XXX							XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										893,510	48,559,370		66,389,006	XXX	66,389,006	16,740,836				9,089,987	XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										893,510	48,559,370		66,389,006	XXX	66,389,006	16,740,836				9,089,987	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options														XXX							XXX	XXX
Interest Rate Swap/Rec:USD Fixed 1.53/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2023	10/26/2026	1	250,000,000	1.53/Secured Overnight Finance Rate			(4,586,241)			(18,905,688)					2,099,820		100/100
Interest Rate Swap/Rec:USD Fixed 2.94/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/30/2022	03/29/2029	1	20,000,000	2.94/Secured Overnight Finance Rate			(535,778)			(1,283,306)					229,054		100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												(5,122,019)		XXX	(20,188,994)					2,328,874	XXX	XXX
Currency Swap/Rec:USD 4.35/Pay:JPY 1.19	59156RBX5	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/15/2019	05/23/2034	1		-0.03					%								100/100
Currency Swap/Rec:USD 3.00/Pay:EUR 1.10	G4936@AA0	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/20/2020	05/19/2030	1	3,244,500	3.00/1.10			15,748	(66,904)	%	25,914		(66,904)			40,996		100/100
Currency Swap/Rec:USD 3.83/Pay:GBP 3.38	BGJVY03	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	11/04/2021	06/17/2029	1	1,623,480	3.83/3.38			3,133	98,986	%	104,799		98,986			18,978		100/100
Currency Swap/Rec:USD 4.10/Pay:EUR 2.21	48021PA@7	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2017	06/27/2029	1	11,264,000	4.10/2.21			226,118	225,985	%	444,898		(335,044)			132,000		100/100
Currency Swap/Rec:USD 4.46/Pay:GBP 3.02	G7737#AD6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2033	1	4,287,300	4.46/3.02			81,371	464,085	%	822,987		(197,136)			65,049		100/100
Currency Swap/Rec:USD 4.27/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q7724#AM0	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/16/2018	12/13/2030	1	9,879,000	4.27/New Zeal Bank Bill 3 Month FRA			(268,755)	400,507	%	(173,583)		41,992			130,277		100/100
Currency Swap/Rec:USD 4.23/Pay:GBP 2.92	BANOTS9A8	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/17/2019	07/17/2037	1	13,035,000	4.23/2.92			185,609	290,951	%	1,676,671		(657,119)			239,942		100/100
Currency Swap/Rec:USD 4.80/Pay:GBP 3.29	G7304*AE1	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/15/2018	08/30/2030	1	12,682,000	4.80/3.29			197,466	(62,049)	%	785,380		(657,119)			163,746		100/100
Currency Swap/Rec:USD 5.08/Pay:EUR 2.75	R2000#AA1	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/03/2017	08/05/2027	1	2,297,842	5.08/2.75			60,431	(83,047)	%	(49,530)		(69,298)			21,791		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 5.10/Pay:EUR 2.75	R2000#AA1	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2017	08/05/2027	1	2,297,842	5.10/2.75			60,824	(83,047)	%	(48,745)		(69,298)			21,791		100/100
Currency Swap/Rec:USD 4.91/Pay:JPY 1.16	001055AV4	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/11/2018	10/18/2030	1	1,002,316	4.91/1.16	(1,968)		39,949	204,331	%	218,016		59,353			13,071		100/100
Currency Swap/Rec:USD 4.57/Pay:JPY 1.39	59156RBY3	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/15/2019	05/23/2039	1	5,027,422	4.57/1.39			175,391	1,126,160	%	1,151,135		290,172			98,654		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1908338103	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/29/2023	07/18/2028	1	2,763,500	Secured Overnight Finance Rate/3 M Euribor				3,996	%	(973)		3,996			29,476		100/100
Currency Swap/Rec:USD 2.77/Pay:EUR 1.45	L9619#AA7	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2032	1	7,630,350	2.77/1.45			106,539	455,640	%	415,827		(217,778)			113,405		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.70	L9619@AB5	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2035	1	5,861,500	3.08/1.70			85,997	342,493	%	380,532		(167,522)			100,826		100/100
Currency Swap/Rec:USD 3.46/Pay:EUR 1.98	L9619@AC3	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/01/2020	10/29/2040	1	5,867,000	3.46/1.98			92,806	347,993	%	481,628		(167,522)			120,385		100/100
Currency Swap/Rec:CHF 0.85/Pay:USD 2.10	FX Hedging Strategy	N/A	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2020	10/14/2025	1	265,000,000	0.85/2.10			(3,806,085)	25,226,398	%	34,547,523		28,479,850			1,772,254		100/100
Currency Swap/Rec:USD 3.68/Pay:GBP 2.93	BAN10ZJ51	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/23/2020	01/21/2036	1	39,180,000	3.68/2.93			345,498	947,854	%	2,434,460		(1,971,358)			680,474		100/100
Currency Swap/Rec:USD 2.78/Pay:EUR 1.37	BAN1129B1	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/29/2020	01/31/2031	1	21,042,000	2.78/1.37			317,912	1,173,573	%	1,111,643		(603,079)			280,151		100/100
Currency Swap/Rec:USD 3.07/Pay:EUR 1.62	03063#AD6	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/30/2020	01/07/2031	1	11,697,000	3.07/1.62			180,125	658,985	%	630,687		(335,044)			155,009		100/100
Currency Swap/Rec:USD 3.16/Pay:EUR 1.65	03063#AE4	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/30/2020	01/07/2033	1	17,547,000	3.16/1.65			280,800	989,978	%	1,156,532		(502,566)			263,605		100/100
Currency Swap/Rec:USD 4.14/Pay:EUR 2.55	B1401#AG2	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/13/2020	12/08/2035	1	11,824,000	4.14/2.55			217,169	785,985	%	1,097,001		(335,044)			204,330		100/100
Currency Swap/Rec:EUR 2.30/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/21/2021	12/18/2025	1	30,000,000	2.30/Secured Overnight Finance Rate			(2,107,021)	(2,075,955)	%	(4,200,071)		1,005,131			210,381		100/100
Currency Swap/Rec:EUR 2.86/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/21/2021	12/18/2030	1	25,000,000	2.86/Secured Overnight Finance Rate			(1,729,229)	(1,729,963)	%	(6,487,850)		837,609			330,006		100/100
Currency Swap/Rec:USD 4.82/Pay:EUR 3.10	BM9KZX2	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	11/04/2021	06/29/2028	1	4,625,600	4.82/3.10			89,592	211,285	%	253,852		(134,606)			49,054		100/100
Currency Swap/Rec:USD 6.05/Pay:EUR 4.25	BM9JM27	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/04/2021	09/11/2028	1	6,360,750	6.05/4.25			139,536	311,994	%	370,641		(197,680)			68,959		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1869413572	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	10/10/2023	01/15/2028	1	529,825	Secured Overnight Finance Rate/3 M Euribor			2,134	(22,076)	%	(22,405)		(22,076)			5,327		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1861236112	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/10/2023	04/15/2028	1	12,233,760	Secured Overnight Finance Rate/3 M Euribor			50,334	(515,147)	%	(548,360)		(515,147)			126,741		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1843456176	D1	Currency	BANK OF MONTREAL 54930047063MPGNXE075	10/10/2023	07/20/2028	1	3,179,400	Secured Overnight Finance Rate/3 M Euribor			13,088	(132,004)	%	(142,861)		(132,004)			33,932		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2294716357	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/17/2023	04/23/2028	1	2,117,000	Secured Overnight Finance Rate/3 M Euribor			6,650	(90,603)	%	(91,631)		(90,603)			21,988		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2294714907	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	10/20/2023	10/23/2027	1	2,118,000	Secured Overnight Finance Rate/3 M Euribor			6,441	(89,603)	%	(86,687)		(89,603)			20,681		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1904642292	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2023	01/14/2028	1	1,111,500	Secured Overnight Finance Rate/3 M Euribor				7,699	%	640		7,699			11,172		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1911602313	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/27/2023	07/20/2028	1	1,111,800	Secured Overnight Finance Rate/3 M Euribor				7,999	%	1,074		7,999			11,866		100/100
Currency Swap/Rec:USD 3.45/Pay:EUR 1.38	L0175#AE2	D1	Currency	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2019	09/30/2031	1	9,298,150	3.45/1.38			193,534	(84,163)	%	311,916		(284,787)			129,453		100/100
Currency Swap/Rec:USD 4.31/Pay:GBP 2.90	G7737#AC8	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/25/2018	03/14/2030	1	2,860,000	4.31/2.90			53,088	311,190	%	473,354		(131,424)			35,622		100/100
Currency Swap/Rec:USD 4.62/Pay:GBP 3.11	G7737#AE4	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/25/2018	03/15/2038	1	2,859,000	4.62/3.11			56,791	310,190	%	691,849		(131,424)			53,894		100/100
Currency Swap/Rec:USD 4.08/Pay:GBP 2.61	BANOMP4R9	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/27/2018	06/27/2036	1	7,069,500	4.08/2.61			126,859	697,476	%	1,490,397		(328,560)			124,965		100/100
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	06/05/2018	06/30/2042	1	7,648,224	4.45/4.12			34,935	143,162	%	(7,836)		(160,836)			164,524		100/100
Currency Swap/Rec:USD 4.10/Pay:CAD 3.75	66980CAC2	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/05/2018	03/31/2033	1	3,563,072	4.10/3.75			18,634	66,426	%	41,148		(80,289)			54,197		100/100
Currency Swap/Rec:USD 4.20/Pay:GBP 2.74	G7898#AA7	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/27/2018	09/27/2030	1	6,577,500	4.20/2.74			113,319	205,476	%	623,573		(328,560)			85,414		100/100
Currency Swap/Rec:USD 4.20/Pay:GBP 2.74	G8287#AA4	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/27/2018	09/27/2030	1	9,208,500	4.20/2.74			158,646	287,666	%	873,003		(459,984)			119,579		100/100
Currency Swap/Rec:USD 4.68/Pay:EUR 2.06	BANOR1P29	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	09/21/2018	12/30/2028	1	3,523,500	4.68/2.06			98,230	212,096	%	394,161		(100,513)			39,405		100/100
Currency Swap/Rec:USD 4.67/Pay:GBP 3.21	G6750*AF9	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/11/2018	01/10/2034	1	6,600,500	4.67/3.21			107,673	228,476	%	839,158		(328,560)			104,549		100/100
Currency Swap/Rec:USD 4.40/Pay:GBP 2.97	G6655@AB2	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/11/2018	01/10/2031	1	7,934,400	4.40/2.97			126,446	287,971	%	803,338		(394,272)			105,208		100/100
Currency Swap/Rec:USD 4.91/Pay:JPY 1.16	001055AV4	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/11/2018	10/18/2030	1	9,020,848	4.91/1.16	(17,716)		359,544	1,838,978	%	1,962,140		534,180			117,641		100/100
Currency Swap/Rec:USD 5.51/Pay:JPY 1.75	001055AX0	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/11/2018	10/18/2038	1	4,898,032	5.51/1.75	(11,805)		201,863	996,769	%	1,304,354		290,172			94,242		100/100
Currency Swap/Rec:USD 4.29/Pay:EUR 1.83	BANORGTX4	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/24/2018	01/24/2031	1	5,701,500	4.29/1.83			144,822	182,493	%	546,273		(167,522)			75,807		100/100
Currency Swap/Rec:USD 4.32/Pay:GBP 2.89	G1746#AC0	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/15/2019	03/19/2034	1	10,264,000	4.32/2.89			164,255	68,761	%	967,250		(525,695)			164,079		100/100
Currency Swap/Rec:USD 4.49/Pay:GBP 2.99	G1746#AD8	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/15/2019	03/19/2039	1	10,256,000	4.49/2.99			171,993	60,761	%	1,497,211		(525,695)			200,088		100/100
Currency Swap/Rec:USD 4.29/Pay:CAD 3.88	66815PAB6	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/06/2019	12/31/2036	1	7,434,944	4.29/3.88			32,616	(112,795)	%	(205,713)		(161,124)			134,092		100/100
Currency Swap/Rec:USD 4.34/Pay:CAD 3.94	66816DAB2	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/06/2019	12/31/2038	1	11,152,416	4.34/3.94			47,739	(169,193)	%	(337,008)		(241,686)			216,044		100/100
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37	L8749#AB8	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049	1	17,578,710	4.40/2.37			361,613	392,345	%	1,697,238		(546,901)			444,686		100/100
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749#AC6	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049	1	8,793,764	4.52/2.50			179,985	196,271	%	832,299		(273,352)			222,455		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#AA0	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/26/2019	07/30/2049	1	1,098,024	4.27/2.22			22,860	24,507	%	109,814		(34,196)			27,777		100/100
Currency Swap/Rec:USD 5.13/Pay:EUR 2.70	BANOTHL42	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/28/2019	04/24/2029	1	11,221,000	5.13/2.70			289,218	182,985	%	679,150		(335,044)			129,380		100/100
Currency Swap/Rec:USD 3.96/Pay:EUR 1.70	N5946*AC5	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/03/2019	08/12/2031	1	22,570,000	3.96/1.70			520,861	493,970	%	1,739,442		(670,088)			311,498		100/100
Currency Swap/Rec:USD 3.98/Pay:EUR 1.55	F1000#AB4	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/23/2019	09/05/2029	1	5,577,000	3.98/1.55			138,099	57,993	%	330,941		(167,522)			66,486		100/100
Currency Swap/Rec:USD 3.91/Pay:GBP 2.76	G9000#AB6	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/21/2019	01/15/2040	1	1,213,800	3.91/2.76			11,011	(60,605)	%	67,073		(65,712)			24,315		100/100
Currency Swap/Rec:USD 4.15/Pay:GBP 2.89	G9000#AC4	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/21/2019	01/15/2045	1	12,142,000	4.15/2.89			121,521	(602,049)	%	1,145,468		(657,119)			278,589		100/100
Currency Swap/Rec:USD 3.97/Pay:GBP 2.79	G9000#AD2	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/21/2019	01/15/2050	1	18,204,000	3.97/2.79			169,304	(912,073)	%	1,110,654		(985,679)			464,650		100/100
Currency Swap/Rec:USD 3.02/Pay:EUR 0.88	XS2058556619	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/24/2019	10/01/2031	1	2,200,000	3.02/0.88			47,931	(7,603)	%	106,499		(67,009)			30,635		100/100
Currency Swap/Rec:USD 4.11/Pay:EUR 1.88	XS2058557344	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/24/2019	10/01/2049	1	3,300,000	4.11/1.88			75,393	(11,404)	%	578,541		(100,513)			83,761		100/100
Currency Swap/Rec:USD 6.95/Pay:EUR 4.63	BLBP516	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/27/2019	04/08/2024	1	2,186,000	6.95/4.63			50,740	(21,125)	%	(17,802)		(70,538)			5,692		100/100
Currency Swap/Rec:USD 7.54/Pay:GBP 6.50	BNQ4H05	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/27/2019	07/03/2024	1	1,232,000	7.54/6.50			12,470	(42,709)	%	(36,390)		(67,714)			4,386		100/100
Currency Swap/Rec:USD 9.01/Pay:GBP 8.00	BYV0SX5	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/27/2019	10/30/2025	1	1,724,660	9.01/8.00			24,039	(61,258)	%	(36,089)		(98,569)			11,675		100/100
Currency Swap/Rec:USD 6.97/Pay:EUR 4.38	BYVY8S2	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/27/2019	09/29/2025	1	2,186,400	6.97/4.38			64,951	(17,906)	%	6,145		(71,483)			14,453		100/100
Currency Swap/Rec:USD 3.43/Pay:GBP 2.55	G6076#AE5	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/17/2019	12/31/2039	1	4,801,104	3.43/2.55			46,176	23,599	%	196,697		(261,632)			96,055		100/100
Currency Swap/Rec:USD 4.20/Pay:GBP 3.02	G6076#AF2	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/17/2019	12/31/2050	1	7,680,000	4.20/3.02			97,592	33,571	%	1,169,829		(394,272)			199,603		100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592688c@2	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/24/2019	11/06/2034	1	3,330,000	3.22/1.30			64,086	18,596	%	206,927		(100,513)			54,863		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 1.96	G0488*AA2	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/06/2020	06/20/2026	1	15,360,800	4.00/1.96			319,613	(92,421)	%	45,065		(469,061)			120,737		100/100
Currency Swap/Rec:USD 5.64/Pay:EUR 3.53	BANOXLBS6	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/18/2020	03/31/2027	1	5,397,500	5.64/3.53			115,211	(121,507)	%	(42,248)		(167,522)			48,647		100/100
Currency Swap/Rec:USD 2.93/Pay:EUR 1.24	L8367#AG8	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/12/2021	07/23/2031	1	18,138,000	2.93/1.24			325,238	1,580,978	%	1,869,835		(502,566)			249,429		100/100
Currency Swap/Rec:USD 3.63/Pay:EUR 1.88	BDGHWM1	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	11/15/2021	08/06/2037	1	11,437,000	3.63/1.88			227,185	414,348	%	950,903		(343,379)			210,952		100/100
Currency Swap/Rec:USD 7.71/Pay:EUR 6.00	BYT3NX1	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	12/08/2022	07/27/2026	1	201,625	7.71/6.00			3,241	(9,387)	%	(10,234)		(6,405)			1,617		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1770929591	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	05/09/2023	03/03/2028	1	2,188,800	Secured Overnight Finance Rate/3 M Euribor			29,959	(18,803)	%	(10,705)		(18,803)			22,363		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1900082311	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/07/2023	03/20/2028	1	5,877,850	Secured Overnight Finance Rate/3 M Euribor			35,126	(193,058)	%	(206,195)		(193,058)			60,387		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1890617225	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/11/2023	07/29/2028	1	531,050	Secured Overnight Finance Rate/3 M Euribor			1,812	(20,851)	%	(23,143)		(20,851)			5,683		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1890618462	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/11/2023	07/29/2028	1	4,244,400	Secured Overnight Finance Rate/3 M Euribor			18,037	(170,806)	%	(183,683)		(170,806)			45,421		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	BYQN710	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/20/2023	04/15/2026	1	1,376,700	Secured Overnight Finance Rate/3 M Euribor			4,225	(58,242)	%	(57,160)		(58,242)			10,418		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1899143009	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/27/2023	10/23/2028	1	4,449,200	Secured Overnight Finance Rate/3 M Euribor				33,994	%	7,309		33,994			48,822		100/100
Currency Swap/Rec:USD 3.25/Pay:GBP 2.34	G5600#AL6	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/17/2021	06/16/2033	1	17,380,000	3.25/2.34			213,806	1,449,939	%	2,141,994		(821,399)			267,361		100/100
Currency Swap/Rec:USD 3.59/Pay:EUR 1.50	F1000#AC2	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/18/2021	04/13/2036	1	11,900,000	3.59/1.50			265,330	861,985	%	1,788,514		(335,044)			208,616		100/100
Currency Swap/Rec:USD 3.55/Pay:EUR 1.84	B7000#AA7	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2041	1	6,090,000	3.55/1.84			115,833	570,993	%	929,196		(167,522)			127,426		100/100
Currency Swap/Rec:USD 3.29/Pay:EUR 1.56	B7000#AB5	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2042	1	6,090,000	3.29/1.56			122,457	570,993	%	807,922		(167,522)			131,014		100/100
Currency Swap/Rec:USD 4.10/Pay:CAD 3.75	66980CAC2	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/05/2018	03/31/2033	1	2,137,843	4.10/3.75			11,180	39,856	%	24,689		(48,173)			32,518		100/100
Currency Swap/Rec:USD 6.06/Pay:EUR 3.44	BANOMV199	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/09/2018	12/31/2036	1	12,242,469	6.06/3.44	(10,718)		382,857	703,276	%	1,566,602		(416,834)			220,797		100/100
Currency Swap/Rec:USD 4.67/Pay:GBP 3.21	G6750*AF9	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/11/2018	01/10/2034	1	3,960,300	4.67/3.21			64,604	137,085	%	503,495		(197,136)			62,729		100/100
Currency Swap/Rec:USD 4.40/Pay:GBP 2.97	G6655@AB2	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/11/2018	01/10/2031	1	3,967,200	4.40/2.97			63,223	143,985	%	401,669		(197,136)			52,604		100/100
Currency Swap/Rec:USD 4.91/Pay:JPY 1.16	001055AV4	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/11/2018	10/18/2030	1	10,023,165	4.91/1.16	(19,684)		399,493	2,043,309	%	2,180,156		593,533			130,712		100/100
Currency Swap/Rec:USD 4.29/Pay:EUR 1.83	BANORGTX4	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/24/2018	01/24/2031	1	1,140,300	4.29/1.83			28,965	36,499	%	109,255		(33,504)			15,161		100/100
Currency Swap/Rec:USD 4.29/Pay:CAD 3.88	66815PAB6	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/06/2019	12/31/2036	1	3,717,472	4.29/3.88			16,308	(56,398)	%	(102,857)		(80,562)			67,046		100/100
Currency Swap/Rec:USD 4.34/Pay:CAD 3.94	66816DAB2	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/06/2019	12/31/2038	1	3,717,472	4.34/3.94			15,913	(56,398)	%	(112,336)		(80,562)			72,015		100/100
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37	L8749#AB8	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/26/2019	07/30/2049	1	3,296,008	4.40/2.37			67,802	73,565	%	318,232		(102,544)			83,379		100/100
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749#AC6	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/26/2019	07/30/2049	1	2,198,441	4.52/2.50			44,996	49,068	%	208,075		(68,338)			55,614		100/100
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#AA0	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/26/2019	07/30/2049	1	1,098,024	4.27/2.22			22,860	24,507	%	109,814		(34,196)			27,777		100/100
Currency Swap/Rec:USD 5.13/Pay:EUR 2.70	BANOTHL42	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/28/2019	04/24/2029	1	8,976,800	5.13/2.70			231,375	146,388	%	543,320		(268,035)			103,504		100/100
Currency Swap/Rec:USD 3.65/Pay:AUD 3.57	BANOUATM7	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/30/2019	08/28/2031	1	6,908,000	3.65/3.57			19,795	94,990	%	363,884		(6,029)			95,614		100/100
Currency Swap/Rec:USD 4.09/Pay:EUR 1.75	F1000#AA6	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/23/2019	09/05/2034	1	9,465,563	4.09/1.75			232,326	98,428	%	786,439		(308,006)			154,724		100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592688c@2	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/24/2019	11/06/2034	1	2,220,000	3.22/1.30			42,724	12,397	%	137,952		(67,009)			36,575		100/100
Currency Swap/Rec:USD 3.61/Pay:EUR 1.70	532457BX5	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/29/2019	11/01/2049	1	6,665,400	3.61/1.70			138,832	41,343	%	907,806		(200,211)			169,460		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 1.96	G0488*AA2	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/06/2020	06/20/2026	1	10,972,000	4.00/1.96			228,295	(66,015)	%	32,189		(335,044)			86,241		100/100
Currency Swap/Rec:USD 3.00/Pay:EUR 1.10	G4936@AA0	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/20/2020	05/19/2030	1	3,244,500	3.00/1.10			62,670	(66,904)	%	25,914		(100,513)			40,996		100/100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 3.13/Pay:EUR 1.25	G4936@AB8	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/20/2020	05/19/2032	1	3,245,100	3.13/1.25			62,018	(66,304)	%	50,364		(100,513)			46,995		100/100
Currency Swap/Rec:USD 3.83/Pay:GBP 3.38	BGJVY03	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	11/04/2021	06/17/2029	1	4,058,700	3.83/3.38			27,622	247,464	%	261,998		(209,700)			47,444		100/100
Currency Swap/Rec:USD 7.81/Pay:EUR 5.50	00233*AA7	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/26/2022	08/12/2025	1	40,442,033	7.81/5.50			869,262	(3,668,616)	%	(3,529,156)		(1,336,731)			257,088		100/100
Currency Swap/Rec:USD 3.38/Pay:GBP 2.75	BD5GP42	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/28/2022	06/28/2033	1	2,012,550	3.38/2.75			21,797	103,791	%	141,986		(101,508)			31,013		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1823357469	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/09/2023	05/03/2027	1	1,479,060	Secured Overnight Finance Rate/3 M Euribor			20,008	(11,072)	%	(5,112)		(11,072)			13,515		100/100
Currency Swap/Rec:USD 4.41/Pay:GBP 3.29	L0808#AD9	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/14/2019	06/25/2034	1	7,057,740	4.41/3.29			83,803	(78,988)	%	241,809		(386,052)			114,296		100/100
Currency Swap/Rec:USD 3.55/Pay:EUR 1.84	B7000#AA7	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2041	1	3,654,000	3.55/1.84			69,304	342,596	%	557,518		(100,513)			76,456		100/100
Currency Swap/Rec:USD 3.29/Pay:EUR 1.56	B7000#AB5	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2042	1	3,654,000	3.29/1.56			73,279	342,596	%	484,753		(100,513)			78,608		100/100
Currency Swap/Rec:USD 3.26/Pay:EUR 1.17	G6093#AB0	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/01/2018	07/19/2024	1	13,830,300	3.26/1.17	(869,019)		295,891	309,675	%	510,043		(109,330)			51,316		100/100
Currency Swap/Rec:USD 3.70/Pay:GBP 2.12	G7059#AA2	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/01/2018	08/05/2024	1	9,600,240	3.70/2.12	(864,310)		152,262	(519,402)	%	(238,569)		(217,789)			37,097		100/100
Currency Swap/Rec:USD 3.68/Pay:EUR 1.40	372460D*3	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/01/2018	10/30/2024	1	11,541,460	3.68/1.40	(231,811)		279,043	660,746	%	780,437		(253,427)			52,665		100/100
Currency Swap/Rec:USD 3.03/Pay:GBP 2.31	G1591#AU6	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/01/2018	02/20/2025	1	6,420,750	3.03/2.31	(981,694)		45,682	(629,839)	%	(213,373)		(38,856)			34,314		100/100
Currency Swap/Rec:USD 3.07/Pay:EUR 1.12	980745F*9	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/01/2018	09/23/2026	1	6,744,000	3.07/1.12	(587,502)		136,140	(287,821)	%	182,765		(57,251)			55,730		100/100
Currency Swap/Rec:USD 3.39/Pay:GBP 2.62	G1745*AR2	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/01/2018	11/10/2026	1	13,912,560	3.39/2.62	(2,145,682)		109,809	(2,058,142)	%	(265,117)		(224,236)			117,703		100/100
Currency Swap/Rec:USD 3.53/Pay:GBP 2.62	G3663#AA9	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/01/2018	12/15/2026	1	6,582,600	3.53/2.62	(879,877)		58,785	(828,011)	%	(38,367)		(138,558)			56,615		100/100
Currency Swap/Rec:USD 3.22/Pay:GBP 2.52	G1591#AV4	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/01/2018	02/20/2027	1	5,197,750	3.22/2.52	(875,613)		36,107	(898,666)	%	(139,575)		(75,426)			46,070		100/100
Currency Swap/Rec:USD 4.50/Pay:GBP 3.23	G5560@AB8	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2018	08/17/2027	1	12,468,750	4.50/3.23	(576,768)		182,927	(124,476)	%	794,541		(498,196)			118,783		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 1.96	G2616#AM3	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/01/2018	09/13/2027	1	6,396,540	4.00/1.96	(578,431)		137,874	(389,712)	%	206,512		(65,606)			61,554		100/100
Currency Swap/Rec:USD 4.05/Pay:GBP 2.96	G7304*AA9	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/01/2018	10/31/2027	1	11,288,000	4.05/2.96	(450,476)		142,908	65,855	%	791,066		(462,365)			110,536		100/100
Currency Swap/Rec:USD 3.19/Pay:EUR 1.31	N9651*AA6	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/01/2018	09/23/2028	1	4,158,800	3.19/1.31	(369,952)		81,648	(284,491)	%	138,249		(52,642)			45,244		100/100
Currency Swap/Rec:USD 4.18/Pay:GBP 3.04	G8472#AE1	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/01/2018	02/27/2029	1	5,850,280	4.18/3.04	(569,130)		74,154	(598,721)	%	208,452		(197,867)			66,475		100/100
Currency Swap/Rec:USD 3.53/Pay:AUD 4.30	Q2762#AA0	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/01/2018	07/26/2027	1	8,533,760	3.53/4.30	(497,630)		(37,275)	423,834	%	647,343		102,710			80,619		100/100
Currency Swap/Rec:USD 3.32/Pay:GBP 2.59	031100G#1	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	06/01/2018	11/23/2028	1	28,705,250	3.32/2.59	(5,110,141)		205,549	(6,384,999)	%	(649,561)		(580,024)			317,753		100/100
Currency Swap/Rec:USD 3.96/Pay:EUR 1.83	N5276#AB3	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	06/01/2018	12/08/2028	1	5,290,000	3.96/1.83	(791,573)		111,760	(1,032,021)	%	(83,110)		(18,993)			58,803		100/100
Currency Swap/Rec:USD 4.17/Pay:GBP 3.07	G7304*AB7	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/01/2018	10/31/2029	1	11,288,000	4.17/3.07	(501,249)		145,348	(89,052)	%	890,942		(472,406)			136,374		100/100
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	06/05/2018	06/30/2042	1	11,472,336	4.45/4.12			52,403	214,744	%	(11,754)		(241,254)			246,786		100/100
Currency Swap/Rec:USD 6.06/Pay:EUR 3.44	BANOMV199	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/09/2018	12/31/2036	1	4,045,936	6.06/3.44	(37,538)		89,885	200,117	%	487,314		(173,253)			72,970		100/100

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse		6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 5.51/Pay:JPY 1.75	001055AX0	D1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	10/11/2018	10/18/2038	1	4,898,032	5.51/1.75	(11,805)		201,863	996,769	%	1,304,354		290,172			94,242		100/100
Currency Swap/Rec:USD 5.74/Pay:EUR 3.00	XS1843448744	D1	Currency	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	11/15/2018	08/21/2030	1	5,655,000	5.74/3.00			169,968	134,800	%	535,693		(166,970)			72,881		100/100
Currency Swap/Rec:USD 4.29/Pay:CAD 3.88	66815PAB6	D1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	03/06/2019	12/31/2036	1	3,717,472	4.29/3.88			16,308	(56,398)	%	(102,857)		(80,562)			67,046		100/100
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37	L8749#AB8	D1	Currency	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049	1	3,296,008	4.40/2.37			67,802	73,565	%	318,232		(102,544)			83,379		100/100
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749#AC6	D1	Currency	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049	1	2,198,441	4.52/2.50			44,996	49,068	%	208,075		(68,338)			55,614		100/100
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#AA0	D1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	03/26/2019	07/30/2049	1	1,098,024	4.27/2.22			22,860	24,507	%	109,814		(34,196)			27,777		100/100
Currency Swap/Rec:USD 5.13/Pay:EUR 2.70	BAN0THL42	D1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	03/28/2019	04/24/2029	1	5,610,500	5.13/2.70			144,609	91,493	%	339,575		(167,522)			64,690		100/100
Currency Swap/Rec:USD 4.23/Pay:GBP 2.92	BAN0TS9A8	D1	Currency	MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	04/17/2019	07/17/2037	1	6,517,500	4.23/2.92			91,557	145,476	%	838,336		(328,560)			119,971		100/100
Currency Swap/Rec:USD 4.00/Pay:JPY 0.90	59156RBW7	D1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	05/15/2019	05/23/2031	1	9,134,923	4.00/0.90			300,355	2,041,718	%	1,816,409		527,585			124,225		100/100
Currency Swap/Rec:USD 4.35/Pay:JPY 1.19	59156RBX5	D1	Currency	MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	05/15/2019	05/23/2034	1	5,115,557	4.35/1.19			96,089	1,143,362	%	1,066,326		810,253			82,486		100/100
Currency Swap/Rec:USD 3.77/Pay:EUR 1.64	B1401#AC1	D1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	05/22/2019	06/05/2034	1	4,464,000	3.77/1.64			98,789	48,794	%	359,488		(134,018)			72,103		100/100
Currency Swap/Rec:USD 3.75/Pay:AUD 3.75	BAN0UATN5	D1	Currency	MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	05/30/2019	08/28/2034	1	3,455,000	3.75/3.75			4,864	48,495	%	241,482		(3,014)			56,417		100/100
Currency Swap/Rec:USD 3.75/Pay:JPY 1.15	219350BM6	D1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	08/05/2019	08/14/2031	1	5,008,505	3.75/1.15			144,136	1,249,107	%	982,577		279,620			69,149		100/100
Currency Swap/Rec:USD 4.30/Pay:JPY 1.51	219350BN4	D1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	08/05/2019	08/12/2039	1	2,079,002	4.30/1.51			65,531	518,497	%	439,644		116,069			41,089		100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592688c@2	D1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	10/24/2019	11/06/2034	1	2,220,000	3.22/1.30			42,724	12,397	%	137,952		(67,009)			36,575		100/100
Currency Swap/Rec:USD 3.61/Pay:EUR 1.70	532457BX5	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	10/29/2019	11/01/2049	1	3,332,700	3.61/1.70			69,416	20,672	%	453,903		(100,105)			84,730		100/100
Currency Swap/Rec:USD 4.05/Pay:GBP 2.96	G7304*AA9	D1	Currency	WELLS FARGO & COMPANY	KB1H1DSPRFMYMCUFXT09	02/06/2020	10/31/2027	1	664,000	4.05/2.96	(20,796)		8,406	5,313	%	46,533		(27,548)			6,502		100/100
Currency Swap/Rec:USD 4.18/Pay:GBP 3.04	G8472#AE1	D1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	02/07/2020	02/27/2029	1	508,720	4.18/3.04	7,978		6,144	8,395	%	18,126		(28,081)			5,780		100/100
Currency Swap/Rec:USD 4.17/Pay:GBP 3.07	G7304*AB7	D1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	02/06/2020	10/31/2029	1	664,000	4.17/3.07	(23,045)		8,550	(2,054)	%	52,408		(28,285)			8,022		100/100
Currency Swap/Rec:USD 3.01/Pay:EUR 1.15	G1591#BJ0	D1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	02/14/2020	05/14/2032	1	1,085,000	3.01/1.15			20,076	(18,801)	%	21,614		(33,504)			15,700		100/100
Currency Swap/Rec:USD 3.00/Pay:GBP 2.19	G1591#BH4	D1	Currency	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	02/14/2020	05/14/2032	1	2,602,400	3.00/2.19			23,172	53,590	%	135,600		(131,424)			37,657		100/100
Currency Swap/Rec:USD 2.45/Pay:BRL 12.25	76721RAA6	D1	Currency	GOLDMAN SACHS GROUP INC/THE	KD3XUN7C6T14HNAYLU02	10/25/2021	09/20/2032	1	4,497,392	2.45/12.25			(500,310)	(683,236)	%	(1,681,003)		(406,417)			66,437		100/100
Currency Swap/Rec:USD 3.25/Pay:EUR 1.75	BK1XFT1	D1	Currency	CREDIT AGRICOLE SA	969500TJ5KRTCJQWXH05	10/28/2021	12/19/2026	1	1,167,000	3.25/1.75			19,900	64,688	%	56,660		(34,614)			10,056		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2309455512	D1	Currency	MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	11/03/2023	05/21/2028	1	1,070,500	Secured Overnight Finance Rate/3 M Euribor			2,202	(33,301)	%	(36,632)		(33,301)			11,217		100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.75	BK1XFT1	D1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	10/29/2021	12/19/2026	1	1,163,200	3.22/1.75			19,511	60,755	%	55,157		(34,551)			10,023		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2348330494	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	10/05/2023	04/19/2030	1	3,260,580	Secured Overnight Finance Rate/3 M Euribor			14,670	(156,218)	%	(173,005)		(156,218)			40,933		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2294170886	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/24/2023	04/15/2029	1	2,652,850	Secured Overnight Finance Rate/3 M Euribor			9,041	(106,654)	%	(120,314)		(106,654)			30,517		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2591163097	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/28/2023	04/15/2028	1	3,446,950	Secured Overnight Finance Rate/3 M Euribor			53,480	(140,405)	%	(165,244)		(140,405)			35,710		100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										(17,027,957)		8,244,402	33,303,935	XXX	83,887,118		2,934,808			16,976,194	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(17,027,957)		3,122,383	33,303,935	XXX	63,698,124		2,934,808			19,305,068	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 2.93	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/25/2022	08/31/2028	1	2,600,000	Secured Overnight Finance Rate/2.93			57,602	67,883		67,883	(29,295)				28,097		0002
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												57,602	67,883	XXX	67,883	(29,295)				28,097	XXX	XXX
Currency Swap/Rec:CAD 2.10/Pay:USD 1.88	FX Hedging Strategy	Exhibit 5 & 7	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/17/2020	09/24/2025	1	500,000,000	2.10/1.88			588,071	2,615,046		2,615,046	(1,902,898)	8,056,200			3,292,269		0003
Currency Swap/Rec:USD 3.18/Pay:GBP 2.90	Heylo	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/16/2023	12/31/2048	1	6,883,787	3.18/2.90			4,354	(252,687)		(252,687)	64,028	(316,715)			172,161		0003
Currency Swap/Rec:USD 3.21/Pay:GBP 2.90	Heylo	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/18/2023	12/31/2048	1	6,862,882	3.21/2.90			4,255	(234,152)		(234,152)	103,468	(337,620)			171,638		0003
Currency Swap/Rec:EUR 1.13/Pay:USD 2.13	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/26/2020	09/02/2025	1	500,000,000	1.13/2.13			(6,872,812)	(32,404,008)		(32,404,008)	(37,541)	16,752,189			3,234,552		0003
Currency Swap/Rec:USD 3.18/Pay:GBP 2.90	Heylo	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/16/2023	12/31/2048	1	27,535,149	3.18/2.90			17,418	(1,010,748)		(1,010,748)	256,112	(1,266,860)			688,643		0003
Currency Swap/Rec:USD 3.21/Pay:GBP 2.90	Heylo	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/18/2023	12/31/2048	1	27,451,527	3.21/2.90			17,020	(936,609)		(936,609)	413,872	(1,350,481)			686,551		0003
Currency Swap/Rec:USD 5.10/Pay:EUR 3.38	BN721T5	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	10/28/2021	07/13/2029	1	4,249,700	5.10/3.38			94,746	280,465		280,465	27,672	(121,956)			49,999		0003
Currency Swap/Rec:USD 3.18/Pay:GBP 2.90	Heylo	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/16/2023	12/31/2048	1	65,395,977	3.18/2.90			41,367	(2,400,526)		(2,400,526)	608,266	(3,008,792)			1,635,526		0003
Currency Swap/Rec:USD 3.21/Pay:GBP 2.90	Heylo	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/18/2023	12/31/2048	1	65,197,377	3.21/2.90			40,422	(2,224,446)		(2,224,446)	982,947	(3,207,393)			1,630,559		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	Q7448@AA3	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/15/2023	12/19/2026	1	4,150,900	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			1,444	(85,297)		(85,297)	(12,130)	(73,166)			35,767		0003
Currency Swap/Rec:USD 5.04/Pay:EUR 3.38	BN721T5	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/29/2021	07/13/2029	1	3,908,688	5.04/3.38			84,524	221,405		221,405	2,997	(112,575)			45,987		0003
Currency Swap/Rec:USD 3.65/Pay:AUD 4.30	Q8438@AA3	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	07/01/2021	01/05/2051	1	3,744,132	3.65/4.30			(4,524)	294,994		294,994	(92,905)	(3,014)			97,335		0003
Currency Swap/Rec:USD 3.67/Pay:AUD 4.30	Q8438@AA3	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/01/2021	01/05/2051	1	3,744,632	3.67/4.30			(4,067)	318,455		318,455	(96,253)	(3,014)			97,348		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/25/2022	04/01/2047	1	1,902,361	10.99/9.00				503,078		503,078	107,739	(91,267)			45,880		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/25/2022	10/01/2047	1	1,902,361	10.99/9.00				512,412		512,412	105,547	(91,267)			46,372		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/25/2022	04/01/2048	1	1,902,361	10.99/9.00				521,618		521,618	103,108	(91,267)			46,858		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2047	1	1,908,333	10.88/9.00				472,518		472,518	90,158	(91,267)			46,270		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	01/01/2048	1	1,908,333	10.88/9.00				480,869		480,869	87,433	(91,267)			46,763		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048	1	1,908,333	10.88/9.00				489,141		489,141	84,149	(91,267)			47,246		0003
Currency Swap/Rec:USD 3.92/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047	1	1,918,195	3.92/3.00			22,926	334,779		334,779	(47,051)	(91,267)			46,757		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048	1	1,918,195	4.33/3.00				320,732		320,732	24,308	(91,267)			47,490		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048	1	1,918,195	4.33/3.00				320,732		320,732	24,308	(91,267)			47,490		0003
Currency Swap/Rec:USD 3.89/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047	1	1,908,333	3.89/3.00			21,910	314,791		314,791	(45,917)	(91,267)			46,517		0003
Currency Swap/Rec:USD 445.10/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/29/2022	07/01/2048	1	108,603	445.10/400.00	1,430		69,936	937,400		937,400	(415,615)	(5,188)			2,689		0003
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/29/2022	07/01/2048	1	108,421	452.11/400.00	1,399		74,337	993,856		993,856	(446,637)	(5,188)			2,684		0003
Currency Swap/Rec:USD 4.99/Pay:EUR 3.57	Project Hamburg	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/04/2023	04/20/2024	1	14,249,300	4.99/3.57			141,391	(108,917)		(108,917)	(8,797)	(100,119)			39,290		0003
Currency Swap/Rec:USD 5.23/Pay:EUR 4.26	Project Hamburg	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/04/2023	04/20/2025	1	8,764,000	5.23/4.26			60,537	(152,845)		(152,845)	(86,433)	(66,412)			50,041		0003
Currency Swap/Rec:USD 3.87/Pay:EUR 3.08	Project Hamburg	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/04/2023	04/20/2026	1	13,142,400	3.87/3.08			73,898	(351,609)		(351,609)	(248,391)	(103,218)			99,746		0003
Currency Swap/Rec:USD 5.86/Pay:EUR 5.12	Project Hamburg	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	04/05/2023	04/20/2027	1	8,732,000	5.86/5.12			45,888	(339,739)		(339,739)	(241,327)	(98,412)			79,362		0003
Currency Swap/Rec:USD 4.36/Pay:EUR 3.61	Project Hamburg	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/05/2023	10/20/2026	1	19,690,200	4.36/3.61			104,383	(636,551)		(636,551)	(458,324)	(178,227)			164,901		0003
Currency Swap/Rec:USD 3.89/Pay:EUR 3.24	Project Hamburg	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/05/2023	04/20/2028	1	7,635,600	3.89/3.24			35,126	(375,678)		(375,678)	(284,668)	(91,010)			79,231		0003
Currency Swap/Rec:USD 4.38/Pay:EUR 3.68	Project Hamburg	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/06/2023	04/20/2029	1	6,538,800	4.38/3.68			31,717	(362,135)		(362,135)	(278,126)	(84,009)			75,316		0003
Currency Swap/Rec:USD 4.30/Pay:EUR 3.62	Project Hamburg	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/06/2023	04/20/2030	1	9,803,700	4.30/3.62			46,214	(620,612)		(620,612)	(490,099)	(130,513)			123,102		0003
Currency Swap/Rec:USD 3.18/Pay:GBP 2.90	Heylo	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/16/2023	12/31/2048	1	13,767,574	3.18/2.90			8,709	(505,374)		(505,374)	128,056	(633,430)			344,321		0003
Currency Swap/Rec:USD 3.21/Pay:GBP 2.90	Heylo	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/18/2023	12/31/2048	1	13,725,764	3.21/2.90			8,510	(468,304)		(468,304)	206,936	(675,241)			343,276		0003
Currency Swap/Rec:USD 4.87/Pay:EUR 3.24	Project Hamburg	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/06/2023	04/20/2028	1	8,633,600	4.87/3.24				14,087		14,087	210,899	(196,812)			89,586		0003
Currency Swap/Rec:USD 6.88/Pay:EUR 5.12	Project Hamburg	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/06/2023	04/20/2027	1	4,316,800	6.88/5.12				5,671		5,671	104,077	(98,406)			39,234		0003
Currency Swap/Rec:USD 6.11/Pay:EUR 4.26	Project Hamburg	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/06/2023	04/20/2025	1	6,478,800	6.11/4.26				8,886		8,886	152,895	(144,009)			36,993		0003
Currency Swap/Rec:USD 5.24/Pay:EUR 3.62	Project Hamburg	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/06/2023	04/20/2030	1	3,237,300	5.24/3.62				9,605		9,605	83,709	(74,104)			40,650		0003
Currency Swap/Rec:USD 3.65/Pay:AUD 4.30	Q8438@AA3	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	07/01/2021	01/05/2051	1	3,744,132	3.65/4.30			(4,789)	294,994		294,994	(92,905)	(3,014)			97,335		0003
Currency Swap/Rec:USD 3.67/Pay:AUD 4.30	Q8438@AA3	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/01/2021	01/05/2051	1	3,744,632	3.67/4.30			(4,320)	318,455		318,455	(96,253)	(3,014)			97,348		0003
Currency Swap/Rec:USD 3.86/Pay:GBP 3.27	G6302*AB1	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/24/2022	06/15/2037	1	6,659,500	3.86/3.27			52,963	477,075		477,075	(101,986)	(328,560)			122,188		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 7.03/Pay:GBP 6.88	XS2485268150	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/12/2022	12/15/2031	1	5,143,600	7.03/6.88			(16,690)	(684,923)		(684,923)	(227,361)	(289,133)			72,567		0003
Currency Swap/Rec:USD 7.10/Pay:GBP 6.88	XS2485268150	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/13/2022	12/15/2031	1	1,267,750	7.10/6.88			(4,561)	(187,780)		(187,780)	(57,241)	(72,283)			17,886		0003
Currency Swap/Rec:USD 5.19/Pay:EUR 3.63	BL57P03	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/13/2022	03/22/2029	1	5,503,850	5.19/3.63			81,762	(626,735)		(626,735)	(223,732)	(184,274)			62,919		0003
Currency Swap/Rec:USD 8.01/Pay:EUR 6.00	L0004@AA9	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/30/2023	12/31/2028	1	31,794,000	8.01/6.00			17,450	(1,140,718)		(1,140,718)	179,327	(1,320,045)			355,662		0003
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										2,829		(5,120,486)	(35,049,326)	XXX	(35,049,326)	(1,840,579)	9,209,516			14,742,304	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										2,829		(5,062,884)	(34,981,442)	XXX	(34,981,442)	(1,869,873)	9,209,516			14,770,401	XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate												(5,064,418)	67,883	XXX	(20,121,111)	(29,295)				2,356,971	XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange										(17,025,128)		3,123,917	(1,745,391)	XXX	48,837,792	(1,840,579)	12,144,324			31,718,497	XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										(17,025,128)		(1,940,501)	(1,677,507)	XXX	28,716,681	(1,869,873)	12,144,324			34,075,469	XXX	XXX
EUR/L 3144470.00 USD-S2800000.00EUR	CLO ACLO 5A CR XS2310114553	D1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/23/2023	01/20/2026		3,144,470	0.890452127				(48,158)	%	(45,519)	(33,314)	(48,158)			22,552		0003
EUR/L 4954400.00 USD-S4400000.00EUR	CLO ACLO 6A DR XS2331214796	D1	Other	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	01/23/2023	05/22/2026		4,954,400	0.888099467				(75,677)	%	(81,328)	(50,408)	(75,677)			38,311		0003
EUR/L 6539500.00 USD-S5800000.00EUR	CLO CADOG 9A DR XS2346595379	D1	Other	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/23/2023	07/15/2026		6,539,500	0.88691796				(99,756)	%	(111,871)	(65,495)	(99,756)			52,108		0003
EUR/L 3497110.00 USD-S3100000.00EUR	CLO BECLO 3A DR XS2348330494	D1	Other	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	01/23/2023	07/20/2026		3,497,110	0.886446237				(53,318)	%	(58,726)		(53,318)			27,941		0003
EUR/L 9025000.00 USD-S8000000.00EUR	CLO VOYE 5A D XS2372436928	D1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/23/2023	10/15/2026		9,025,000	0.886426593				(137,594)	%	(179,036)	(87,096)	(137,594)			75,398		0003
EUR/L 5881720.00 USD-S5200000.00EUR	CLO CIFCE 4A D XS2354690062	D1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/23/2023	01/19/2027		5,881,720	0.884095129				(89,436)	%	(121,875)	(56,147)	(89,436)			51,400		0003
EUR/L 1470550.90 USD-S1300000.00EUR	CLO CIFCE 4A C XS2354689304	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/23/2023	01/19/2027		1,470,551	0.884022444				(22,359)	%	(30,361)	(14,029)	(22,359)			12,851		0003
EUR/L 8542500.00 USD-S7500000.00EUR	CLO PENTA 2023-14A C XS2580301849	D1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/31/2023	04/18/2028		8,542,500	0.877963126				(125,983)	%	(244,074)	(70,137)	(125,983)			88,585		0003
EUR/S 2233000.00 USD-L2000000.00EUR	CLO CADOG 9A DR XS2346595379	D1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/16/2023	07/15/2026		2,233,000	0.895656068				72,995	%	58,544	24,520	72,995			17,793		0003
EUR/S 4471600.00 USD-L4000000.00EUR	CLO VOYE 5A D XS2372436928	D1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/16/2023	10/15/2026		4,471,600	0.894534395				145,989	%	126,353	48,901	145,989			37,357		0003
EUR/S 2240200.00 USD-L2000000.00EUR	CLO HNLY 6A D XS2401084376	D1	Other	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/16/2023	12/10/2026		2,240,200	0.892777431				72,995	%	63,544	24,107	72,995			19,223		0003
EUR/S 3587200.00 USD-L3200000.00EUR	CLO CIFCE 4A D XS2354690062	D1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/16/2023	01/19/2027		3,587,200	0.89206066				116,791	%	103,873	37,494	116,791			31,348		0003
EUR/L 2005920.00 USD-S1800000.00EUR	CLO ALME 5A B1R XS1852482089	D1	Other	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	03/20/2023	10/15/2026		2,005,920	0.897343862				(56,879)	%	(62,533)	(16,608)	(56,879)			16,758		0003
EUR/L 1860284.39 USD-S1666175.00EUR	CLO ARESE 7A BR XS1650058990	D1	Other	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	03/20/2023	01/15/2027		1,860,284	0.895656067				(52,650)	%	(60,548)	(15,077)	(52,650)			16,228		0003
EUR/L 1988121.80 USD-S1774000.00EUR	CLO ALME 5A C1R XS1852482758	D1	Other	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	03/20/2023	07/15/2027		1,988,122	0.892299456				(56,057)	%	(69,041)	(15,562)	(56,057)			18,702		0003
EUR/L 5629000.00 USD-S5000000.00EUR	CLO TERM DRYD 2017-52A CR XS2353414506	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/20/2023	02/15/2028		5,629,000	0.888257239				(157,997)	%	(208,886)	(42,828)	(157,997)			57,189		0003
EUR/L 2251600.00 USD-S2000000.00EUR	CLO TERM DRYD 2017-52A CR XS2353414506	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/20/2023	02/15/2028		2,251,600	0.888257239				(63,199)	%	(83,554)	(17,131)	(63,199)			22,876		0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 447040.00 USD-S400000.00EUR	CLO PALMP 1A CNE XS1566964802	D1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/20/2023	01/19/2027		447,040	0.894774517				(12,640)	%	(14,199)	(3,715)	(12,640)			3,907		0003
EUR/L 2349165.00 USD-S2100000.00EUR	CLO DRYD 2013-29A B1RR (Tax Exchange) XS1735592088	D1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/21/2023	10/15/2026		2,349,165	0.893934653				(56,709)	%	(64,917)	(18,933)	(56,709)			19,626		0003
EUR/L 1127000.00 USD-S1000000.00EUR	CLO CADOG 11A DN XS1833626820	D1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/21/2023	11/15/2027		1,127,000	0.887311446				(27,004)	%	(37,620)	(8,349)	(27,004)			11,095		0003
EUR/L 1127890.00 USD-S1000000.00EUR	CLO ANCHE 1X CE XS1846662861	D1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/21/2023	01/18/2028		1,127,890	0.886611283				(27,004)	%	(39,024)	(8,272)	(27,004)			11,352		0003
EUR/L 992640.00 USD-S880000.00EUR	CLO MILPK 1A CE XS1823316788	D1	Other	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	03/21/2023	01/18/2028		992,640	0.886524823				(23,764)	%	(34,257)	(7,265)	(23,764)			9,991		0003
EUR/L 282275.00 USD-S250000.00EUR	CLO CORDA 3A B1RR XS1823355927	D1	Other	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	05/09/2023	10/05/2026		282,275	0.885661146				(1,927)	%	(5,276)	(1,569)	(1,927)			2,347		0003
EUR/L 429855.40 USD-S377000.00EUR	CLO CORDA 3A DRR XS1823358350	D1	Other	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	05/09/2023	04/03/2028		429,855	0.877039116				(2,905)	%	(11,686)	(2,196)	(2,905)			4,436		0003
EUR/L 1591562.50 USD-S1375000.00EUR	CLO DRYD 2017-62X D XS1826186592	D1	Other	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/12/2023	10/12/2027		1,591,563	0.863930886				13,334	%	(13,504)	(7,264)	13,334			15,479		0003
1419999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													(768,913)	XXX	(1,225,520)	(406,371)	(768,913)			684,852	XXX	XXX
BRL/L 1104249.32 USD-S5741765.19BRL	Celse	D1	Other	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/15/2024		1,104,249	5.199700001				(64,770)		(64,770)		(162,647)			2,975		0003
BRL/L 968463.55 USD-S5198906.02BRL	Celse	D1	Other	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/15/2024		968,464	5.368199991				(67,966)		(67,966)		(152,147)			4,309		0003
BRL/L 1100031.50 USD-S6154016.24BRL	Celse	D1	Other	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/15/2025		1,100,032	5.594400015				(100,075)		(100,075)		(183,855)			6,248		0003
BRL/L 1015960.55 USD-S5860466.86BRL	Celse	D1	Other	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/15/2025		1,015,961	5.768400023				(99,416)		(99,416)		(173,582)			6,800		0003
BRL/L 1031062.91 USD-S6205142.82BRL	Celse	D1	Other	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/15/2026		1,031,063	6.018200015				(118,373)		(118,373)		(181,175)			7,802		0003
BRL/L 990777.44 USD-S6173137.92BRL	Celse	D1	Other	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/15/2026		990,777	6.230600002				(120,465)		(120,465)		(176,085)			8,277		0003
BRL/L 894750.77 USD-S5762642.34BRL	Celse	D1	Other	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/15/2027		894,751	6.440500006				(110,256)		(110,256)		(157,967)			8,115		0003
BRL/L 998916.22 USD-S6654480.19BRL	Celse	D1	Other	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/15/2027		998,916	6.661700007				(121,877)		(121,877)		(172,797)			9,726		0003
BRL/L 966611.70 USD-S6666817.55BRL	Celse	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/17/2028		966,612	6.897099994				(121,968)		(121,968)		(169,359)			10,020		0003
BRL/L 891683.55 USD-S6374467.33BRL	Celse	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/16/2028		891,684	7.148799964				(120,865)		(120,865)		(162,530)			9,765		0003
BRL/L 985545.02 USD-S7292934.59BRL	Celse	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/16/2029		985,545	7.399899996				(140,163)		(140,163)		(185,858)			11,340		0003
BRL/L 775702.70 USD-S5951191.12BRL	Celse	D1	Other	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/15/2029		775,703	7.672000007				(115,679)		(115,679)		(151,183)			9,336		0003
BRL/L 886725.93 USD-S7046988.31BRL	Celse	D1	Other	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/15/2030		886,726	7.947199999				(136,837)		(136,837)		(178,338)			11,122		0003
BRL/L 413372.82 USD-S3408754.97BRL	Celse	D1	Other	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/15/2030		413,373	8.246200053				(66,164)		(66,164)		(85,917)			5,388		0003
BRL/L 384842.80 USD-S3287558.14BRL	Celse	D1	Other	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/15/2031		384,843	8.542600095				(68,853)		(68,853)		(88,407)			5,197		0003
BRL/L 357220.52 USD-S3166724.18BRL	Celse	D1	Other	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/15/2031		357,221	8.864899978				(75,512)		(75,512)		(94,750)			4,987		0003
BRL/L 331376.01 USD-S3045975.11BRL	Celse	D1	Other	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/15/2032		331,376	9.19189989				(80,585)		(80,585)		(99,989)			4,772		0003
CHF/S 30330.18 USD-L26500.00CHF	CHF 5 Year deal	BA1	Other	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/06/2020	10/15/2024		30,330	0.873717202				335		335		291			135		0003
CHF/S 61494.66 USD-L53000.00CHF	CHF 5 Year deal	BA1	Other	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/06/2020	10/14/2025		61,495	0.861863453				(1,780)		(1,780)		(2,177)			411		0003

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BRL/L 735204.74 USD-S3827843.48BRL	BRL Celse Novation Oct 2020	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2024		735,205	5.206500002				(44,127)		(44,127)		(108,473)			1,981		0003
BRL/L 643210.04 USD-S3465937.30BRL	BRL Celse Novation Oct 2020	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2024		643,210	5.388499999				(47,651)		(47,651)		(101,527)			2,862		0003
BRL/L 736646.22 USD-S4102677.46BRL	BRL Celse Novation Oct 2020	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2025		736,646	5.569400003				(63,608)		(63,608)		(122,448)			4,184		0003
BRL/L 678612.88 USD-S3906977.93BRL	BRL Celse Novation Oct 2020	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2025		678,613	5.757299994				(65,064)		(65,064)		(115,674)			4,542		0003
BRL/L 695207.36 USD-S4136761.87BRL	BRL Celse Novation Oct 2020	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2026		695,207	5.950399993				(71,752)		(71,752)		(120,500)			5,261		0003
BRL/L 667232.82 USD-S4115425.31BRL	BRL Celse Novation Oct 2020	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2026		667,233	6.167899999				(74,263)		(74,263)		(117,148)			5,574		0003
BRL/L 599872.20 USD-S3841761.53BRL	BRL Celse Novation Oct 2020	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2027		599,872	6.404299999				(70,514)		(70,514)		(105,190)			5,441		0003
BRL/L 668251.34 USD-S4436320.17BRL	BRL Celse Novation Oct 2020	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2027		668,251	6.638699999				(79,237)		(79,237)		(115,115)			6,506		0003
BRL/L 645680.98 USD-S4444545.03BRL	BRL Celse Novation Oct 2020	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	04/17/2028		645,681	6.883500006				(80,218)		(80,218)		(112,860)			6,693		0003
BRL/L 596483.24 USD-S4249644.84BRL	BRL Celse Novation Oct 2020	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	10/16/2028		596,483	7.124499994				(78,863)		(78,863)		(108,282)			6,532		0003
BRL/L 662753.06 USD-S4861956.45BRL	BRL Celse Novation Oct 2020	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	04/16/2029		662,753	7.336000003				(88,681)		(88,681)		(123,706)			7,626		0003
BRL/L 523135.64 USD-S3967460.69BRL	BRL Celse Novation Oct 2020	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2029		523,136	7.583999993				(72,210)		(72,210)		(100,584)			6,296		0003
BRL/L 595443.82 USD-S4697992.20BRL	BRL Celse Novation Oct 2020	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2030		595,444	7.889900008				(87,770)		(87,770)		(118,749)			7,469		0003
BRL/L 278302.06 USD-S2272503.30BRL	BRL Celse Novation Oct 2020	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2030		278,302	8.165599996				(41,956)		(41,956)		(57,189)			3,627		0003
BRL/L 259465.54 USD-S2191705.42BRL	BRL Celse Novation Oct 2020	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2031		259,466	8.447000014				(43,643)		(43,643)		(58,845)			3,504		0003
BRL/L 241558.58 USD-S2111149.52BRL	BRL Celse Novation Oct 2020	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2031		241,559	8.739699993				(47,731)		(47,731)		(63,060)			3,372		0003
BRL/L 223450.38 USD-S2030650.02BRL	BRL Celse Novation Oct 2020	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2032		223,450	9.087700007				(51,819)		(51,819)		(66,582)			3,218		0003
GBP/L 140580.87 USD-S100000.00GBP	Patrizia London - 7200445	B1	Other	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/23/2021	10/28/2025		140,581	0.711334337				12,607		12,607		(5,075)			950		0003
GBP/L 8228138.57 USD-S5852957.50GBP	Patrizia London - 7200445	B1	Other	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/23/2021	10/28/2025		8,228,139	0.711334338				737,908		737,908		(297,043)			55,615		0003
GBP/L 11369587.98 USD-S8175325.00GBP	Chiswick High Street July 2021 - 7200450	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/02/2021	10/09/2024		11,369,588	0.719052002				934,040		934,040		(404,484)			50,057		0003
GBP/L 3734008.10 USD-S2684946.00GBP	Chiswick High Street July 2021 - 7200450	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/02/2021	10/09/2024		3,734,008	0.719052002				306,758		306,758		(132,841)			16,440		0003
GBP/L 3734008.10 USD-S2684946.00GBP	Chiswick High Street July 2021 - 7200450	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/02/2021	10/09/2024		3,734,008	0.719052002				306,758		306,758		(132,841)			16,440		0003
EUR/L 1118811.27 USD-S913912.16EUR	College Square July 2021 - 7200462	B1	Other	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/07/2021	11/27/2024		1,118,811	0.816859987				91,582		91,582		(10,893)			5,335		0003
EUR/L 28178422.17 USD-S23066815.79EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/12/2021	06/03/2024		28,178,422	0.818598559				2,500,963		2,500,963		(174,452)			91,813		0003
EUR/L 3809653.78 USD-S3075575.44EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Other	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/12/2021	06/02/2025		3,809,654	0.80731101				315,674		315,674		(52,400)			22,714		0003
EUR/L 6642185.50 USD-S5350000.00EUR	CLO AVOCA 13A DRR XS2326455800	D1	Other	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/20/2021	01/15/2026		6,642,186	0.805457782				498,393		498,393		(120,060)			47,479		0003
EUR/L 7449180.00 USD-S6000000.00EUR	CLO HNLY 4A D XS2291283294	D1	Other	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/20/2021	01/26/2026		7,449,180	0.805457782				555,639		555,639		(136,021)			53,639		0003

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EUR/L 5586885.00 USD-S4500000.00EUR	CLO PRVD 5A B2 XS2303834993	D1	Other	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	07/20/2021	02/17/2026		5,586,885	0.805457782				411,782		411,782		(104,070)			40,810		0003
EUR/L 3724590.00 USD-S3000000.00EUR	CLO PRVD 5A D XS2303836261	D1	Other	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	07/20/2021	02/17/2026		3,724,590	0.805457782				274,521		274,521		(69,380)			27,206		0003
EUR/L 3671475.00 USD-S3000000.00EUR	CLO ARESE 13A DN XS2084075386	D1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	01/15/2025		3,671,475	0.817110289				289,806		289,806		(40,792)			18,755		0003
EUR/L 3059562.50 USD-S2500000.00EUR	CLO JUBIL 2019-23A C XS2075330337	D1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	01/15/2025		3,059,563	0.817110289				241,505		241,505		(33,993)			15,630		0003
EUR/L 2447650.00 USD-S2000000.00EUR	CLO JUBIL 2019-23A DN XS2075331145	D1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	01/15/2025		2,447,650	0.817110289				193,204		193,204		(27,194)			12,504		0003
EUR/L 1835737.50 USD-S1500000.00EUR	CLO JUBIL 2019-23A DN XS2075331145	D1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	01/15/2025		1,835,738	0.817110289				144,903		144,903		(20,396)			9,378		0003
EUR/L 1223825.00 USD-S1000000.00EUR	CLO JUBIL 2019-23A DN XS2075331145	D1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	01/15/2025		1,223,825	0.817110289				96,602		96,602		(13,597)			6,252		0003
EUR/L 1682759.38 USD-S1375000.00EUR	CLO RFTE 2019-1A DE XS2064434561	D1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	01/15/2025		1,682,759	0.817110287				132,828		132,828		(18,696)			8,596		0003
EUR/L 27536062.50 USD-S22500000.00EUR	CLO RRME 3A CN XS2060706848	D1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	01/15/2025		27,536,063	0.817110289				2,173,544		2,173,544		(305,937)			140,666		0003
EUR/L 26006281.25 USD-S21250000.00EUR	CLO RRME 3A DN XS2060707655	D1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	01/15/2025		26,006,281	0.817110289				2,052,792		2,052,792		(288,941)			132,851		0003
EUR/L 3685758.00 USD-S3000000.00EUR	CLO ACCUN 4A C XS2106570703	D1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025		3,685,758	0.813943835				287,556		287,556		(48,260)			20,934		0003
EUR/L 1228586.00 USD-S1000000.00EUR	CLO AVOCA 21A C XS2126167704	D1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025		1,228,586	0.813943835				95,852		95,852		(16,087)			6,978		0003
EUR/L 3685758.00 USD-S3000000.00EUR	CLO AVOCA 21A D XS2126168181	D1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025		3,685,758	0.813943835				287,556		287,556		(48,260)			20,934		0003
EUR/L 1351444.60 USD-S1100000.00EUR	CLO AVOCA 21A D XS2126168181	D1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025		1,351,445	0.813943835				105,437		105,437		(17,695)			7,676		0003
EUR/L 2457172.00 USD-S2000000.00EUR	CLO CIFCE 2A B2N XS2125924477	D1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025		2,457,172	0.813943835				191,704		191,704		(32,173)			13,956		0003
EUR/L 5528637.00 USD-S4500000.00EUR	CLO CIFCE 2A CN XS2125925011	D1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025		5,528,637	0.813943835				431,334		431,334		(72,390)			31,402		0003
EUR/L 4545768.20 USD-S3700000.00EUR	CLO CIFCE 2A DN XS2125925870	D1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025		4,545,768	0.813943835				354,652		354,652		(59,521)			25,819		0003
EUR/L 3685758.00 USD-S3000000.00EUR	CLO PENTA 2020-7A B1N-B1N XS2106027399	D1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025		3,685,758	0.813943835				287,556		287,556		(48,260)			20,934		0003
EUR/L 1228586.00 USD-S1000000.00EUR	CLO PENTA 2020-7A B1N-B1N XS2106027399	D1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025		1,228,586	0.813943835				95,852		95,852		(16,087)			6,978		0003
EUR/L 3071465.00 USD-S2500000.00EUR	CLO PENTA 2020-7A B2N-B2N XS2106027985	D1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025		3,071,465	0.813943835				239,630		239,630		(40,217)			17,445		0003
EUR/L 1228586.00 USD-S1000000.00EUR	CLO PENTA 2020-7A B2N-B2N XS2106027985	D1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025		1,228,586	0.813943835				95,852		95,852		(16,087)			6,978		0003
EUR/L 5528637.00 USD-S4500000.00EUR	CLO PENTA 2020-7A CN-CN XS2106028793	D1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025		5,528,637	0.813943835				431,334		431,334		(72,390)			31,402		0003
EUR/L 1965737.60 USD-S1600000.00EUR	CLO PENTA 2020-7A CN-CN XS2106028793	D1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025		1,965,738	0.813943835				153,363		153,363		(25,739)			11,165		0003
EUR/L 6020071.40 USD-S4900000.00EUR	CLO PENTA 2020-7A DN-DN XS2106029338	D1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025		6,020,071	0.813943835				469,674		469,674		(78,825)			34,193		0003
EUR/L 2457172.00 USD-S2000000.00EUR	CLO PENTA 2020-7A DN-DN XS2106029338	D1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025		2,457,172	0.813943835				191,704		191,704		(32,173)			13,956		0003
EUR/L 2457172.00 USD-S2000000.00EUR	CLO VOYE 3A B2 XS2125181235	D1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025		2,457,172	0.813943835				191,704		191,704		(32,173)			13,956		0003
EUR/L 2948606.40 USD-S2400000.00EUR	CLO VOYE 3A C XS2125181581	D1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025		2,948,606	0.813943835				230,045		230,045		(38,608)			16,748		0003
EUR/L 2457172.00 USD-S2000000.00EUR	CLO VOYE 3A D XS2125181821	D1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025		2,457,172	0.813943835				191,704		191,704		(32,173)			13,956		0003
EUR/L 3717741.30 USD-S3010000.00EUR	CLO CORDA 4A CRRR XS2298980942	D1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/22/2021	08/15/2025		3,717,741	0.809631375				286,694		286,694		(57,401)			23,694		0003

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EUR/L 2470260.00 USD-S2000000.00EUR	CLO CORDA 4A CRRR XS2298980942	D1	Other	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/22/2021	08/15/2025		2,470,260	0.809631375				190,495		190,495		(38,140)			15,743		0003
EUR/L 9822371.33 USD-S7952500.00EUR	CLO CORDA 4A DRRR XS2298981320	D1	Other	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/22/2021	08/15/2025		9,822,371	0.809631374				757,454		757,454		(151,655)			62,599		0003
EUR/L 10217212.50 USD-S8250000.00EUR	CLO AVOCA 22A B2 XS2296332872	D1	Other	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/22/2021	10/15/2025		10,217,213	0.807460939				784,601		784,601		(168,465)			68,382		0003
EUR/L 9597987.50 USD-S7750000.00EUR	CLO AVOCA 22A C XS2296333250	D1	Other	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/22/2021	10/15/2025		9,597,988	0.807460939				737,050		737,050		(158,255)			64,238		0003
EUR/L 4117846.25 USD-S3325000.00EUR	CLO AVOCA 22A D XS2296333508	D1	Other	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/22/2021	10/15/2025		4,117,846	0.807460939				316,218		316,218		(67,897)			27,560		0003
EUR/L 9907600.00 USD-S8000000.00EUR	CLO RRME 1A BR XS2303068774	D1	Other	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/22/2021	10/15/2025		9,907,600	0.807460939				760,826		760,826		(163,360)			66,310		0003
EUR/L 9907600.00 USD-S8000000.00EUR	CLO RRME 1A CR XS2303069319	D1	Other	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/22/2021	10/15/2025		9,907,600	0.807460939				760,826		760,826		(163,360)			66,310		0003
EUR/L 6119125.00 USD-S5000000.00EUR	CLO ANCHE 3A D XS2063531987	D1	Other	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/22/2021	01/15/2025		6,119,125	0.817110289				483,010		483,010		(67,986)			31,259		0003
EUR/L 3025100.00 USD-S2500000.00EUR	CLO DRYD 2018-66A C XS1908338103	D1	Other	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/26/2021	01/16/2024		3,025,100	0.826418961				263,709		263,709		(34,124)			3,167		0003
EUR/L 1210040.00 USD-S1000000.00EUR	CLO GLME 2A D XS1911602313	D1	Other	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/26/2021	01/16/2024		1,210,040	0.826418961				105,484		105,484		(13,650)			1,267		0003
EUR/L 1996566.00 USD-S1650000.00EUR	CLO HARVT 24A B2E XS2197895134	D1	Other	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/26/2021	01/16/2024		1,996,566	0.826418961				174,048		174,048		(22,522)			2,090		0003
EUR/L 10890360.00 USD-S9000000.00EUR	CLO HARVT 24A CE XS2197895720	D1	Other	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/26/2021	01/16/2024		10,890,360	0.826418961				949,354		949,354		(122,848)			11,400		0003
EUR/L 1210040.00 USD-S1000000.00EUR	CLO OZLME 5A B1 XS1904642292	D1	Other	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/26/2021	01/16/2024		1,210,040	0.826418961				105,484		105,484		(13,650)			1,267		0003
EUR/L 7260240.00 USD-S6000000.00EUR	CLO OZLME 5A CN-CN 1/14/32 XS1904642961	D1	Other	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/26/2021	01/16/2024		7,260,240	0.826418961				632,903		632,903		(81,898)			7,600		0003
EUR/L 4840160.00 USD-S4000000.00EUR	CLO OZLME 5A DN-DN 1/14/32 XS1904643266	D1	Other	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/26/2021	01/16/2024		4,840,160	0.826418961				421,935		421,935		(54,599)			5,067		0003
EUR/L 4840160.00 USD-S4000000.00EUR	CLO CORDA 12A DN-DN 1/23/32 XS1899143009	D1	Other	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/26/2021	01/16/2024		4,840,160	0.826418961				421,935		421,935		(54,599)			5,067		0003
EUR/L 4840800.00 USD-S4000000.00EUR	CLO CGMSE 2019-1A BR XS2320698058	D1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2021	03/15/2024		4,840,800	0.826309701				407,818		407,818		(27,916)			10,972		0003
EUR/L 30630.89 USD-S25023.19EUR	College Square July 2021 - 7200462	B1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2021	11/27/2024		30,631	0.816926638				2,505		2,505		(298)			146		0003
EUR/L 1211700.00 USD-S1000000.00EUR	CLO BABSE 2020-1A B2 XS2230874187	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/27/2021	04/15/2024		1,211,700	0.825286787				101,554		101,554		(7,326)			3,265		0003
EUR/L 605850.00 USD-S500000.00EUR	CLO BABSE 2020-1A C1 XS2230874856	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/27/2021	04/15/2024		605,850	0.825286787				50,777		50,777		(3,663)			1,632		0003
EUR/L 3029250.00 USD-S2500000.00EUR	CLO BABSE 2020-1A D XS2230875408	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/27/2021	04/15/2024		3,029,250	0.825286787				253,885		253,885		(18,315)			8,162		0003
EUR/L 4846800.00 USD-S4000000.00EUR	CLO DERPK 1A A2BE XS2223752747	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/27/2021	04/15/2024		4,846,800	0.825286787				406,216		406,216		(29,303)			13,060		0003
EUR/L 10057110.00 USD-S8300000.00EUR	CLO DERPK 1A BE XS2223753471	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/27/2021	04/15/2024		10,057,110	0.825286787				842,899		842,899		(60,805)			27,099		0003
EUR/L 10905300.00 USD-S9000000.00EUR	CLO DERPK 1A CE XS2223753984	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/27/2021	04/15/2024		10,905,300	0.825286787				913,987		913,987		(65,933)			29,384		0003
EUR/L 24597510.00 USD-S20300000.00EUR	CLO RRME 5A B XS2241396758	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/27/2021	04/15/2024		24,597,510	0.825286787				2,061,549		2,061,549		(148,715)			66,278		0003
EUR/L 2447674.00 USD-S2000000.00EUR	CLO ARESE 12A D XS2034052352	D1	Other	CITIBANK NA E570DZWZ7FF32TWEFA76	07/27/2021	10/15/2024		2,447,674	0.817102278				204,935		204,935		(21,488)			10,890		0003
EUR/L 2865037.50 USD-S2340000.00EUR	CLO AVOCA 17A DR XS2051458771	D1	Other	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/27/2021	10/15/2024		2,865,038	0.816743236				240,986		240,986		(25,092)			12,747		0003
EUR/L 4897500.00 USD-S4000000.00EUR	CLO DUNEP 1A A2A XS2036105133	D1	Other	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/27/2021	10/15/2024		4,897,500	0.816743236				411,942		411,942		(42,892)			21,789		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 6121875.00 USD-S5000000.00EUR	CLO AVOCA 17A B2R XS2051458185	D1	Other	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/27/2021	10/15/2024		6,121,875	0.816743236				514,927		514,927		(53,615)			27,237		0003
EUR/L 7346250.00 USD-S6000000.00EUR	CLO AVOCA 17A CR XS2051458342	D1	Other	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/27/2021	10/15/2024		7,346,250	0.816743236				617,913		617,913		(64,338)			32,684		0003
EUR/L 5509687.50 USD-S4500000.00EUR	CLO AVOCA 17A DR XS2051458771	D1	Other	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/27/2021	10/15/2024		5,509,688	0.816743236				463,435		463,435		(48,254)			24,513		0003
EUR/L 4897500.00 USD-S4000000.00EUR	CLO DUNEP 1A A2A XS2036105133	D1	Other	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/27/2021	10/15/2024		4,897,500	0.816743236				411,942		411,942		(42,892)			21,789		0003
EUR/L 1224375.00 USD-S1000000.00EUR	CLO DUNEP 1A A2A XS2036105133	D1	Other	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/27/2021	10/15/2024		1,224,375	0.816743236				102,985		102,985		(10,723)			5,447		0003
EUR/L 4897500.00 USD-S4000000.00EUR	CLO DUNEP 1A A2BN Mtge XS2036105992	D1	Other	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/27/2021	10/15/2024		4,897,500	0.816743236				411,942		411,942		(42,892)			21,789		0003
EUR/L 1836562.50 USD-S1500000.00EUR	CLO DUNEP 1A B2N Mtge XS2036107345	D1	Other	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/27/2021	10/15/2024		1,836,563	0.816743236				154,478		154,478		(16,085)			8,171		0003
EUR/L 7958437.50 USD-S6500000.00EUR	CLO DUNEP 1A CN Mtge XS2036108079	D1	Other	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/27/2021	10/15/2024		7,958,438	0.816743236				669,406		669,406		(69,700)			35,408		0003
EUR/L 6129500.00 USD-S5000000.00EUR	CLO HOLPK 1A CRR XS2079845405	D1	Other	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/27/2021	11/15/2024		6,129,500	0.815727221				512,818		512,818		(57,618)			28,696		0003
EUR/L 4085924.70 USD-S3333000.00EUR	CLO HOLPK 1A CRRE XS2079845587	D1	Other	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/27/2021	11/15/2024		4,085,925	0.815727221				341,844		341,844		(38,408)			19,129		0003
EUR/L 1472976.00 USD-S1200000.00EUR	CLO BECLO 9A B XS2062960039	D1	Other	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/27/2021	12/16/2024		1,472,976	0.814677225				122,484		122,484		(14,932)			7,222		0003
EUR/L 6137400.00 USD-S5000000.00EUR	CLO BECLO 9A C XS2062960385	D1	Other	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/27/2021	12/16/2024		6,137,400	0.814677225				510,348		510,348		(62,215)			30,093		0003
EUR/L 3682440.00 USD-S3000000.00EUR	CLO CONTE 7A D XS2053879602	D1	Other	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/27/2021	12/16/2024		3,682,440	0.814677225				306,209		306,209		(37,329)			18,056		0003
EUR/L 9085500.00 USD-S7500000.00EUR	CLO BILB 2A CN XS1941078625	D1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/28/2021	05/15/2024		9,085,500	0.825491167				746,293		746,293		(58,264)			27,729		0003
EUR/L 3335200.00 USD-S2750000.00EUR	CLO DRYD 2019-69A D XS1984222155	D1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/28/2021	06/17/2024		3,335,200	0.824538259				272,200		272,200		(22,420)			11,347		0003
EUR/L 4340765.00 USD-S3575000.00EUR	CLO AVOCA 20A D1 XS1970751555	D1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/28/2021	07/15/2024		4,340,765	0.823587547				352,793		352,793		(30,588)			15,945		0003
EUR/L 1821300.00 USD-S1500000.00EUR	CLO BECLO 8A C1 XS1984237773	D1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/28/2021	07/15/2024		1,821,300	0.823587547				148,025		148,025		(12,834)			6,690		0003
EUR/L 2914080.00 USD-S2400000.00EUR	CLO BECLO 8A D1 XS1984239712	D1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/28/2021	07/15/2024		2,914,080	0.823587547				236,840		236,840		(20,535)			10,704		0003
EUR/L 5888870.00 USD-S4850000.00EUR	CLO CORDA 18A D XS2237426536	D1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/28/2021	07/15/2024		5,888,870	0.823587547				478,615		478,615		(41,497)			21,632		0003
EUR/L 1699880.00 USD-S1400000.00EUR	CLO MDPKE 14A DN XS2002368749	D1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/28/2021	07/15/2024		1,699,880	0.823587547				138,157		138,157		(11,978)			6,244		0003
EUR/L 7285200.00 USD-S6000000.00EUR	CLO PENTA 2020-8A B2 XS2249759882	D1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/28/2021	07/15/2024		7,285,200	0.823587547				592,101		592,101		(51,336)			26,761		0003
EUR/L 7285200.00 USD-S6000000.00EUR	CLO PENTA 2020-8A C XS2249760039	D1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/28/2021	07/15/2024		7,285,200	0.823587547				592,101		592,101		(51,336)			26,761		0003
EUR/L 2428400.00 USD-S2000000.00EUR	CLO PENTA 2020-8A D XS2249760385	D1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/28/2021	07/15/2024		2,428,400	0.823587547				197,367		197,367		(17,112)			8,920		0003
EUR/L 8013720.00 USD-S6600000.00EUR	CLO SCULE 7A B2 XS2244912049	D1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/28/2021	07/15/2024		8,013,720	0.823587547				651,311		651,311		(56,470)			29,437		0003
EUR/L 3855085.00 USD-S3175000.00EUR	CLO SCULE 7A D XS2244913369	D1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/28/2021	07/15/2024		3,855,085	0.823587547				313,320		313,320		(27,165)			14,161		0003
EUR/L 1396330.00 USD-S1150000.00EUR	CLO VOYE 4A D XS2249878971	D1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/28/2021	07/15/2024		1,396,330	0.823587547				113,486		113,486		(9,839)			5,129		0003
EUR/L 13372700.00 USD-S11000000.00EUR	CLO CGMSE 2019-2A A2A XS2022420496	D1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/28/2021	08/15/2024		13,372,700	0.822571358				1,081,332		1,081,332		(102,773)			52,846		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 972560.00 USD-S800000.00EUR	CLO CORDA 15A D XS2025846085	D1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/28/2021	08/15/2024		972,560	0.822571358				78,642		78,642		(7,474)			3,843		0003
EUR/L 3665100.00 USD-S3000000.00EUR	CLO CONTE 7A D XS2053879602	D1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/28/2021	12/16/2024		3,665,100	0.818531554				289,635		289,635		(37,995)			17,971		0003
EUR/L 4247130.00 USD-S3350000.00EUR	CLO HNLY 5A C XS2366719172	D1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/02/2021	10/26/2026		4,247,130	0.788767944				344,599		344,599		(91,302)			35,673		0003
GBP/L 2180808.45 USD-S1560730.30GBP	Patrizia London - 7200445	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/03/2021	10/28/2025		2,180,808	0.715665927				184,391		184,391		(79,745)			14,740		0003
EUR/L 3644816.10 USD-S3000000.00EUR	CLO CORDA 18A C XS2237426023	D1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/06/2021	07/15/2024		3,644,816	0.823086794				298,207		298,207		(25,576)			13,389		0003
EUR/S 3672812.40 USD-L3000000.00EUR	CLO CONTE 7A D XS2053879602	D1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/06/2021	12/16/2024		3,672,812	0.816812751				(297,007)		(297,007)		37,699			18,008		0003
EUR/S 9102165.75 USD-L7500000.00EUR	CLO BILB 2A CN XS1941078625	D1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/06/2021	05/15/2024		9,102,166	0.823979722				(762,644)		(762,644)		57,545			27,780		0003
EUR/L 3396600.00 USD-S2700000.00EUR	CLO AVDPK 1A DR XS2373315592	D1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/09/2021	09/21/2026		3,396,600	0.79491256				258,591		258,591		(72,669)			28,040		0003
EUR/L 11808500.00 USD-S9500000.00EUR	CLO OZLME 2A CR XS2334573701	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/09/2021	01/15/2026		11,808,500	0.804505229				897,866		897,866		(212,686)			84,409		0003
EUR/L 5904250.00 USD-S4750000.00EUR	CLO OZLME 2A DR XS2334573966	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/09/2021	01/15/2026		5,904,250	0.804505229				448,933		448,933		(106,343)			42,204		0003
EUR/L 2464000.00 USD-S2000000.00EUR	CLO ARBR 4A DRR XS2309835267	D1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/09/2021	01/15/2026		2,464,000	0.811688312				168,750		168,750		(45,572)			17,613		0003
EUR/L 18450000.00 USD-S15000000.00EUR	CLO RRME 2A BR XS2342229452	D1	Other	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	08/09/2021	01/15/2026		18,450,000	0.81300813				1,237,979		1,237,979		(342,874)			131,883		0003
EUR/L 3447987.45 USD-S2775000.00EUR	CLO RKFPK 1A C XS2360921600	D1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/09/2021	01/15/2026		3,447,987	0.804817315				261,039		261,039		(62,175)			24,647		0003
EUR/L 3762900.00 USD-S3000000.00EUR	CLO AVOCA 24A CR XS2344781500	D1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/12/2021	07/15/2026		3,762,900	0.797257434				287,397		287,397		(77,063)			29,984		0003
EUR/L 4013760.00 USD-S3200000.00EUR	CLO AVOCA 24A DR XS2344781336	D1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/12/2021	07/15/2026		4,013,760	0.797257434				306,557		306,557		(82,200)			31,983		0003
EUR/L 11418557.76 USD-S9273578.95EUR	Exeter Logistics June 2021 - 7200455	B1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/26/2021	06/16/2025		11,418,558	0.81214976				880,191		880,191		(164,054)			68,992		0003
EUR/L 3806185.92 USD-S3091192.98EUR	Exeter Logistics June 2021 - 7200455	B1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/26/2021	06/16/2025		3,806,186	0.81214976				293,397		293,397		(54,685)			22,997		0003
EUR/L 165986.62 USD-S136065.76EUR	College Square July 2021 - 7200462	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2021	11/27/2024		165,987	0.819739326				13,075		13,075		(1,644)			792		0003
GBP/L 1394035.20 USD-S1009577.86GBP	Brunel Sept 2021 - 7200467	B1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/01/2021	12/09/2024		1,394,035	0.724212602				105,297		105,297		(50,737)			6,767		0003
GBP/L 5576140.79 USD-S4038311.42GBP	Brunel Sept 2021 - 7200467	B1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/01/2021	12/09/2024		5,576,141	0.7242126				421,189		421,189		(202,947)			27,067		0003
EUR/S 2006895.00 USD-L1650000.00EUR	CLO HARVT 24A B2E XS2197895134	D1	Other	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/03/2021	01/16/2024		2,006,895	0.822165584				(184,377)		(184,377)		22,522			2,101		0003
EUR/S 10946700.00 USD-L9000000.00EUR	CLO HARVT 24A CE XS2197895720	D1	Other	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/03/2021	01/16/2024		10,946,700	0.822165584				(1,005,694)		(1,005,694)		122,848			11,459		0003
EUR/L 86345.27 USD-S71277.26EUR	College Square July 2021 - 7200462	B1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2021	11/27/2024		86,345	0.825491194				6,269		6,269		(885)			412		0003
EUR/L 20108800.00 USD-S16000000.00EUR	CLO RRME 9A B XS2388492923	D1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/23/2021	10/15/2026		20,108,800	0.795671547				1,496,134		1,496,134		(438,944)			167,995		0003
EUR/L 6284000.00 USD-S5000000.00EUR	CLO RRME 9A B XS2388492923	D1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/23/2021	10/15/2026		6,284,000	0.795671547				467,542		467,542		(137,170)			52,498		0003
EUR/L 6284500.00 USD-S5000000.00EUR	CLO AQUE 2020-5A CR XS2389542239	D1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026		6,284,500	0.795608243				466,762		466,762		(137,647)			52,631		0003
EUR/L 6284500.00 USD-S5000000.00EUR	CLO AQUE 2020-5A CR XS2389542239	D1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026		6,284,500	0.795608243				466,762		466,762		(137,647)			52,631		0003
EUR/L 6056850.00 USD-S5000000.00EUR	CLO ARESE?12A?CR XS2391580219	D1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/27/2021	10/21/2024		6,056,850	0.825511611				450,559		450,559		(57,010)			27,226		0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 6056850.00 USD-S5000000.00EUR	CLO ARESE?12A?DR XS2391580995	D1	Other	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/27/2021	10/21/2024		6,056,850	0.825511611				450,559		450,559		(57,010)			27,226		0003
EUR/L 6260500.00 USD-S5000000.00EUR	CLO CGMSE 2021-2A B XS2391834418	D1	Other	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/28/2021	10/15/2026		6,260,500	0.798658254				446,377		446,377		(138,019)			52,302		0003
EUR/L 13213200.00 USD-S10500000.00EUR	CLO ANCHE 5A D XS2390691421	D1	Other	CITIBANK NA E570DZWZ7FF32TWEFA76	09/28/2021	01/15/2027		13,213,200	0.794659886				949,951		949,951		(306,247)			115,263		0003
EUR/L 10411800.00 USD-S8400000.00EUR	CLO DERPK 1A CR XS2393984484	D1	Other	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/08/2021	10/15/2026		10,411,800	0.806776926				654,592		654,592		(235,693)			86,983		0003
EUR/S 952640.00 USD-L800000.00EUR	CLO CORDA 15A D XS2025846085	D1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/12/2021	08/15/2024		952,640	0.839771582				(59,330)		(59,330)		8,290			3,765		0003
EUR/L 233590.45 USD-S192874.62EUR	College Square July 2021 - 7200462	B1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/22/2021	11/27/2024		233,590	0.825695657				16,908		16,908		(2,397)			1,114		0003
EUR/L 1649358.31 USD-S1348396.26EUR	Exeter Logistics June 2021 - 7200455	B1	Other	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/22/2021	06/16/2025		1,649,358	0.817527794				117,728		117,728		(24,252)			9,966		0003
EUR/L 549786.10 USD-S449465.42EUR	Exeter Logistics June 2021 - 7200455	B1	Other	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/22/2021	06/16/2025		549,786	0.817527799				39,243		39,243		(8,084)			3,322		0003
GBP/L 145965.79 USD-S106583.27GBP	Brunel Sept 2021 - 7200467	B1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/27/2021	12/09/2024		145,966	0.730193493				9,961		9,961		(5,405)			709		0003
GBP/L 583863.13 USD-S426333.06GBP	Brunel Sept 2021 - 7200467	B1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/27/2021	12/09/2024		583,863	0.730193496				39,846		39,846		(21,619)			2,834		0003
EUR/S 2422200.00 USD-L2000000.00EUR	CLO ARESE 12A D XS2034052352	D1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/28/2021	10/15/2024		2,422,200	0.825695649				(180,420)		(180,420)		22,493			10,777		0003
EUR/L 3723300.00 USD-S3000000.00EUR	CLO JUBIL 2021-25A C1 XS2402444116	D1	Other	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/01/2021	11/16/2026		3,723,300	0.805736846				233,507		233,507		(85,896)			31,590		0003
EUR/L 3718875.00 USD-S3000000.00EUR	CLO BABSE 2020-1A CR XS2401845081	D1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/05/2021	10/21/2026		3,718,875	0.806695573				233,259		233,259		(84,518)			31,160		0003
EUR/L 26651937.50 USD-S21500000.00EUR	CLO BABSE 2020-1A DR XS2401845594	D1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/05/2021	10/21/2026		26,651,938	0.806695573				1,671,686		1,671,686		(605,715)			223,313		0003
EUR/S 4724000.00 USD-L4000000.00EUR	CLO DERPK 1A A2BE XS2223752747	D1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/12/2021	04/15/2024		4,724,000	0.846740051				(290,052)		(290,052)		58,248			12,729		0003
EUR/S 9802300.00 USD-L8300000.00EUR	CLO DERPK 1A BE XS2223753471	D1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/12/2021	04/15/2024		9,802,300	0.846740051				(601,857)		(601,857)		120,865			26,412		0003
EUR/S 10629000.00 USD-L9000000.00EUR	CLO DERPK 1A CE XS2223753984	D1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/12/2021	04/15/2024		10,629,000	0.846740051				(652,616)		(652,616)		131,058			28,640		0003
EUR/L 311760.50 USD-S260017.10EUR	Exeter Logistics June 2021 - 7200455	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/15/2021	06/16/2025		311,761	0.834028365				16,795		16,795		(4,906)			1,884		0003
EUR/L 103920.17 USD-S86672.37EUR	Exeter Logistics June 2021 - 7200455	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/15/2021	06/16/2025		103,920	0.83402837				5,598		5,598		(1,635)			628		0003
EUR/L 6498450.00 USD-S5250000.00EUR	CLO AQUE 2021-6A PTC XS2408966724	D1	Other	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027		6,498,450	0.807884957				343,469		343,469		(170,973)			60,418		0003
GBP/L 70575.19 USD-S52555.37GBP	Brunel Sept 2021 - 7200467	B1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/17/2021	12/09/2024		70,575	0.74467203				3,571		3,571		(2,721)			343		0003
GBP/L 282300.72 USD-S210221.46GBP	Brunel Sept 2021 - 7200467	B1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/17/2021	12/09/2024		282,301	0.744672065				14,284		14,284		(10,886)			1,370		0003
EUR/S 4737200.00 USD-L4000000.00EUR	CLO DUNEP 1A A2A XS2036105133	D1	Other	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024		4,737,200	0.844380647				(257,672)		(257,672)		49,211			21,076		0003
EUR/S 4737200.00 USD-L4000000.00EUR	CLO DUNEP 1A A2A XS2036105133	D1	Other	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024		4,737,200	0.844380647				(257,672)		(257,672)		49,211			21,076		0003
EUR/S 1184300.00 USD-L1000000.00EUR	CLO DUNEP 1A A2A XS2036105133	D1	Other	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024		1,184,300	0.844380647				(64,418)		(64,418)		12,303			5,269		0003
EUR/S 4737200.00 USD-L4000000.00EUR	CLO DUNEP 1A A2BN Mtge XS2036105992	D1	Other	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024		4,737,200	0.844380647				(257,672)		(257,672)		49,211			21,076		0003
EUR/S 1776450.00 USD-L1500000.00EUR	CLO DUNEP 1A B2N Mtge XS2036107345	D1	Other	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024		1,776,450	0.844380647				(96,627)		(96,627)		18,454			7,904		0003
EUR/S 7697950.00 USD-L6500000.00EUR	CLO DUNEP 1A CN Mtge XS2036108079	D1	Other	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024		7,697,950	0.844380647				(418,718)		(418,718)		79,969			34,249		0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 60713.31 USD-S45140.41GBP	Chiswick High Street July 2021 - 7200450	B1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/19/2021	10/09/2024		60,713	0.743501054				3,167		3,167		(2,318)			267		0003
GBP/L 19936.02 USD-S14822.45GBP	Chiswick High Street July 2021 - 7200450	B1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/19/2021	10/09/2024		19,936	0.74350096				1,040		1,040		(761)			88		0003
GBP/L 19936.02 USD-S14822.45GBP	Chiswick High Street July 2021 - 7200450	B1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/19/2021	10/09/2024		19,936	0.74350096				1,040		1,040		(761)			88		0003
EUR/L 149181.71 USD-S126645.52EUR	College Square July 2021 - 7200462	B1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/22/2021	11/27/2024		149,182	0.848934631				7,080		7,080		(1,736)			711		0003
GBP/S 56134.92 USD-L41664.75GBP	Patrizia London - 7200445	B1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/23/2021	10/28/2025		56,135	0.74222516				(2,981)		(2,981)		2,213			379		0003
GBP/L 3269158.36 USD-S2441674.78GBP	Patrizia London - 7200445	B1	Other	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/26/2021	10/28/2025		3,269,158	0.746881769				155,565		155,565		(130,518)			22,096		0003
EUR/S 6989736.00 USD-L6000000.00EUR	CLO OZLME 5A CN-CN 1/14/32 XS1904642961	D1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/30/2021	01/16/2024		6,989,736	0.858401519				(362,399)		(362,399)		81,898			7,317		0003
EUR/S 4659824.00 USD-L4000000.00EUR	CLO OZLME 5A DN-DN 1/14/32 XS1904643266	D1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/30/2021	01/16/2024		4,659,824	0.858401519				(241,599)		(241,599)		54,599			4,878		0003
EUR/S 2912625.00 USD-L2500000.00EUR	CLO BABSE 2020-1A D XS2230875408	D1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/30/2021	04/15/2024		2,912,625	0.85833226				(141,407)		(141,407)		36,405			7,848		0003
EUR/S 582525.00 USD-L500000.00EUR	CLO BABSE 2020-1A C1 XS2230874856	D1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/30/2021	04/15/2024		582,525	0.85833226				(28,281)		(28,281)		7,281			1,570		0003
EUR/S 1165050.00 USD-L1000000.00EUR	CLO BABSE 2020-1A B2 XS2230874187	D1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/30/2021	04/15/2024		1,165,050	0.85833226				(56,563)		(56,563)		14,562			3,139		0003
EUR/S 3214777.50 USD-L2750000.00EUR	CLO DRYD 2019-69A D XS1984222155	D1	Other	CITIBANK NA E570DZWZ7FF32TWEFA76	11/30/2021	06/17/2024		3,214,778	0.855424676				(154,578)		(154,578)		27,530			10,937		0003
EUR/S 1158326.00 USD-L1000000.00EUR	CLO OZLME 5A B1 XS1904642292	D1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/07/2021	01/16/2024		1,158,326	0.863314818				(53,770)		(53,770)		13,650			1,213		0003
EUR/S 1343139.05 USD-L1150000.00EUR	CLO VOYE 4A D XS2249878971	D1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/07/2021	07/15/2024		1,343,139	0.856203235				(61,723)		(61,723)		12,063			4,934		0003
EUR/L 161831.81 USD-S137530.22EUR	College Square July 2021 - 7200462	B1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/14/2021	11/27/2024		161,832	0.849834282				7,525		7,525		(1,892)			772		0003
EUR/L 1166055.00 USD-S1000000.00EUR	CLO OZLME 5A B1 XS1904642292	D1	Other	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/16/2021	01/16/2024		1,166,055	0.857592481				61,499		61,499		(13,650)			1,221		0003
EUR/S 23641380.00 USD-L20300000.00EUR	CLO RRME 5A B XS2241396758	D1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/20/2021	04/15/2024		23,641,380	0.858663919				(1,139,093)		(1,139,093)		295,610			63,701		0003
EUR/S 4182035.00 USD-L3575000.00EUR	CLO AVOCA 20A D1 XS1970751555	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024		4,182,035	0.854846982				(198,325)		(198,325)		37,223			15,362		0003
EUR/S 5673530.00 USD-L4850000.00EUR	CLO CORDA 18A D XS2237426536	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024		5,673,530	0.854846982				(269,057)		(269,057)		50,498			20,841		0003
EUR/S 7018800.00 USD-L6000000.00EUR	CLO PENTA 2020-8A B2 XS2249759882	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024		7,018,800	0.854846982				(332,854)		(332,854)		62,472			25,782		0003
EUR/S 7018800.00 USD-L6000000.00EUR	CLO PENTA 2020-8A C XS2249760039	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024		7,018,800	0.854846982				(332,854)		(332,854)		62,472			25,782		0003
EUR/S 2339600.00 USD-L2000000.00EUR	CLO PENTA 2020-8A D XS2249760385	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024		2,339,600	0.854846982				(110,951)		(110,951)		20,824			8,594		0003
EUR/S 3509400.00 USD-L3000000.00EUR	CLO CORDA 18A C XS2237426023	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024		3,509,400	0.854846982				(166,427)		(166,427)		31,236			12,891		0003
GBP/L 291316.11 USD-S218755.06GBP	Chiswick High Street July 2021 - 7200450	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/22/2021	10/09/2024		291,316	0.750919886				12,543		12,543		(11,349)			1,283		0003
GBP/L 95657.48 USD-S71831.10GBP	Chiswick High Street July 2021 - 7200450	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/22/2021	10/09/2024		95,657	0.750919844				4,119		4,119		(3,727)			421		0003
GBP/L 95657.48 USD-S71831.10GBP	Chiswick High Street July 2021 - 7200450	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/22/2021	10/09/2024		95,657	0.750919844				4,119		4,119		(3,727)			421		0003
EUR/S 12939777.06 USD-L10881992.31EUR	Exeter Logistics June 2021 - 7200455	B1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/28/2021	06/16/2025		12,939,777	0.840972164				(601,727)		(601,727)		209,246			78,183		0003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 4313259.02 USD-L3627330.77EUR	Exeter Logistics June 2021 - 7200455	B1	Other	JPMORGAN CHASE	815DZWZKVSZI1NUHU748	12/28/2021	06/16/2025		4,313,259	0.840972164				(200,576)		(200,576)		69,749			26,061		0003
GBP/L 87470.42 USD-S63735.37GBP	Brunel Sept 2021 - 7200467	B1	Other	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	01/14/2022	12/09/2024		87,470	0.728650554				6,134		6,134		(3,225)			425		0003
GBP/L 349881.71 USD-S254941.50GBP	Brunel Sept 2021 - 7200467	B1	Other	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	01/14/2022	12/09/2024		349,882	0.728650549				24,536		24,536		(12,898)			1,698		0003
GBP/L 247808.85 USD-S181365.57GBP	Chiswick High Street July 2021 - 7200450	B1	Other	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	01/19/2022	10/09/2024		247,809	0.731876888				16,459		16,459		(9,153)			1,091		0003
GBP/L 81371.29 USD-S59553.77GBP	Chiswick High Street July 2021 - 7200450	B1	Other	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	01/19/2022	10/09/2024		81,371	0.731876931				5,405		5,405		(3,006)			358		0003
GBP/L 81371.29 USD-S59553.77GBP	Chiswick High Street July 2021 - 7200450	B1	Other	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	01/19/2022	10/09/2024		81,371	0.731876931				5,405		5,405		(3,006)			358		0003
EUR/L 179292.08 USD-S151358.81EUR	College Square July 2021 - 7200462	B1	Other	CREDIT AGRICOLE SA	969500TJ5KRTCJQWXH05	01/24/2022	11/27/2024		179,292	0.844202432				9,419		9,419		(2,037)			855		0003
EUR/S 1653050.00 USD-L1400000.00EUR	CLO MDPKE 14A DN XS2002368749	D1	Other	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	01/21/2022	07/15/2024		1,653,050	0.846919331				(95,364)		(95,364)		21,918			6,072		0003
GBP/L 75714.45 USD-S55923.22GBP	Brunel Sept 2021 - 7200467	B1	Other	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	02/10/2022	12/09/2024		75,714	0.738606963				4,391		4,391		(2,871)			368		0003
GBP/L 302857.79 USD-S223692.88GBP	Brunel Sept 2021 - 7200467	B1	Other	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	02/10/2022	12/09/2024		302,858	0.738606988				17,563		17,563		(11,484)			1,470		0003
EUR/S 2770092.00 USD-L2340000.00EUR	CLO AVOCA 17A DR XS2051458771	D1	Other	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	02/18/2022	10/15/2024		2,770,092	0.844737287				(149,612)		(149,612)		28,835			12,324		0003
EUR/S 5919000.00 USD-L5000000.00EUR	CLO AVOCA 17A B2R XS2051458185	D1	Other	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	02/18/2022	10/15/2024		5,919,000	0.844737287				(319,685)		(319,685)		61,613			26,334		0003
EUR/S 7102800.00 USD-L6000000.00EUR	CLO AVOCA 17A CR XS2051458342	D1	Other	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	02/18/2022	10/15/2024		7,102,800	0.844737287				(383,622)		(383,622)		73,935			31,601		0003
EUR/S 5327100.00 USD-L4500000.00EUR	CLO AVOCA 17A DR XS2051458771	D1	Other	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	02/18/2022	10/15/2024		5,327,100	0.844737287				(287,716)		(287,716)		55,452			23,701		0003
GBP/L 279962.43 USD-S206114.95GBP	Chiswick High Street July 2021 - 7200450	B1	Other	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	02/22/2022	10/09/2024		279,962	0.736223607				17,102		17,102		(10,470)			1,233		0003
GBP/L 91945.46 USD-S67692.42GBP	Chiswick High Street July 2021 - 7200450	B1	Other	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	02/22/2022	10/09/2024		91,945	0.736223626				5,617		5,617		(3,439)			405		0003
GBP/L 91945.46 USD-S67692.42GBP	Chiswick High Street July 2021 - 7200450	B1	Other	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	02/22/2022	10/09/2024		91,945	0.736223626				5,617		5,617		(3,439)			405		0003
EUR/L 201724.42 USD-S170116.73EUR	College Square July 2021 - 7200462	B1	Other	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	02/23/2022	11/27/2024		201,724	0.843312525				10,790		10,790		(2,281)			962		0003
EUR/L 6025360.00 USD-S5000000.00EUR	CLO AVOCA 26A C XS2437855534	D1	Other	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	02/24/2022	04/15/2027		6,025,360	0.829825936				195,310		195,310		(163,409)			54,648		0003
EUR/L 6025360.00 USD-S5000000.00EUR	CLO AVOCA 26A D XS2437855708	D1	Other	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	02/24/2022	04/15/2027		6,025,360	0.829825936				195,310		195,310		(163,409)			54,648		0003
EUR/S 1758300.00 USD-L1500000.00EUR	CLO BECLO 8A C1 XS1984237773	D1	Other	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	02/28/2022	07/15/2024		1,758,300	0.853096741				(89,351)		(89,351)		23,483			6,459		0003
EUR/S 2813280.00 USD-L2400000.00EUR	CLO BECLO 8A D1 XS1984239712	D1	Other	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	02/28/2022	07/15/2024		2,813,280	0.853096741				(142,962)		(142,962)		37,573			10,334		0003
GBP/L 71678.04 USD-S54803.71GBP	Brunel Sept 2021 - 7200467	B1	Other	MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	03/11/2022	12/09/2024		71,678	0.764581593				1,888		1,888		(2,915)			348		0003
GBP/L 286712.16 USD-S219214.84GBP	Brunel Sept 2021 - 7200467	B1	Other	MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	03/11/2022	12/09/2024		286,712	0.764581593				7,550		7,550		(11,659)			1,392		0003
GBP/L 529285.88 USD-S395934.98GBP	Chiswick High Street July 2021 - 7200450	B1	Other	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	03/22/2022	10/09/2024		529,286	0.748055059				24,650		24,650		(20,460)			2,330		0003
GBP/L 173828.45 USD-S130033.25GBP	Chiswick High Street July 2021 - 7200450	B1	Other	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	03/22/2022	10/09/2024		173,828	0.748055051				8,096		8,096		(6,719)			765		0003
GBP/L 173828.45 USD-S130033.25GBP	Chiswick High Street July 2021 - 7200450	B1	Other	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	03/22/2022	10/09/2024		173,828	0.748055051				8,096		8,096		(6,719)			765		0003
EUR/L 163215.02 USD-S140084.90EUR	College Square July 2021 - 7200462	B1	Other	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	03/23/2022	11/27/2024		163,215	0.858284366				6,110		6,110		(1,990)			778		0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 70222.21 USD-S53093.26GBP	Brunel Sept 2021 - 7200467	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/08/2022	12/09/2024		70,222	0.756075037				2,577		2,577		(2,792)			341		0003
GBP/L 280888.83 USD-S212373.04GBP	Brunel Sept 2021 - 7200467	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/08/2022	12/09/2024		280,889	0.756075064				10,309		10,309		(11,170)			1,363		0003
GBP/L 58142.36 USD-S43856.20GBP	Brunel Sept 2021 - 7200467	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/13/2022	12/09/2024		58,142	0.754289988				2,260		2,260		(2,301)			282		0003
GBP/L 232569.43 USD-S175424.80GBP	Brunel Sept 2021 - 7200467	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/13/2022	12/09/2024		232,569	0.75429002				9,041		9,041		(9,204)			1,129		0003
GBP/L 587903.78 USD-S444036.09GBP	Chiswick High Street July 2021 - 7200450	B1	Other	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/20/2022	10/09/2024		587,904	0.755287013				21,769		21,769		(28,391)			2,588		0003
GBP/L 193079.77 USD-S145830.64GBP	Chiswick High Street July 2021 - 7200450	B1	Other	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/20/2022	10/09/2024		193,080	0.755286999				7,149		7,149		(9,324)			850		0003
GBP/L 193079.77 USD-S145830.64GBP	Chiswick High Street July 2021 - 7200450	B1	Other	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/20/2022	10/09/2024		193,080	0.755286999				7,149		7,149		(9,324)			850		0003
EUR/L 278465.54 USD-S245465.20EUR	College Square July 2021 - 7200462	B1	Other	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/25/2022	11/27/2024		278,466	0.881492195				3,495		3,495		(3,779)			1,328		0003
GBP/L 6060773.72 USD-S4665004.40GBP	Patrizia London - 7200445	B1	Other	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/26/2022	10/28/2025		6,060,774	0.769704433				124,604		124,604		(256,848)			40,965		0003
GBP/L 58424.83 USD-S46508.77GBP	Brunel Sept 2021 - 7200467	B1	Other	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/10/2022	12/09/2024		58,425	0.796044593				(702)		(702)		(2,570)			284		0003
GBP/L 233699.33 USD-S186035.09GBP	Brunel Sept 2021 - 7200467	B1	Other	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/10/2022	12/09/2024		233,699	0.796044601				(2,808)		(2,808)		(10,281)			1,134		0003
GBP/L 5944.33 USD-S4764.23GBP	Brunel Sept 2021 - 7200467	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/12/2022	12/09/2024		5,944	0.801474683				(111)		(111)		(265)			29		0003
GBP/L 23777.29 USD-S19056.90GBP	Brunel Sept 2021 - 7200467	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/12/2022	12/09/2024		23,777	0.801474853				(443)		(443)		(1,060)			115		0003
EUR/L 2284800.00 USD-S2000000.00EUR	CLO HNLY 6A D XS2401084376	D1	Other	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/18/2022	12/10/2026		2,284,800	0.87535014				(23,565)		(23,565)		(65,331)			19,605		0003
GBP/L 915097.43 USD-S724600.07GBP	Chiswick High Street July 2021 - 7200450	B1	Other	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	05/18/2022	10/09/2024		915,097	0.79182833				(8,749)		(8,749)		(46,330)			4,029		0003
GBP/L 300536.94 USD-S237973.66GBP	Chiswick High Street July 2021 - 7200450	B1	Other	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	05/18/2022	10/09/2024		300,537	0.791828319				(2,873)		(2,873)		(15,216)			1,323		0003
GBP/L 300536.94 USD-S237973.66GBP	Chiswick High Street July 2021 - 7200450	B1	Other	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	05/18/2022	10/09/2024		300,537	0.791828319				(2,873)		(2,873)		(15,216)			1,323		0003
EUR/L 173580.94 USD-S154886.18EUR	College Square July 2021 - 7200462	B1	Other	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/25/2022	11/27/2024		173,581	0.892299466				167		167		(2,467)			828		0003
GBP/L 63237.39 USD-S51121.58GBP	Brunel Sept 2021 - 7200467	B1	Other	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	06/13/2022	12/09/2024		63,237	0.808407494				(1,952)		(1,952)		(3,325)			307		0003
GBP/L 252949.57 USD-S204486.31GBP	Brunel Sept 2021 - 7200467	B1	Other	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	06/13/2022	12/09/2024		252,950	0.808407423				(7,807)		(7,807)		(13,299)			1,228		0003
GBP/L 712603.53 USD-S574886.27GBP	Chiswick High Street July 2021 - 7200450	B1	Other	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/21/2022	10/09/2024		712,604	0.806740699				(20,362)		(20,362)		(36,757)			3,137		0003
GBP/L 234033.76 USD-S188804.56GBP	Chiswick High Street July 2021 - 7200450	B1	Other	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/21/2022	10/09/2024		234,034	0.806740703				(6,687)		(6,687)		(12,072)			1,030		0003
GBP/L 234033.76 USD-S188804.56GBP	Chiswick High Street July 2021 - 7200450	B1	Other	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/21/2022	10/09/2024		234,034	0.806740703				(6,687)		(6,687)		(12,072)			1,030		0003
EUR/L 226976.80 USD-S205594.93EUR	College Square July 2021 - 7200462	B1	Other	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/22/2022	11/27/2024		226,977	0.905797112				(3,170)		(3,170)		(3,683)			1,082		0003
EUR/L 5653523.52 USD-S5086390.93EUR	Eqt France - 7200569	B1	Other	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/01/2022	07/07/2026		5,653,524	0.89968511				(170,391)		(170,391)		(156,082)			44,854		0003
EUR/L 11095938.30 USD-S9984018.19EUR	EQT Exeter Logistics Italy - 7200563	B1	Other	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/01/2022	07/07/2026		11,095,938	0.899790349				(335,637)		(335,637)		(306,419)			88,033		0003
EUR/L 826599.00 USD-S744348.49EUR	Eqt Exeter Logistic Spain - 7200570	B1	Other	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	07/01/2022	07/07/2026		826,599	0.90049527				(25,611)		(25,611)		(22,868)			6,558		0003
GBP/L 107723.88 USD-S89627.99GBP	Brunel Sept 2021 - 7200467	B1	Other	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/12/2022	12/09/2024		107,724	0.832015984				(6,568)		(6,568)		(5,829)			523		0003

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GBP/L 430895.50 USD-S358511.94GBP	Brunel Sept 2021 - 7200467	B1	Other	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/12/2022	12/09/2024		430,896	0.832015976				(26,271)		(26,271)		(23,316)			2,092		0003
GBP/L 1316911.17 USD-S1090158.26GBP	60 Curzon July 2022 - 7200568	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/13/2022	01/22/2024		1,316,911	0.827814575				(72,535)		(72,535)		(65,054)			1,617		0003
GBP/L 1318437.40 USD-S1090158.26GBP	60 Curzon July 2022 - 7200568	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/13/2022	04/22/2024		1,318,437	0.826856292				(71,272)		(71,272)		(66,771)			3,668		0003
GBP/L 5893283.92 USD-S4868068.66GBP	60 Curzon July 2022 - 7200568	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/13/2022	07/12/2024		5,893,284	0.826036676				(311,940)		(311,940)		(303,466)			21,482		0003
GBP/L 939661.03 USD-S771415.34GBP	Chiswick High Street July 2021 - 7200450	B1	Other	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/19/2022	10/09/2024		939,661	0.820950657				(43,874)		(43,874)		(49,323)			4,137		0003
GBP/L 308604.14 USD-S253348.77GBP	Chiswick High Street July 2021 - 7200450	B1	Other	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/19/2022	10/09/2024		308,604	0.820950652				(14,409)		(14,409)		(16,199)			1,359		0003
GBP/L 308604.14 USD-S253348.77GBP	Chiswick High Street July 2021 - 7200450	B1	Other	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/19/2022	10/09/2024		308,604	0.820950652				(14,409)		(14,409)		(16,199)			1,359		0003
EUR/L 15555400.00 USD-S14000000.00EUR	CLO CLONP 1A B1 XS2495511045	D1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/25/2022	08/23/2027		15,555,400	0.900009				(681,452)		(681,452)		(536,352)			148,523		0003
EUR/L 341960.28 USD-S320240.52EUR	College Square July 2021 - 7200462	B1	Other	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2022	11/27/2024		341,960	0.936484553				(16,523)		(16,523)		(5,736)			1,631		0003
EUR/L 73262116.17 USD-S68804173.37EUR	Hispania Portfolio - 7200335	B1	Other	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2022	08/15/2024		73,262,116	0.939150778				(3,398,850)		(3,398,850)		(1,112,827)			289,514		0003
EUR/L 66473960.42 USD-S62466720.31EUR	Hispania Hotel Portfolio - 7200391	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/29/2022	08/15/2024		66,473,960	0.939717145				(3,125,875)		(3,125,875)		(1,010,326)			262,689		0003
EUR/L 17436724.89 USD-S16323464.60EUR	Hispania Hotel Portfolio - 7200391	B1	Other	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/29/2022	08/15/2024		17,436,725	0.936154278				(750,727)		(750,727)		(264,013)			68,906		0003
EUR/L 22311907.87 USD-S20798277.07EUR	65 Rue Paul Meurice - 7200420	B1	Other	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2022	12/16/2024		22,311,908	0.932160405				(989,912)		(989,912)		(379,162)			109,399		0003
EUR/L 10670448.53 USD-S9946569.62EUR	65 Rue Paul Meurice - 7200420	B1	Other	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2022	12/16/2024		10,670,449	0.932160405				(473,416)		(473,416)		(181,330)			52,319		0003
SEK/L 17538308.37 USD-S173716944.45SEK	Sunbeam March 2021 - 7200439	B1	Other	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/01/2022	05/15/2026		17,538,308	9.905000003				(238,354)		(238,354)		(559,621)			135,073		0003
GBP/L 5332281.02 USD-S4317654.28GBP	iQ Pool I 7200423	B1	Other	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/02/2022	05/16/2024		5,332,281	0.809719942				(171,543)		(171,543)		(265,748)			16,334		0003
GBP/L 5727541.59 USD-S4637704.65GBP	iQ Pool II 7200424	B1	Other	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/02/2022	05/16/2024		5,727,542	0.809719943				(184,258)		(184,258)		(285,446)			17,545		0003
GBP/L 126946228.11 USD-S102566234.23GBP	The Standard Hotel - 7200351	B1	Other	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	08/02/2022	10/07/2024		126,946,228	0.80795023				(3,822,405)		(3,822,405)		(6,554,246)			556,925		0003
EUR/L 2201050.00 USD-S2000000.00EUR	CLO MDPKE 20A D XS2507607104	D1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/04/2022	10/15/2026		2,201,050	0.908657232				(94,473)		(94,473)		(66,153)			18,388		0003
GBP/L 109152.30 USD-S88018.95GBP	Brunel Sept 2021 - 7200467	B1	Other	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/11/2022	12/09/2024		109,152	0.806386581				(3,087)		(3,087)		(5,724)			530		0003
GBP/L 436609.19 USD-S352075.79GBP	Brunel Sept 2021 - 7200467	B1	Other	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/11/2022	12/09/2024		436,609	0.806386577				(12,350)		(12,350)		(22,897)			2,119		0003
EUR/L 93065.78 USD-S87446.47EUR	Hispania Hotel Portfolio - 7200391	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/17/2022	08/15/2024		93,066	0.939620019				(4,366)		(4,366)		(1,414)			368		0003
EUR/L 376486.46 USD-S353754.21EUR	Hispania Hotel Portfolio - 7200391	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/17/2022	08/15/2024		376,486	0.939620007				(17,663)		(17,663)		(5,722)			1,488		0003
GBP/S 1681388.89 USD-L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/18/2022	02/16/2024		1,681,389	0.826036676				88,981		88,981		83,570			3,017		0003
GBP/L 774584.97 USD-S652016.88GBP	Chiswick High Street July 2021 - 7200450	B1	Other	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/19/2022	10/09/2024		774,585	0.841762886				(56,720)		(56,720)		(41,689)			3,410		0003
GBP/L 254389.75 USD-S214135.85GBP	Chiswick High Street July 2021 - 7200450	B1	Other	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/19/2022	10/09/2024		254,390	0.841762885				(18,628)		(18,628)		(13,692)			1,120		0003
GBP/L 254389.75 USD-S214135.85GBP	Chiswick High Street July 2021 - 7200450	B1	Other	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/19/2022	10/09/2024		254,390	0.841762885				(18,628)		(18,628)		(13,692)			1,120		0003
EUR/L 266410.89 USD-S256472.58EUR	College Square July 2021 - 7200462	B1	Other	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	08/24/2022	11/27/2024		266,411	0.962695556				(20,689)		(20,689)		(4,594)			1,270		0003

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EUR/L 3289645.82 USD-S3138975.02EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Other	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/02/2022	02/18/2025		3,289,646	0.954198474				(237,152)		(237,152)		(65,622)			17,539		0003
GBP/L 74677.08 USD-S64518.62GBP	Brunel Sept 2021 - 7200467	B1	Other	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/14/2022	12/09/2024		74,677	0.863968168				(7,596)		(7,596)		(4,196)			362		0003
GBP/L 298708.28 USD-S258074.46GBP	Brunel Sept 2021 - 7200467	B1	Other	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/14/2022	12/09/2024		298,708	0.863968217				(30,382)		(30,382)		(16,784)			1,450		0003
GBP/L 783335.84 USD-S676047.16GBP	Chiswick High Street July 2021 - 7200450	B1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/14/2022	10/09/2024		783,336	0.863036166				(78,607)		(78,607)		(43,225)			3,449		0003
GBP/L 257263.72 USD-S222027.89GBP	Chiswick High Street July 2021 - 7200450	B1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/14/2022	10/09/2024		257,264	0.863036148				(25,816)		(25,816)		(14,196)			1,133		0003
GBP/L 257263.72 USD-S222027.89GBP	Chiswick High Street July 2021 - 7200450	B1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/14/2022	10/09/2024		257,264	0.863036148				(25,816)		(25,816)		(14,196)			1,133		0003
EUR/L 4140043.20 USD-S3989742.19EUR	Hispania Portfolio - 7200335	B1	Other	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/16/2022	08/15/2024		4,140,043	0.963695787				(305,290)		(305,290)		(64,529)			16,360		0003
GBP/S 1577222.22 USD-L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/21/2022	03/15/2024		1,577,222	0.88059176				193,303		193,303		84,296			3,575		0003
EUR/L 245827.01 USD-S246048.45EUR	Hispania Hotel Portfolio - 7200391	B1	Other	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/27/2022	08/15/2024		245,827	1.000900796				(28,318)		(28,318)		(3,980)			971		0003
EUR/L 994463.66 USD-S995359.48EUR	Hispania Hotel Portfolio - 7200391	B1	Other	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/27/2022	08/15/2024		994,464	1.000900807				(114,557)		(114,557)		(16,099)			3,930		0003
GBP/L 191604.55 USD-S139000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	06/16/2025		191,605	0.725452501				14,069		14,069		(7,112)			1,158		0003
GBP/L 289247.26 USD-S208383.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2026		289,247	0.720435139				22,628		22,628		(10,658)			2,267		0003
GBP/L 277073.66 USD-S198029.99GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2027		277,074	0.714719653				23,387		23,387		(9,345)			2,576		0003
GBP/L 298503.53 USD-S211592.08GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2028		298,504	0.708842807				27,327		27,327		(8,252)			3,152		0003
GBP/L 333277.39 USD-S234413.50GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2029		333,277	0.703358545				32,793		32,793		(6,768)			3,894		0003
GBP/L 344377.83 USD-S240411.76GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	06/17/2030		344,378	0.698104637				35,914		35,914		(4,722)			4,378		0003
GBP/L 2323176.50 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	02/18/2048		2,323,177	0.598318724				233,797		233,797		(24,087)			57,084		0003
GBP/L 353107.45 USD-S244061.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/22/2021	06/16/2031		353,107	0.691180546				39,087		39,087		(2,888)			4,823		0003
GBP/L 365327.23 USD-S250429.96GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2032		365,327	0.685494919				41,910		41,910		(1,280)			5,314		0003
GBP/L 399186.30 USD-S271296.93GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2033		399,186	0.679624852				47,034		47,034		92			6,140		0003
GBP/L 424654.52 USD-S286116.78GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2034		424,655	0.673763651				50,640		50,640		970			6,868		0003
GBP/L 437332.45 USD-S292100.22GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2035		437,332	0.667913437				52,216		52,216		1,526			7,403		0003
GBP/L 2317408.00 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/22/2021	02/18/2048		2,317,408	0.599808061				231,129		231,129		(24,195)			56,943		0003
GBP/L 456697.71 USD-S299454.27GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2021	06/16/2036		456,698	0.655694704				56,857		56,857		2,395			8,063		0003
GBP/L 478033.03 USD-S309907.96GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2037		478,033	0.648298215				59,625		59,625		2,859			8,771		0003
GBP/L 503099.00 USD-S322292.76GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2038		503,099	0.640614988				62,908		62,908		3,246			9,567		0003
GBP/L 525463.18 USD-S332487.46GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2039		525,463	0.632751204				65,754		65,754		3,333			10,332		0003
GBP/L 1572409.77 USD-S919322.83GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2021	02/18/2048		1,572,410	0.584658559				171,235		171,235		(15,259)			38,637		0003

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GBP/L 536201.42 USD-S341834.39GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2040		536,201	0.637511161				61,800		61,800		2,699			10,880		0003
GBP/L 556563.38 USD-S350989.08GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/02/2021	06/17/2041		556,563	0.630636317				63,678		63,678		2,571			11,633		0003
GBP/L 577759.96 USD-S360671.68GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/02/2021	06/16/2042		577,760	0.624258697				65,414		65,414		2,420			12,416		0003
GBP/L 597931.83 USD-S369687.05GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2043		597,932	0.618276251				66,808		66,808		1,518			13,191		0003
GBP/L 615818.41 USD-S377247.25GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2044		615,818	0.612594953				67,803		67,803		(320)			13,931		0003
GBP/L 1066690.63 USD-S647932.11GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/02/2021	06/17/2047		1,066,691	0.607422707				104,855		104,855		(9,590)			25,842		0003
GBP/L 261160.62 USD-S192866.57GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2021	06/17/2024		261,161	0.738497902				15,368		15,368		(9,697)			889		0003
GBP/L 96503.32 USD-S70911.40GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2021	06/16/2025		96,503	0.73480788				6,005		6,005		(3,678)			583		0003
GBP/L 626151.37 USD-S383835.82GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2021	06/15/2045		626,151	0.613008034				65,515		65,515		(2,269)			14,507		0003
GBP/L 640081.46 USD-S389201.91GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2021	06/15/2046		640,081	0.608050591				65,800		65,800		(4,010)			15,171		0003
GBP/L 823308.12 USD-S500400.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2021	06/17/2047		823,308	0.607791892				80,743		80,743		(7,417)			19,946		0003
GBP/S 1686089.46 USD-L1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/19/2022	01/16/2024		1,686,089	0.824392793				85,466		85,466		82,774			1,765		0003
EUR/L 286792.29 USD-S282039.92EUR	College Square July 2021 - 7200462	B1	Other	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/30/2022	11/27/2024		286,792	0.983429227				(28,928)		(28,928)		(5,052)			1,368		0003
EUR/L 5318040.00 USD-S5200000.00EUR	Domi 2020-1 Class B RMBS Oct 2022 - 50135710	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/07/2022	04/15/2025		5,318,040	0.977803853				(512,720)		(512,720)		(123,356)			30,205		0003
EUR/L 2739885.60 USD-S2648000.00EUR	Domi 2021-1 Class B RMBS Oct 2022 - 50135713	B1	Other	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/07/2022	06/15/2026		2,739,886	0.966463709				(271,485)		(271,485)		(87,431)			21,476		0003
EUR/L 3703320.00 USD-S3600000.00EUR	Domi 2020-2 Class B RMBS Oct 2022 - 50135711	B1	Other	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	10/07/2022	11/14/2025		3,703,320	0.97210071				(362,879)		(362,879)		(103,385)			25,348		0003
GBP/L 64751.37 USD-S58557.19GBP	Brunel Sept 2021 - 7200467	B1	Other	CITIBANK NA E570DZWZ7FF32TWEFA76	10/13/2022	12/09/2024		64,751	0.904339012				(9,919)		(9,919)		(3,808)			314		0003
GBP/L 259005.50 USD-S234228.78GBP	Brunel Sept 2021 - 7200467	B1	Other	CITIBANK NA E570DZWZ7FF32TWEFA76	10/13/2022	12/09/2024		259,006	0.90433902				(39,678)		(39,678)		(15,233)			1,257		0003
GBP/L 640227.36 USD-S573115.53GBP	Chiswick High Street July 2021 - 7200450	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/13/2022	10/09/2024		640,227	0.895175005				(90,480)		(90,480)		(36,644)			2,819		0003
GBP/L 210263.91 USD-S188223.00GBP	Chiswick High Street July 2021 - 7200450	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/13/2022	10/09/2024		210,264	0.895175021				(29,716)		(29,716)		(12,035)			926		0003
GBP/L 210263.91 USD-S188223.00GBP	Chiswick High Street July 2021 - 7200450	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/13/2022	10/09/2024		210,264	0.895175021				(29,716)		(29,716)		(12,035)			926		0003
EUR/L 414020.00 USD-S400000.00EUR	Eqt France - 7200569	B1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026		414,020	0.966136902				(41,174)		(41,174)		(13,379)			3,285		0003
EUR/L 1895798.47 USD-S1831600.86EUR	Eqt Exeter Logistic Spain - 7200570	B1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026		1,895,798	0.966136902				(188,534)		(188,534)		(61,265)			15,041		0003
EUR/L 181032.81 USD-S177239.88EUR	College Square July 2021 - 7200462	B1	Other	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/19/2022	11/27/2024		181,033	0.979048384				(17,373)		(17,373)		(3,175)			863		0003
EUR/L 34986.24 USD-S34541.01EUR	Hispania Hotel Portfolio - 7200391	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2022	08/15/2024		34,986	0.98727414				(3,499)		(3,499)		(559)			138		0003
EUR/L 141532.63 USD-S139731.49EUR	Hispania Hotel Portfolio - 7200391	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2022	08/15/2024		141,533	0.98727403				(14,155)		(14,155)		(2,260)			559		0003
EUR/L 12499.41 USD-S12130.64EUR	Hispania Hotel Portfolio - 7200391	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/24/2022	08/15/2024		12,499	0.970497007				(1,016)		(1,016)		(196)			49		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 50564.89 USD-S49073.07EUR	Hispania Hotel Portfolio - 7200391	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/24/2022	08/15/2024		50,565	0.97049692				(4,112)		(4,112)		(794)			200		0003
GBP/L 4109586.00 USD-S3540000.00GBP	Canada Square 2020-2 Class B 50136238	D1	Other	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	10/26/2022	03/17/2025		4,109,586	0.861400637				(406,384)		(406,384)		(233,211)			22,612		0003
EUR/L 2314356.00 USD-S2200000.00EUR	Dutch Property Finance 2020-1 - Class C-50137201	B1	Other	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	10/27/2022	01/28/2025		2,314,356	0.950588414				(155,170)		(155,170)		(43,707)			12,023		0003
GBP/L 3464010.00 USD-S3000000.00GBP	LWMC 2021-FL1 B - 50136439	D1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/28/2022	05/15/2026		3,464,010	0.866048308				(316,842)		(316,842)		(183,291)			26,679		0003
GBP/L 6871441.17 USD-S5951000.00GBP	LWMC 2021-FL2 B - 50136230	D1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/28/2022	05/15/2026		6,871,441	0.866048308				(628,509)		(628,509)		(363,587)			52,921		0003
GBP/L 2078406.00 USD-S1800000.00GBP	LWMC 2021-FL1 C - 50136442	D1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/28/2022	05/15/2026		2,078,406	0.866048308				(190,105)		(190,105)		(109,974)			16,007		0003
GBP/L 5782000.00 USD-S5000000.00GBP	TWRBG 2022-1X B 50136423	D1	Other	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	11/01/2022	03/20/2026		5,782,000	0.864752681				(523,505)		(523,505)		(305,553)			43,067		0003
EUR/L 20482.39 USD-S19331.22EUR	65 Rue Paul Meurice - 7200420	B1	Other	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	11/10/2022	12/16/2024		20,482	0.943797086				(1,176)		(1,176)		(352)			100		0003
EUR/L 9795.50 USD-S9244.96EUR	65 Rue Paul Meurice - 7200420	B1	Other	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	11/10/2022	12/16/2024		9,796	0.943796641				(562)		(562)		(169)			48		0003
GBP/L 108476.14 USD-S90615.77GBP	Brunel Sept 2021 - 7200467	B1	Other	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	11/15/2022	12/09/2024		108,476	0.835352088				(7,075)		(7,075)		(5,893)			527		0003
GBP/L 433904.54 USD-S362463.07GBP	Brunel Sept 2021 - 7200467	B1	Other	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	11/15/2022	12/09/2024		433,905	0.835352103				(28,300)		(28,300)		(23,573)			2,106		0003
SEK/L 1734786.31 USD-S17530015.62SEK	Sunbeam March 2021 - 7200439	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/16/2022	05/15/2026		1,734,786	10.10499998				(56,009)		(56,009)		(59,281)			13,361		0003
EUR/L 301590.64 USD-S281183.73EUR	College Square July 2021 - 7200462	B1	Other	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	11/22/2022	11/27/2024		301,591	0.932335732				(13,171)		(13,171)		(5,037)			1,438		0003
GBP/L 1059417.50 USD-S883680.05GBP	Chiswick High Street July 2021 - 7200450	B1	Other	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	11/22/2022	10/09/2024		1,059,418	0.834118796				(67,252)		(67,252)		(56,501)			4,664		0003
GBP/L 347934.64 USD-S290218.82GBP	Chiswick High Street July 2021 - 7200450	B1	Other	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	11/22/2022	10/09/2024		347,935	0.834118787				(22,087)		(22,087)		(18,556)			1,532		0003
GBP/L 347934.64 USD-S290218.82GBP	Chiswick High Street July 2021 - 7200450	B1	Other	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	11/22/2022	10/09/2024		347,935	0.834118787				(22,087)		(22,087)		(18,556)			1,532		0003
EUR/L 178264.73 USD-S165778.31EUR	Hispania Hotel Portfolio - 7200391	B1	Other	CITIBANK NA E570DZWZ7FF32TWEFA76	11/28/2022	08/15/2024		178,265	0.929955746				(6,444)		(6,444)		(2,681)			704		0003
EUR/L 44066.25 USD-S40979.66EUR	Hispania Hotel Portfolio - 7200391	B1	Other	CITIBANK NA E570DZWZ7FF32TWEFA76	11/28/2022	08/15/2024		44,066	0.929955692				(1,593)		(1,593)		(663)			174		0003
GBP/S 10056763.63 USD-L8181818.18GBP	The Standard Hotel - 7200351	B1	Other	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/01/2022	10/07/2024		10,056,764	0.813563735				374,790		374,790		522,839			44,120		0003
GBP/L 21866187.65 USD-S17758330.61GBP	Ares UK Industrial Platform - 7200418	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/06/2022	02/20/2024		21,866,188	0.812136569				(770,106)		(770,106)		(1,069,916)			40,868		0003
GBP/L 39863274.87 USD-S32374423.28GBP	Ares UK Industrial Platform - 7200418	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/06/2022	02/20/2024		39,863,275	0.812136569				(1,403,946)		(1,403,946)		(1,950,516)			74,504		0003
EUR/L 4092375.51 USD-S3757834.31EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Other	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/09/2022	06/03/2024		4,092,376	0.918252565				(81,324)		(81,324)		(56,735)			13,334		0003
EUR/L 500892.52 USD-S448430.22EUR	EQT Exeter Logistics Italy - 7200563	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/13/2022	07/07/2026		500,893	0.895262361				(12,786)		(12,786)		(13,672)			3,974		0003
GBP/L 83703.22 USD-S67573.44GBP	Brunel Sept 2021 - 7200467	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/13/2022	12/09/2024		83,703	0.807297975				(2,465)		(2,465)		(4,395)			406		0003
GBP/L 334812.87 USD-S270293.75GBP	Brunel Sept 2021 - 7200467	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/13/2022	12/09/2024		334,813	0.807297969				(9,859)		(9,859)		(17,579)			1,625		0003
GBP/L 998323.89 USD-S805151.86GBP	Chiswick High Street July 2021 - 7200450	B1	Other	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/13/2022	10/09/2024		998,324	0.806503649				(28,224)		(28,224)		(51,480)			4,395		0003
GBP/L 327870.24 USD-S264428.54GBP	Chiswick High Street July 2021 - 7200450	B1	Other	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/13/2022	10/09/2024		327,870	0.806503634				(9,269)		(9,269)		(16,907)			1,444		0003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 327870.24 USD-S264428.54GBP	Chiswick High Street July 2021 - 7200450	B1	Other	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	12/13/2022	10/09/2024		327,870	0.806503634				(9,269)		(9,269)		(16,907)			1,444		0003
GBP/S 1457328.26 USD-L1167600.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	12/14/2022	04/15/2024		1,457,328	0.801192176				31,120		31,120		71,412			3,927		0003
GBP/S 277586.34 USD-L222400.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	12/14/2022	04/15/2024		277,586	0.801192162				5,928		5,928		13,602			748		0003
EUR/L 312204.76 USD-S282349.16EUR	College Square July 2021 - 7200462	B1	Other	MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	12/15/2022	11/27/2024		312,205	0.904371733				(3,862)		(3,862)		(5,058)			1,489		0003
EUR/L 1091135.00 USD-S1000000.00EUR	CLO BECLO 4A D XS1693277185	D1	Other	MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	12/20/2022	04/30/2024		1,091,135	0.91647688				(18,019)		(18,019)		(14,726)			3,141		0003
EUR/L 1745816.00 USD-S1600000.00EUR	CLO AVOCA 14A B2R XS1701395938	D1	Other	MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	12/20/2022	04/30/2024		1,745,816	0.91647688				(28,831)		(28,831)		(23,562)			5,026		0003
EUR/L 3273405.00 USD-S3000000.00EUR	CLO DRYD 2017-56X D-D 1/15/32 XS1712176798	D1	Other	MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	12/20/2022	04/30/2024		3,273,405	0.91647688				(54,058)		(54,058)		(44,178)			9,424		0003
EUR/L 2182270.00 USD-S2000000.00EUR	CLO DRYD 2017-56A C XS1712178141	D1	Other	MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	12/20/2022	04/30/2024		2,182,270	0.91647688				(36,038)		(36,038)		(29,452)			6,282		0003
EUR/L 1964043.00 USD-S1800000.00EUR	CLO ALME 4A BR XS1724884983	D1	Other	MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	12/20/2022	04/30/2024		1,964,043	0.91647688				(32,435)		(32,435)		(26,507)			5,654		0003
EUR/L 1363918.75 USD-S1250000.00EUR	CLO CORDA 10A C XS1730938377	D1	Other	MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	12/20/2022	04/30/2024		1,363,919	0.91647688				(22,524)		(22,524)		(18,408)			3,926		0003
EUR/L 2182270.00 USD-S2000000.00EUR	CLO CORDA 10A D XS1730939003	D1	Other	MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	12/20/2022	04/30/2024		2,182,270	0.91647688				(36,038)		(36,038)		(29,452)			6,282		0003
EUR/L 1092850.00 USD-S1000000.00EUR	CLO GLME 1A B1A XS1772821119	D1	Other	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024		1,092,850	0.91503866				(20,587)		(20,587)		(15,923)			4,174		0003
EUR/L 1639275.00 USD-S1500000.00EUR	CLO GLME 1A D XS1772822513	D1	Other	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024		1,639,275	0.91503866				(30,880)		(30,880)		(23,885)			6,261		0003
EUR/L 983205.00 USD-S900000.00EUR	CLO MRLPK 1A B XS1782799636	D1	Other	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	12/20/2022	07/31/2024		983,205	0.915373701				(18,888)		(18,888)		(14,331)			3,755		0003
EUR/L 404354.50 USD-S370000.00EUR	CLO VOYE 1A B1NE XS1800192277	D1	Other	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024		404,355	0.91503866				(7,617)		(7,617)		(5,892)			1,544		0003
EUR/L 3278550.00 USD-S3000000.00EUR	CLO ALME 3A DRRN XS2114312536	D1	Other	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024		3,278,550	0.91503866				(61,760)		(61,760)		(47,769)			12,523		0003
EUR/L 3814046.50 USD-S3490000.00EUR	CLO ALME 3A DRRN XS2114312536	D1	Other	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024		3,814,047	0.91503866				(71,848)		(71,848)		(55,571)			14,568		0003
EUR/L 1092850.00 USD-S1000000.00EUR	CLO ALME 3A DRRN XS2114312536	D1	Other	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024		1,092,850	0.91503866				(20,587)		(20,587)		(15,923)			4,174		0003
EUR/L 12145100.00 USD-S11000000.00EUR	CLO TERM ARESE 11A DR XS2333702749	D1	Other	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	12/20/2022	01/30/2026		12,145,100	0.905715062				(374,925)		(374,925)		(304,967)			87,683		0003
EUR/L 6732334.56 USD-S6000000.00EUR	CLO TERM AQUE 2019-3A CR XS2340857270	D1	Other	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	12/20/2022	05/31/2028		6,732,335	0.891221306				(291,059)		(291,059)		(261,240)			70,763		0003
EUR/L 233829.75 USD-S213819.98EUR	Hispania Hotel Portfolio - 7200391	B1	Other	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	12/27/2022	08/15/2024		233,830	0.914425902				(4,406)		(4,406)		(3,458)			924		0003
EUR/L 57801.68 USD-S52855.35EUR	Hispania Hotel Portfolio - 7200391	B1	Other	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	12/27/2022	08/15/2024		57,802	0.914425844				(1,089)		(1,089)		(855)			228		0003
GBP/L 39874071.11 USD-S33297590.26GBP	Johnson Estate 7200412	B1	Other	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	01/06/2023	01/08/2024		39,874,071	0.835068738				(2,562,126)		(2,562,126)		(2,562,126)			29,516		0003
EUR/S 5821987.50 USD-L5250000.00EUR	CLO AQUE 2021-6A PTC XS2408966724	D1	Other	CREDIT AGRICOLE SA	969500TJ5KRTCJQWXH05	01/06/2023	06/15/2027		5,821,988	0.901753911				253,305		253,305		253,305			54,128		0003
GBP/L 2798605.20 USD-S2289682.84GBP	12.18 Hotel - Schloss Roxburghe	B1	Other	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	08/15/2022	02/18/2025		2,798,605	0.818151428				(107,275)		(107,275)		(107,275)			14,921		0003
EUR/L 13656428.94 USD-S12841430.84EUR	12-18 Hotel - 7 Pines Ibiza	B1	Other	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	08/18/2022	02/24/2025		13,656,429	0.940321287				(744,006)		(744,006)		(744,006)			73,333		0003
GBP/L 587799.92 USD-S478352.80GBP	iQ Pool I 7200423	B1	Other	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	01/12/2023	05/16/2024		587,800	0.813802084				(21,969)		(21,969)		(21,969)			1,801		0003
GBP/L 445188.53 USD-S362295.35GBP	iQ Pool II 7200424	B1	Other	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	01/12/2023	05/16/2024		445,189	0.813802076				(16,639)		(16,639)		(16,639)			1,364		0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 704872.46 USD-S576299.94GBP	Patrizia London - 7200445	B1	Other	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/12/2023	10/28/2025		704,872	0.817594633				(25,483)		(25,483)		(25,483)			4,764		0003
GBP/L 2746784.94 USD-S2239640.70GBP	60 Curzon July 2022 - 7200568	B1	Other	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/12/2023	07/19/2024		2,746,785	0.815368057				(108,090)		(108,090)		(108,090)			10,192		0003
EUR/L 2013770.18 USD-S1814370.83EUR	Hispania Hotel Portfolio - 7200391	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/13/2023	08/15/2024		2,013,770	0.900982072				(7,785)		(7,785)		(7,785)			7,958		0003
EUR/L 7338372.39 USD-S6611741.95EUR	Hispania Hotel Portfolio - 7200391	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/13/2023	08/15/2024		7,338,372	0.90098207				(28,369)		(28,369)		(28,369)			29,000		0003
EUR/L 10289161.54 USD-S9270350.07EUR	Hispania Portfolio - 7200335	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/13/2023	08/15/2024		10,289,162	0.900982071				(39,776)		(39,776)		(39,776)			40,660		0003
GBP/L 12180982.54 USD-S9933766.00GBP	CML Standard Hotel - 7200351	B1	Other	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/13/2023	10/07/2024		12,180,983	0.815514345				(484,248)		(484,248)		(484,248)			53,439		0003
GBP/L 45314.17 USD-S36997.50GBP	Brunel Sept 2021 - 7200467	B1	Other	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/13/2023	12/09/2024		45,314	0.816466461				(1,864)		(1,864)		(1,864)			220		0003
GBP/L 181256.68 USD-S147990.01GBP	Brunel Sept 2021 - 7200467	B1	Other	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/13/2023	12/09/2024		181,257	0.816466516				(7,457)		(7,457)		(7,457)			880		0003
GBP/S 616500.58 USD-L501974.99GBP	Ares UK Industrial Platform - 7200418	B1	Other	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	01/13/2023	02/20/2024		616,501	0.814232794				23,360		23,360		23,360			1,152		0003
GBP/S 1123914.81 USD-L915128.29GBP	Ares UK Industrial Platform - 7200418	B1	Other	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	01/13/2023	02/20/2024		1,123,915	0.814232789				42,586		42,586		42,586			2,101		0003
GBP/L 40325.72 USD-S32330.41GBP	iQ Pool I 7200423	B1	Other	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	01/18/2023	05/16/2024		40,326	0.801731748				(887)		(887)		(887)			124		0003
EUR/L 5567750.00 USD-S5000000.00EUR	CLO VOYE 3A DE XS2125181409	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/19/2023	04/15/2025		5,567,750	0.898028827				(63,858)		(63,858)	(68,501)	(63,858)			31,624		0003
EUR/L 173647.84 USD-S156674.08EUR	Hispania Hotel Portfolio - 7200391	B1	Other	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/20/2023	08/15/2024		173,648	0.902251822				(917)		(917)		(917)			686		0003
EUR/L 42924.98 USD-S38729.14EUR	Hispania Hotel Portfolio - 7200391	B1	Other	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/20/2023	08/15/2024		42,925	0.902251789				(227)		(227)		(227)			170		0003
EUR/L 308287.32 USD-S275990.87EUR	College Square July 2021 - 7200462	B1	Other	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	01/24/2023	11/27/2024		308,287	0.895239123				(662)		(662)		(662)			1,470		0003
GBP/L 67232.44 USD-S54250.16GBP	Chiswick High Street July 2021 - 7200450	B1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/24/2023	10/09/2024		67,232	0.806904524				(1,935)		(1,935)		(1,935)			296		0003
GBP/L 22080.53 USD-S17816.88GBP	Chiswick High Street July 2021 - 7200450	B1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/24/2023	10/09/2024		22,081	0.806904544				(636)		(636)		(636)			97		0003
GBP/L 22080.53 USD-S17816.88GBP	Chiswick High Street July 2021 - 7200450	B1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/24/2023	10/09/2024		22,081	0.806904544				(636)		(636)		(636)			97		0003
GBP/S 67411.79 USD-L54250.16GBP	Chiswick High Street July 2021 - 7200450	B1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/25/2023	10/09/2024		67,412	0.804757743				1,756		1,756		1,756			297		0003
GBP/S 22139.43 USD-L17816.88GBP	Chiswick High Street July 2021 - 7200450	B1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/25/2023	10/09/2024		22,139	0.804757846				577		577		577			97		0003
GBP/S 22139.43 USD-L17816.88GBP	Chiswick High Street July 2021 - 7200450	B1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/25/2023	10/09/2024		22,139	0.804757846				577		577		577			97		0003
GBP/L 960313.63 USD-S769002.13GBP	Chiswick High Street July 2021 - 7200450	B1	Other	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/27/2023	10/09/2024		960,314	0.800782272				(20,144)		(20,144)		(20,144)			4,228		0003
GBP/L 315386.88 USD-S252556.22GBP	Chiswick High Street July 2021 - 7200450	B1	Other	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/27/2023	10/09/2024		315,387	0.800782265				(6,616)		(6,616)		(6,616)			1,389		0003
GBP/L 315386.88 USD-S252556.22GBP	Chiswick High Street July 2021 - 7200450	B1	Other	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/27/2023	10/09/2024		315,387	0.800782265				(6,616)		(6,616)		(6,616)			1,389		0003
GBP/L 1720416.67 USD-S1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	02/16/2024		1,720,417	0.807297973				(49,953)		(49,953)		(49,953)			3,087		0003
GBP/S 1721805.56 USD-L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	05/15/2024		1,721,806	0.806646768				48,649		48,649		48,649			5,255		0003
GBP/S 1721944.45 USD-L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	06/14/2024		1,721,944	0.806581705				48,420		48,420		48,420			5,806		0003
GBP/S 1722083.33 USD-L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	07/12/2024		1,722,083	0.806516657				48,304		48,304		48,304			6,277		0003

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GBP/S 1721805.56 USD-L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	10/15/2024		1,721,806	0.806646768				49,020		49,020		49,020			7,660		0003
GBP/S 1721805.56 USD-L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	12/13/2024		1,721,806	0.806646768				49,292		49,292		49,292			8,406		0003
GBP/L 1722905.00 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	04/15/2024		1,722,905	0.806776926				(49,057)		(49,057)		(49,057)			4,642		0003
EUR/L 221123.96 USD-S197883.00EUR	College Square July 2021 - 7200462	B1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/02/2023	11/27/2024		221,124	0.894896238				(390)		(390)		(390)			1,054		0003
EUR/S 451683.86 USD-L403869.00EUR	65 Rue Paul Meurice - 7200420	B1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/02/2023	12/16/2024		451,684	0.894140871				800		800		800			2,215		0003
EUR/S 944471.98 USD-L844491.00EUR	65 Rue Paul Meurice - 7200420	B1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/02/2023	12/16/2024		944,472	0.894140872				1,673		1,673		1,673			4,631		0003
GBP/L 594837.15 USD-S485354.32GBP	Brunel Sept 2021 - 7200467	B1	Other	CITIBANK NA E570DZWZ7FF32TWEFA76	02/03/2023	12/09/2024		594,837	0.815944868				(24,075)		(24,075)		(24,075)			2,887		0003
GBP/L 148709.29 USD-S121338.58GBP	Brunel Sept 2021 - 7200467	B1	Other	CITIBANK NA E570DZWZ7FF32TWEFA76	02/03/2023	12/09/2024		148,709	0.815944855				(6,019)		(6,019)		(6,019)			722		0003
SEK/S 224334.08 USD-L2254467.80SEK	Sunbeam March 2021 - 7200439	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/03/2023	05/15/2026		224,334	10.04960013				6,081		6,081		6,081			1,728		0003
EUR/L 107809.56 USD-S97098.75EUR	65 Rue Paul Meurice - 7200420	B1	Other	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	02/09/2023	12/16/2024		107,810	0.900650647				(977)		(977)		(977)			529		0003
EUR/L 51558.85 USD-S46436.51EUR	65 Rue Paul Meurice - 7200420	B1	Other	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	02/09/2023	12/16/2024		51,559	0.900650616				(467)		(467)		(467)			253		0003
EUR/L 1128051.26 USD-S1021724.48EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/10/2023	02/18/2025		1,128,051	0.905742954				(19,908)		(19,908)		(19,908)			6,014		0003
GBP/L 506661.23 USD-S414653.72GBP	Chiswick High Street July 2021 - 7200450	B1	Other	CITIBANK NA E570DZWZ7FF32TWEFA76	02/13/2023	10/09/2024		506,661	0.818404282				(22,012)		(22,012)		(22,012)			2,231		0003
GBP/L 166398.04 USD-S136180.87GBP	Chiswick High Street July 2021 - 7200450	B1	Other	CITIBANK NA E570DZWZ7FF32TWEFA76	02/13/2023	10/09/2024		166,398	0.818404291				(7,229)		(7,229)		(7,229)			733		0003
GBP/L 166398.04 USD-S136180.87GBP	Chiswick High Street July 2021 - 7200450	B1	Other	CITIBANK NA E570DZWZ7FF32TWEFA76	02/13/2023	10/09/2024		166,398	0.818404291				(7,229)		(7,229)		(7,229)			733		0003
GBP/L 64936.09 USD-S52866.98GBP	Brunel Sept 2021 - 7200467	B1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/14/2023	12/09/2024		64,936	0.81413864				(2,479)		(2,479)		(2,479)			315		0003
GBP/L 259744.38 USD-S211467.94GBP	Brunel Sept 2021 - 7200467	B1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/14/2023	12/09/2024		259,744	0.814138654				(9,915)		(9,915)		(9,915)			1,261		0003
EUR/L 5429964.02 USD-S4940000.00EUR	CLO ARESE?12A?CR XS2391580219	D1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/17/2023	10/21/2024		5,429,964	0.909766618				(90,773)		(90,773)	(79,023)	(90,773)			24,408		0003
EUR/L 58867.80 USD-S54119.41EUR	Hispania Hotel Portfolio - 7200391	B1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2023	08/15/2024		58,868	0.919338076				(1,432)		(1,432)		(1,432)			233		0003
EUR/L 14551.86 USD-S13378.08EUR	Hispania Hotel Portfolio - 7200391	B1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2023	08/15/2024		14,552	0.919338146				(354)		(354)		(354)			58		0003
EUR/L 286925.90 USD-S263391.84EUR	College Square July 2021 - 7200462	B1	Other	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/23/2023	11/27/2024		286,926	0.917978614				(7,920)		(7,920)		(7,920)			1,368		0003
GBP/L 363750.00 USD-S300000.00GBP	12.18 Hotel - Schloss Roxburghe	B1	Other	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	02/27/2023	02/18/2025		363,750	0.824742268				(18,912)		(18,912)		(18,912)			1,939		0003
GBP/L 179231.72 USD-S146502.96GBP	Brunel Sept 2021 - 7200467	B1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/14/2023	12/09/2024		179,232	0.817394153				(7,585)		(7,585)		(7,585)			870		0003
GBP/L 44807.93 USD-S36625.74GBP	Brunel Sept 2021 - 7200467	B1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/14/2023	12/09/2024		44,808	0.817394153				(1,896)		(1,896)		(1,896)			217		0003
GBP/L 283730.65 USD-S236050.76GBP	Chiswick High Street July 2021 - 7200450	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/15/2023	10/09/2024		283,731	0.831953686				(17,228)		(17,228)		(17,228)			1,249		0003
GBP/L 863924.40 USD-S718745.08GBP	Chiswick High Street July 2021 - 7200450	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/15/2023	10/09/2024		863,924	0.831953676				(52,457)		(52,457)		(52,457)			3,804		0003
GBP/L 283730.65 USD-S236050.76GBP	Chiswick High Street July 2021 - 7200450	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/15/2023	10/09/2024		283,731	0.831953686				(17,228)		(17,228)		(17,228)			1,249		0003
GBP/S 16066.47 USD-L13255.22GBP	Chiswick High Street July 2021 - 7200450	B1	Other	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/16/2023	10/09/2024		16,066	0.825023792				834		834		834			71		0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
GBP/S 48920.37 USD-L40360.47GBP	Chiswick High Street July 2021 - 7200450	B1	Other	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	03/16/2023	10/09/2024		48,920	0.825023809				2,538		2,538		2,538			215		0003
GBP/S 16066.47 USD-L13255.22GBP	Chiswick High Street July 2021 - 7200450	B1	Other	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	03/16/2023	10/09/2024		16,066	0.825023792				834		834		834			71		0003
EUR/L 946727.61 USD-S863121.36EUR	Eqt Exeter Logistic Spain - 7200570	B1	Other	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/16/2023	07/07/2026		946,728	0.911689224				(40,387)		(40,387)		(40,387)			7,511		0003
EUR/L 14227316.00 USD-S13138768.99EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Other	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	03/17/2023	06/03/2024		14,227,316	0.923488941				(365,472)		(365,472)		(365,472)			46,357		0003
EUR/L 75632.31 USD-S68739.70EUR	Hispania Hotel Portfolio - 7200391	B1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/21/2023	08/15/2024		75,632	0.908866859				(957)		(957)		(957)			299		0003
EUR/L 18695.97 USD-S16992.15EUR	Hispania Hotel Portfolio - 7200391	B1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/21/2023	08/15/2024		18,696	0.908866991				(237)		(237)		(237)			74		0003
EUR/L 149694.35 USD-S136422.74EUR	65 Rue Paul Meurice - 7200420	B1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	12/16/2024		149,694	0.911341944				(3,150)		(3,150)		(3,150)			734		0003
EUR/L 71589.84 USD-S65242.82EUR	65 Rue Paul Meurice - 7200420	B1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	12/16/2024		71,590	0.911341889				(1,506)		(1,506)		(1,506)			351		0003
GBP/L 4191079.50 USD-S3436057.42GBP	12.18 Hotel - Schloss Roxburghe	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/24/2023	02/18/2025		4,191,080	0.819850213				(191,744)		(191,744)		(191,744)			22,345		0003
EUR/L 680732.83 USD-S618960.57EUR	College Square July 2021 - 7200462	B1	Other	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	03/27/2023	11/27/2024		680,733	0.909256235				(12,143)		(12,143)		(12,143)			3,246		0003
EUR/L 835660.35 USD-S748236.41EUR	12-18 Hotel - 7 Pines Ibiza	B1	Other	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/30/2023	02/24/2025		835,660	0.895383405				(5,243)		(5,243)		(5,243)			4,487		0003
GBP/L 468153.83 USD-S378023.56GBP	12.18 Hotel - Schloss Roxburghe	B1	Other	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	03/30/2023	02/18/2025		468,154	0.807477235				(14,030)		(14,030)		(14,030)			2,496		0003
EUR/L 441869.53 USD-S395695.79EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Other	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/30/2023	02/18/2025		441,870	0.89550368				(2,715)		(2,715)		(2,715)			2,356		0003
EUR/L 2241631.54 USD-S2015855.70EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Other	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	04/03/2023	02/18/2025		2,241,632	0.899280575				(23,285)		(23,285)		(23,285)			11,951		0003
GBP/S 16010.76 USD-L12906.02GBP	Chiswick High Street July 2021 - 7200450	B1	Other	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/03/2023	10/09/2024		16,011	0.806084158				444		444		444			70		0003
GBP/S 16010.76 USD-L12906.02GBP	Chiswick High Street July 2021 - 7200450	B1	Other	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/03/2023	10/09/2024		16,011	0.806084158				444		444		444			70		0003
GBP/S 48750.73 USD-L39297.20GBP	Chiswick High Street July 2021 - 7200450	B1	Other	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/03/2023	10/09/2024		48,751	0.80608434				1,352		1,352		1,352			215		0003
EUR/S 382438.05 USD-L344849.46EUR	College Square July 2021 - 7200462	B1	Other	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	04/06/2023	11/27/2024		382,438	0.901713258				3,593		3,593		3,593			1,824		0003
GBP/L 251256.94 USD-S201500.44GBP	Chiswick High Street July 2021 - 7200450	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/12/2023	10/09/2024		251,257	0.801969649				(5,651)		(5,651)		(5,651)			1,106		0003
GBP/L 765045.98 USD-S613543.65GBP	Chiswick High Street July 2021 - 7200450	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/12/2023	10/09/2024		765,046	0.801969641				(17,206)		(17,206)		(17,206)			3,368		0003
GBP/L 251256.94 USD-S201500.44GBP	Chiswick High Street July 2021 - 7200450	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/12/2023	10/09/2024		251,257	0.801969649				(5,651)		(5,651)		(5,651)			1,106		0003
GBP/L 364419.55 USD-S291281.11GBP	Brunel Sept 2021 - 7200467	B1	Other	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	04/13/2023	12/09/2024		364,420	0.799301547				(7,015)		(7,015)		(7,015)			1,769		0003
GBP/L 91104.89 USD-S72820.28GBP	Brunel Sept 2021 - 7200467	B1	Other	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	04/13/2023	12/09/2024		91,105	0.799301552				(1,754)		(1,754)		(1,754)			442		0003
EUR/L 506143.48 USD-S452924.17EUR	College Square July 2021 - 7200462	B1	Other	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/18/2023	11/27/2024		506,143	0.894853313				(868)		(868)		(868)			2,414		0003
GBP/L 75534.99 USD-S60661.95GBP	60 Curzon July 2022 - 7200568	B1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/24/2023	07/19/2024		75,535	0.803097346				(1,791)		(1,791)		(1,791)			280		0003
EUR/L 78040.06 USD-S69615.54EUR	Hispania Hotel Portfolio - 7200391	B1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/24/2023	08/15/2024		78,040	0.892048776				475		475		475			308		0003
EUR/L 19291.15 USD-S17208.65EUR	Hispania Hotel Portfolio - 7200391	B1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/24/2023	08/15/2024		19,291	0.892048945				117		117		117			76		0003
SEK/S 54334.46 USD-L551326.37SEK	Sunbeam March 2021 - 7200439	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/25/2023	05/15/2026		54,334	10.1469007				1,967		1,967		1,967			418		0003

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EUR/L 367845.80 USD-S328697.88EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Other	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2023	02/18/2025		367,846	0.893575188				(1,463)		(1,463)		(1,463)			1,961		0003
EUR/L 192903.28 USD-S172412.10EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Other	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2023	02/18/2025		192,903	0.893774849				(810)		(810)		(810)			1,028		0003
GBP/L 851547.33 USD-S686537.94GBP	12.18 Hotel - Schloss Roxburghe	B1	Other	CANADIAN IMPERIAL BANK OF COMM ... 2IGI19DL77OX0HC3ZE78	05/02/2023	02/18/2025		851,547	0.806224053				(24,158)		(24,158)		(24,158)			4,540		0003
EUR/L 521416.30 USD-S465883.04EUR	12-18 Hotel - 7 Pines Ibiza	B1	Other	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2023	02/24/2025		521,416	0.893495351				(2,165)		(2,165)		(2,165)			2,800		0003
GBP/L 61171.05 USD-S49022.96GBP	60 Curzon July 2022 - 7200568	B1	Other	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	05/02/2023	07/19/2024		61,171	0.801407856				(1,319)		(1,319)		(1,319)			227		0003
GBP/S 18963.93 USD-L15181.45GBP	Chiswick High Street July 2021 - 7200450	B1	Other	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	05/03/2023	10/09/2024		18,964	0.800543453				392		392		392			83		0003
GBP/S 57742.78 USD-L46225.61GBP	Chiswick High Street July 2021 - 7200450	B1	Other	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	05/03/2023	10/09/2024		57,743	0.800543548				1,194		1,194		1,194			254		0003
GBP/S 18963.93 USD-L15181.45GBP	Chiswick High Street July 2021 - 7200450	B1	Other	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	05/03/2023	10/09/2024		18,964	0.800543453				392		392		392			83		0003
GBP/L 298756.62 USD-S237712.14GBP	Chiswick High Street July 2021 - 7200450	B1	Other	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	05/09/2023	10/09/2024		298,757	0.79567154				(4,320)		(4,320)		(4,320)			1,315		0003
GBP/L 909676.55 USD-S723803.75GBP	Chiswick High Street July 2021 - 7200450	B1	Other	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	05/09/2023	10/09/2024		909,677	0.795671549				(13,155)		(13,155)		(13,155)			4,005		0003
GBP/L 298756.62 USD-S237712.14GBP	Chiswick High Street July 2021 - 7200450	B1	Other	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	05/09/2023	10/09/2024		298,757	0.79567154				(4,320)		(4,320)		(4,320)			1,315		0003
GBP/L 411398.44 USD-S330969.67GBP	Brunel Sept 2021 - 7200467	B1	Other	CREDIT AGRICOLE SA ... 969500TJ5KRTCJQWXH05	05/17/2023	12/09/2024		411,398	0.804499089				(10,646)		(10,646)		(10,646)			1,997		0003
GBP/L 102849.61 USD-S82742.42GBP	Brunel Sept 2021 - 7200467	B1	Other	CREDIT AGRICOLE SA ... 969500TJ5KRTCJQWXH05	05/17/2023	12/09/2024		102,850	0.804499113				(2,662)		(2,662)		(2,662)			499		0003
GBP/L 167908.06 USD-S134675.53GBP	60 Curzon July 2022 - 7200568	B1	Other	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/19/2023	07/19/2024		167,908	0.802079007				(3,763)		(3,763)		(3,763)			623		0003
EUR/L 108030.30 USD-S98155.47EUR	Hispania Hotel Portfolio - 7200391	B1	Other	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	05/19/2023	08/15/2024		108,030	0.908592034				(1,334)		(1,334)		(1,334)			427		0003
EUR/L 26704.62 USD-S24263.60EUR	Hispania Hotel Portfolio - 7200391	B1	Other	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	05/19/2023	08/15/2024		26,705	0.908591847				(330)		(330)		(330)			106		0003
EUR/L 483966.52 USD-S438971.90EUR	College Square July 2021 - 7200462	B1	Other	CREDIT AGRICOLE SA ... 969500TJ5KRTCJQWXH05	05/22/2023	11/27/2024		483,967	0.907029478				(7,426)		(7,426)		(7,426)			2,308		0003
EUR/L 430911.73 USD-S392294.28EUR	College Square July 2021 - 7200462	B1	Other	BNP PARIBAS SA ... R0MUWSFPU8MPRO8K5P83	05/24/2023	11/27/2024		430,912	0.910381994				(8,229)		(8,229)		(8,229)			2,055		0003
GBP/L 456737.43 USD-S375310.14GBP	Patrizia London - 7200445	B1	Other	BNP PARIBAS SA ... R0MUWSFPU8MPRO8K5P83	05/24/2023	10/28/2025		456,737	0.821719691				(22,542)		(22,542)		(22,542)			3,087		0003
EUR/S 2399346.05 USD-L2191647.96EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Other	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	05/24/2023	06/03/2024		2,399,346	0.913435542				34,844		34,844		34,844			7,818		0003
EUR/L 175071.49 USD-S157483.85EUR	EQT Exeter Logistics Italy - 7200563	B1	Other	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	05/26/2023	07/07/2026		175,071	0.899540239				(5,250)		(5,250)		(5,250)			1,389		0003
EUR/L 128321.52 USD-S116833.41EUR	65 Rue Paul Meurice - 7200420	B1	Other	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	06/01/2023	12/16/2024		128,322	0.910474019				(2,575)		(2,575)		(2,575)			629		0003
EUR/L 61368.50 USD-S55874.42EUR	65 Rue Paul Meurice - 7200420	B1	Other	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	06/01/2023	12/16/2024		61,369	0.91047394				(1,232)		(1,232)		(1,232)			301		0003
EUR/L 83637.40 USD-S76495.69EUR	65 Rue Paul Meurice - 7200420	B1	Other	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	06/05/2023	12/16/2024		83,637	0.914611047				(2,066)		(2,066)		(2,066)			410		0003
EUR/L 39998.75 USD-S36583.30EUR	65 Rue Paul Meurice - 7200420	B1	Other	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	06/05/2023	12/16/2024		39,999	0.914611082				(988)		(988)		(988)			196		0003
EUR/L 2956527.90 USD-S2695312.50EUR	CLO ALME 4A CR XS1724885527	D1	Other	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	06/13/2023	04/30/2024		2,956,528	0.911647916				(32,989)		(32,989)	(30,007)	(32,989)			8,511		0003
GBP/L 654899.97 USD-S517364.76GBP	Brunel Sept 2021 - 7200467	B1	Other	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	06/15/2023	12/09/2024		654,900	0.789990508				(4,832)		(4,832)		(4,832)			3,179		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 163724.99 USD-S129341.19GBP	Brunel Sept 2021 - 7200467	B1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/15/2023	12/09/2024		163,725	0.78999052				(1,208)		(1,208)		(1,208)			795		0003
GBP/L 254967.42 USD-S200883.54GBP	Chiswick High Street July 2021 - 7200450	B1	Other	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/15/2023	10/09/2024		254,967	0.787879251				(1,154)		(1,154)		(1,154)			1,123		0003
GBP/L 776343.91 USD-S611665.27GBP	Chiswick High Street July 2021 - 7200450	B1	Other	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/15/2023	10/09/2024		776,344	0.787879266				(3,514)		(3,514)		(3,514)			3,418		0003
GBP/L 254967.42 USD-S200883.54GBP	Chiswick High Street July 2021 - 7200450	B1	Other	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/15/2023	10/09/2024		254,967	0.787879251				(1,154)		(1,154)		(1,154)			1,123		0003
GBP/L 180334.44 USD-S141786.74GBP	60 Curzon July 2022 - 7200568	B1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/15/2023	07/19/2024		180,334	0.786243271				(401)		(401)		(401)			669		0003
GBP/L 2954132.26 USD-S2308907.94GBP	60 Curzon July 2022 - 7200568	B1	Other	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/16/2023	07/19/2024		2,954,132	0.781585839				10,963		10,963		10,963			10,961		0003
EUR/L 59668.94 USD-S52825.41EUR	EQT Exeter Logistics Italy - 7200563	B1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/20/2023	07/07/2026		59,669	0.885308336				(904)		(904)		(904)			473		0003
EUR/L 1343345.47 USD-S1214119.45EUR	12-18 Hotel - 7 Pines Ibiza	B1	Other	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	06/21/2023	02/24/2025		1,343,345	0.903802839				(21,140)		(21,140)		(21,140)			7,214		0003
EUR/S 1343345.47 USD-L1214119.45EUR	12-18 Hotel - 7 Pines Ibiza	B1	Other	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	06/21/2023	02/24/2025		1,343,345	0.903802839				21,140		21,140		21,140			7,214		0003
EUR/L 307382.14 USD-S277079.86EUR	Hispania Hotel Portfolio - 7200391	B1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/23/2023	08/15/2024		307,382	0.901418215				(1,338)		(1,338)		(1,338)			1,215		0003
EUR/L 75983.50 USD-S68492.91EUR	Hispania Hotel Portfolio - 7200391	B1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/23/2023	08/15/2024		75,984	0.901418203				(331)		(331)		(331)			300		0003
EUR/L 657323.34 USD-S589289.83EUR	College Square July 2021 - 7200462	B1	Other	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	06/26/2023	11/27/2024		657,323	0.896499172				(2,338)		(2,338)		(2,338)			3,135		0003
EUR/L 2450068.00 USD-S2000000.00EUR	CLO JUBIL 2019-23A C XS2075330337	D1	Other	CITIBANK NA E570DZWZ7FF32TWEFA76	07/22/2021	01/15/2025		2,450,068	0.816303874				195,508		195,508		195,508			12,516		0003
EUR/L 2110580.60 USD-S1700000.00EUR	CLO MDPKE 16A C1 XS2332503841	D1	Other	CITIBANK NA E570DZWZ7FF32TWEFA76	08/12/2021	07/15/2026		2,110,581	0.805465567				143,136		143,136		143,136			16,818		0003
EUR/L 7904736.00 USD-S6300000.00EUR	CLO ARBR 8A B2R XS2388929452	D1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026		7,904,736	0.796990564				577,301		577,301		577,301			66,039		0003
GBP/L 1064146.64 USD-S863121.36GBP	Eqt Exeter Logistic Spain - 7200570	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/06/2023	07/07/2026		1,064,147	0.811092501				(28,835)		(28,835)		(28,835)			8,443		0003
GBP/S 378921.96 USD-L303672.03GBP	Eqt Exeter Logistic Spain - 7200570	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/11/2023	07/07/2026		378,922	0.80141048				6,007		6,007		6,007			3,006		0003
GBP/L 360051.72 USD-S277173.94GBP	Chiswick High Street July 2021 - 7200450	B1	Other	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/14/2023	10/09/2024		360,052	0.769817014				6,662		6,662		6,662			1,585		0003
GBP/L 1096312.48 USD-S843960.00GBP	Chiswick High Street July 2021 - 7200450	B1	Other	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/14/2023	10/09/2024		1,096,312	0.769817014				20,285		20,285		20,285			4,827		0003
GBP/L 360051.72 USD-S277173.94GBP	Chiswick High Street July 2021 - 7200450	B1	Other	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/14/2023	10/09/2024		360,052	0.769817014				6,662		6,662		6,662			1,585		0003
GBP/L 847874.40 USD-S647182.96GBP	60 Curzon July 2022 - 7200568	B1	Other	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/14/2023	01/22/2024		847,874	0.763300508				23,016		23,016		23,016			1,041		0003
GBP/L 1102965.20 USD-S843568.03GBP	60 Curzon July 2022 - 7200568	B1	Other	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/14/2023	04/22/2024		1,102,965	0.764818355				27,604		27,604		27,604			3,068		0003
GBP/S 704427.48 USD-L540184.41GBP	60 Curzon July 2022 - 7200568	B1	Other	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/14/2023	07/19/2024		704,427	0.766841762				(15,853)		(15,853)		(15,853)			2,614		0003
EUR/L 146796.41 USD-S127405.32EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Other	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/18/2023	06/02/2025		146,796	0.867904876				2,994		2,994		2,994			875		0003
GBP/L 215431.71 USD-S165553.69GBP	60 Curzon July 2022 - 7200568	B1	Other	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/18/2023	07/19/2024		215,432	0.768474103				4,400		4,400		4,400			799		0003
GBP/S 710724.43 USD-L559449.33GBP	Eqt Exeter Logistic Spain - 7200570	B1	Other	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/18/2023	07/07/2026		710,724	0.787153651				(499)		(499)		(499)			5,639		0003
EUR/L 650583.63 USD-S559449.33EUR	Eqt Exeter Logistic Spain - 7200570	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/18/2023	07/07/2026		650,584	0.859919162				7,376		7,376		7,376			5,162		0003
EUR/L 627651.20 USD-S552826.18EUR	College Square July 2021 - 7200462	B1	Other	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	07/21/2023	11/27/2024		627,651	0.880785666				8,808		8,808		8,808			2,993		0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 1074973.91 USD-S842918.46GBP	Brunel Sept 2021 - 7200467	B1	Other	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/24/2023	12/09/2024		1,074,974	0.784129226				104		104		104			5,218		0003
GBP/L 268743.48 USD-S210729.62GBP	Brunel Sept 2021 - 7200467	B1	Other	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/24/2023	12/09/2024		268,743	0.784129237				26		26		26			1,304		0003
EUR/L 79997.69 USD-S69602.55EUR	EQT Exeter Logistics Italy - 7200563	B1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/25/2023	07/07/2026		79,998	0.870056998				61		61		61			635		0003
EUR/L 22510.99 USD-S20021.21EUR	Hispania Hotel Portfolio - 7200391	B1	Other	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	07/28/2023	08/15/2024		22,511	0.889397134				204		204		204			89		0003
EUR/L 91065.51 USD-S80993.42EUR	Hispania Hotel Portfolio - 7200391	B1	Other	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	07/28/2023	08/15/2024		91,066	0.889397314				823		823		823			360		0003
GBP/S 1765884.08 USD-L1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/07/2023	11/15/2024		1,765,884	0.787141136				6,501		6,501		6,501			8,267		0003
GBP/L 460641.36 USD-S363453.81GBP	Chiswick High Street July 2021 - 7200450	B1	Other	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/11/2023	10/09/2024		460,641	0.789016883				(2,753)		(2,753)		(2,753)			2,028		0003
GBP/L 1402595.35 USD-S1106671.41GBP	Chiswick High Street July 2021 - 7200450	B1	Other	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/11/2023	10/09/2024		1,402,595	0.789016882				(8,382)		(8,382)		(8,382)			6,175		0003
GBP/L 460641.36 USD-S363453.81GBP	Chiswick High Street July 2021 - 7200450	B1	Other	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/11/2023	10/09/2024		460,641	0.789016883				(2,753)		(2,753)		(2,753)			2,028		0003
EUR/S 1047566.91 USD-L941567.16EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Other	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/11/2023	06/03/2024		1,047,567	0.898813385				(1,800)		(1,800)		(1,800)			3,413		0003
GBP/L 280247.12 USD-S221154.61GBP	Brunel Sept 2021 - 7200467	B1	Other	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/16/2023	12/09/2024		280,247	0.789141419				(1,764)		(1,764)		(1,764)			1,360		0003
GBP/L 1120988.50 USD-S884618.45GBP	Brunel Sept 2021 - 7200467	B1	Other	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/16/2023	12/09/2024		1,120,989	0.789141414				(7,057)		(7,057)		(7,057)			5,441		0003
EUR/L 89818.70 USD-S79271.61EUR	Eqt Exeter Logistic Spain - 7200570	B1	Other	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026		89,819	0.882573562				(1,104)		(1,104)		(1,104)			713		0003
EUR/L 181659.27 USD-S160327.67EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Other	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026		181,659	0.882573568				(2,233)		(2,233)		(2,233)			1,441		0003
EUR/L 759305.70 USD-S686837.48EUR	College Square July 2021 - 7200462	B1	Other	Natixis NA KX1WK48MPD4Y2NCUIZ63	08/25/2023	11/27/2024		759,306	0.904559889				(9,552)		(9,552)		(9,552)			3,621		0003
GBP/L 393964.21 USD-S316569.34GBP	Patrizia London - 7200445	B1	Other	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/05/2023	10/28/2025		393,964	0.803548475				(10,302)		(10,302)		(10,302)			2,663		0003
GBP/L 1096819.34 USD-S880509.08GBP	Chiswick High Street July 2021 - 7200450	B1	Other	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/12/2023	10/09/2024		1,096,819	0.802784057				(25,807)		(25,807)		(25,807)			4,829		0003
GBP/L 360218.18 USD-S289177.41GBP	Chiswick High Street July 2021 - 7200450	B1	Other	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/12/2023	10/09/2024		360,218	0.802784052				(8,476)		(8,476)		(8,476)			1,586		0003
GBP/L 360218.18 USD-S289177.41GBP	Chiswick High Street July 2021 - 7200450	B1	Other	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/12/2023	10/09/2024		360,218	0.802784052				(8,476)		(8,476)		(8,476)			1,586		0003
EUR/L 48612497.22 USD-S44951220.32EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/12/2023	03/20/2024		48,612,497	0.924684451				(1,162,977)		(1,162,977)		(1,162,977)			113,793		0003
EUR/L 54652577.19 USD-S50481306.81EUR	Irish RPL EPF	B1	Other	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/12/2023	03/20/2024		54,652,577	0.923676602				(1,246,484)		(1,246,484)		(1,246,484)			127,932		0003
EUR/L 20795393.25 USD-S19208218.18EUR	Irish RPL UPB	B1	Other	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/12/2023	03/20/2024		20,795,393	0.923676602				(474,289)		(474,289)		(474,289)			48,678		0003
EUR/L 24639156.14 USD-S22758612.03EUR	Irish RPL UPB	B1	Other	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/12/2023	03/20/2024		24,639,156	0.923676602				(561,955)		(561,955)		(561,955)			57,676		0003
EUR/S 226583.07 USD-L209289.48EUR	Irish RPL UPB	B1	Other	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/12/2023	03/20/2024		226,583	0.923676601				5,168		5,168		5,168			530		0003
EUR/S 268463.90 USD-L247973.82EUR	Irish RPL UPB	B1	Other	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/12/2023	03/20/2024		268,464	0.923676591				6,123		6,123		6,123			628		0003
EUR/L 6117825.89 USD-S5654000.00EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	D1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/12/2023	03/20/2024		6,117,826	0.924184523				(142,973)		(142,973)		(142,973)			14,321		0003
EUR/L 1023605.11 USD-S946000.00EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	D1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/12/2023	03/20/2024		1,023,605	0.924184523				(23,921)		(23,921)		(23,921)			2,396		0003

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EUR/L 17241145.69 USD-S15934000.00EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	D1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/12/2023	03/20/2024		17,241,146	0.924184523				(402,923)		(402,923)		(402,923)			40,358		0003
EUR/L 2884705.31 USD-S2666000.00EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	D1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/12/2023	03/20/2024		2,884,705	0.924184523				(67,415)		(67,415)		(67,415)			6,753		0003
EUR/L 23498013.08 USD-S21716500.00EUR	PK AIRFINANCE 2020 D-E - 69346YAW3	D1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/12/2023	03/20/2024		23,498,013	0.924184523				(549,145)		(549,145)		(549,145)			55,005		0003
EUR/L 3931574.17 USD-S3633500.00EUR	PK AIRFINANCE 2020 D-E - 69346YAW3	D1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/12/2023	03/20/2024		3,931,574	0.924184523				(91,880)		(91,880)		(91,880)			9,203		0003
GBP/L 13500.67 USD-S10835.21GBP	12.18 Hotel - Schloss Roxburghe	B1	Other	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	02/18/2025		13,501	0.802568317				(320)		(320)		(320)			72		0003
EUR/L 393131.60 USD-S359747.07EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Other	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/14/2023	02/18/2025		393,132	0.915080523				(11,063)		(11,063)		(11,063)			2,096		0003
GBP/L 317836.49 USD-S255655.87GBP	Brunel Sept 2021 - 7200467	B1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/14/2023	12/09/2024		317,836	0.804362866				(8,170)		(8,170)		(8,170)			1,543		0003
GBP/L 1271345.96 USD-S1022623.48GBP	Brunel Sept 2021 - 7200467	B1	Other	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/14/2023	12/09/2024		1,271,346	0.804362866				(32,680)		(32,680)		(32,680)			6,171		0003
EUR/L 635850.34 USD-S585465.20EUR	College Square July 2021 - 7200462	B1	Other	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	09/22/2023	11/27/2024		635,850	0.920759435				(19,530)		(19,530)		(19,530)			3,032		0003
EUR/L 89551.23 USD-S80858.90EUR	Eqt Exeter Logistic Spain - 7200570	B1	Other	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/25/2023	07/07/2026		89,551	0.902934555				(3,002)		(3,002)		(3,002)			710		0003
EUR/L 100575.93 USD-S90870.92EUR	EQT Exeter Logistics Italy - 7200563	B1	Other	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/26/2023	07/07/2026		100,576	0.90350564				(3,432)		(3,432)		(3,432)			798		0003
EUR/L 5984167.80 USD-S4940000.00EUR	CLO ARESE?12A?CR XS2391580219	D1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/27/2021	10/21/2024		5,984,168	0.825511611				445,152		445,152		445,152			26,899		0003
EUR/S 5429964.02 USD-L4940000.00EUR	CLO ARESE?12A?CR XS2391580219	D1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/17/2023	10/21/2024		5,429,964	0.909766618				90,773		90,773	79,023	90,773			24,408		0003
BRL/S 729780.27 USD-L3827843.48BRL	BRL Celse Novation Oct 2020	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	04/15/2024		729,780	5.245200011				50,703		50,703		50,703			1,966		0003
BRL/S 647862.97 USD-L3465937.30BRL	BRL Celse Novation Oct 2020	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2024		647,863	5.349799974				45,463		45,463		45,463			2,882		0003
BRL/S 751144.74 USD-L4102677.46BRL	BRL Celse Novation Oct 2020	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	04/15/2025		751,145	5.461900006				52,748		52,748		52,748			4,266		0003
BRL/S 697263.74 USD-L3906977.93BRL	BRL Celse Novation Oct 2020	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2025		697,264	5.603300022				51,390		51,390		51,390			4,667		0003
BRL/S 718636.97 USD-L4136761.87BRL	BRL Celse Novation Oct 2020	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	04/15/2026		718,637	5.756400022				50,323		50,323		50,323			5,438		0003
BRL/S 693556.46 USD-L4115425.31BRL	BRL Celse Novation Oct 2020	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2026		693,556	5.933799982				50,555		50,555		50,555			5,794		0003
BRL/S 629136.89 USD-L3841761.53BRL	BRL Celse Novation Oct 2020	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	04/15/2027		629,137	6.10640004				44,562		44,562		44,562			5,706		0003
BRL/S 704110.75 USD-L4436320.17BRL	BRL Celse Novation Oct 2020	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2027		704,111	6.30059997				47,930		47,930		47,930			6,855		0003
BRL/S 683607.89 USD-L4444545.03BRL	BRL Celse Novation Oct 2020	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	04/17/2028		683,608	6.50159996				47,635		47,635		47,635			7,087		0003
BRL/S 633688.95 USD-L4249644.84BRL	BRL Celse Novation Oct 2020	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	10/16/2028		633,689	6.706200006				47,407		47,407		47,407			6,940		0003
BRL/S 703296.13 USD-L4861956.45BRL	BRL Celse Novation Oct 2020	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	04/16/2029		703,296	6.913099963				54,957		54,957		54,957			8,092		0003
BRL/S 555620.07 USD-L3967460.69BRL	BRL Celse Novation Oct 2020	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2029		555,620	7.140600033				45,630		45,630		45,630			6,687		0003
BRL/S 637664.36 USD-L4697992.20BRL	BRL Celse Novation Oct 2020	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	04/15/2030		637,664	7.367500043				53,792		53,792		53,792			7,998		0003
BRL/S 298393.25 USD-L2272503.30BRL	BRL Celse Novation Oct 2020	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2030		298,393	7.615799955				26,057		26,057		26,057			3,889		0003
BRL/S 279127.03 USD-L2191705.42BRL	BRL Celse Novation Oct 2020	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	04/15/2031		279,127	7.85199993				28,343		28,343		28,343			3,769		0003

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BRL/S 260433.18 USD-L2111149.52BRL	BRL Celse Novation Oct 2020	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2031		260,433	8.106300127				33,292		33,292		33,292			3,635		0003
BRL/S 242674.30 USD-L2030650.02BRL	BRL Celse Novation Oct 2020	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	04/15/2032		242,674	8.367800051				37,363		37,363		37,363			3,495		0003
EUR/S 3410186.00 USD-L3100000.00EUR	CLO BECLO 3A DR XS2348330494	D1	Other	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/04/2023	07/20/2026		3,410,186	0.909041325				137,587		137,587	12,838	137,587			27,246		0003
BRL/S 1084067.82 USD-L5741765.19BRL	Celse	D1	Other	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/05/2023	04/15/2024		1,084,068	5.296499983				86,658		86,658		86,658			2,921		0003
BRL/S 962493.01 USD-L5198906.02BRL	Celse	D1	Other	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/05/2023	10/15/2024		962,493	5.401500028				77,496		77,496		77,496			4,282		0003
BRL/S 1115524.90 USD-L6154016.24BRL	Celse	D1	Other	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/05/2023	04/15/2025		1,115,525	5.516700022				90,315		90,315		90,315			6,336		0003
BRL/S 1034577.35 USD-L5860466.86BRL	Celse	D1	Other	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/05/2023	10/15/2025		1,034,577	5.664600003				88,403		88,403		88,403			6,924		0003
BRL/S 1064858.39 USD-L6205142.82BRL	Celse	D1	Other	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/05/2023	04/15/2026		1,064,858	5.827200009				87,464		87,464		87,464			8,058		0003
BRL/S 1026802.71 USD-L6173137.92BRL	Celse	D1	Other	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/05/2023	10/15/2026		1,026,803	6.012000027				88,020		88,020		88,020			8,578		0003
BRL/S 929608.38 USD-L5762642.34BRL	Celse	D1	Other	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/05/2023	04/15/2027		929,608	6.198999992				79,344		79,344		79,344			8,431		0003
BRL/S 1039389.00 USD-L6654480.19BRL	Celse	D1	Other	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/05/2023	10/15/2027		1,039,389	6.402299995				86,543		86,543		86,543			10,120		0003
BRL/S 1008717.78 USD-L6666817.55BRL	Celse	D1	Other	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/05/2023	04/17/2028		1,008,718	6.609199998				85,794		85,794		85,794			10,457		0003
BRL/S 934042.63 USD-L6374467.33BRL	Celse	D1	Other	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/05/2023	10/16/2028		934,043	6.824599997				85,052		85,052		85,052			10,229		0003
BRL/S 1037490.34 USD-L7292934.59BRL	Celse	D1	Other	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/05/2023	04/16/2029		1,037,490	7.029399994				96,954		96,954		96,954			11,938		0003
BRL/S 820378.69 USD-L5951191.12BRL	Celse	D1	Other	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/05/2023	10/15/2029		820,379	7.254200033				79,124		79,124		79,124			9,874		0003
BRL/S 941997.39 USD-L7046988.31BRL	Celse	D1	Other	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/05/2023	04/15/2030		941,997	7.480900037				92,357		92,357		92,357			11,816		0003
BRL/S 440800.58 USD-L3408754.97BRL	Celse	D1	Other	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/05/2023	10/15/2030		440,801	7.733100011				44,458		44,458		44,458			5,745		0003
BRL/S 412331.23 USD-L3287558.14BRL	Celse	D1	Other	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/05/2023	04/15/2031		412,331	7.973100024				47,463		47,463		47,463			5,568		0003
BRL/S 384951.22 USD-L3166724.18BRL	Celse	D1	Other	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/05/2023	10/15/2031		384,951	8.226299893				54,298		54,298		54,298			5,374		0003
BRL/S 358620.03 USD-L3045975.11BRL	Celse	D1	Other	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/05/2023	04/15/2032		358,620	8.493600065				60,099		60,099		60,099			5,165		0003
GBP/L 80678.29 USD-S65654.56GBP	iQ Pool I 7200423	B1	Other	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/10/2023	05/16/2024		80,678	0.813782246				(3,013)		(3,013)		(3,013)			247		0003
GBP/L 925103.67 USD-S750317.26GBP	Chiswick High Street July 2021 - 7200450	B1	Other	Natixis NA KX1WK48MPD4Y2NCUIZ63	10/11/2023	10/09/2024		925,104	0.811062894				(31,532)		(31,532)		(31,532)			4,073		0003
GBP/L 303823.19 USD-S246419.72GBP	Chiswick High Street July 2021 - 7200450	B1	Other	Natixis NA KX1WK48MPD4Y2NCUIZ63	10/11/2023	10/09/2024		303,823	0.811062908				(10,356)		(10,356)		(10,356)			1,338		0003
GBP/L 303823.19 USD-S246419.72GBP	Chiswick High Street July 2021 - 7200450	B1	Other	Natixis NA KX1WK48MPD4Y2NCUIZ63	10/11/2023	10/09/2024		303,823	0.811062908				(10,356)		(10,356)		(10,356)			1,338		0003
GBP/L 26202.77 USD-S21289.22GBP	Patrizia London - 7200445	B1	Other	Natixis NA KX1WK48MPD4Y2NCUIZ63	10/11/2023	10/28/2025		26,203	0.812479749				(984)		(984)	1	(984)			177		0003
GBP/L 254090.76 USD-S208757.59GBP	Brunel Sept 2021 - 7200467	B1	Other	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/13/2023	12/09/2024		254,091	0.821586704				(12,112)		(12,112)		(12,112)			1,233		0003
GBP/L 1016363.07 USD-S835030.38GBP	Brunel Sept 2021 - 7200467	B1	Other	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/13/2023	12/09/2024		1,016,363	0.821586699				(48,448)		(48,448)		(48,448)			4,933		0003

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EUR/L 1380418.14 USD-S1307318.76EUR	Coupon Hedge CML JAJO	B1	Other	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2023	01/17/2024		1,380,418	0.94704548				(63,651)		(63,651)		(63,651)			1,490		0003
EUR/L 12751005.41 USD-S12075782.02EUR	Coupon Hedge CML JAJO	B1	Other	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2023	01/17/2024		12,751,005	0.947045479				(587,944)		(587,944)		(587,944)			13,759		0003
EUR/L 8623677.49 USD-S8175419.25EUR	Coupon Hedge CLO JAJO	D1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/13/2023	01/17/2024		8,623,677	0.94802006				(406,918)		(406,918)		(406,918)			9,305		0003
EUR/L 41984385.55 USD-S39802039.71EUR	Coupon Hedge CLO JAJO	D1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/13/2023	01/17/2024		41,984,386	0.94802006				(1,981,083)		(1,981,083)		(1,981,083)			45,304		0003
EUR/L 13769220.65 USD-S13053497.39EUR	Coupon Hedge CLO JAJO	D1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/13/2023	01/17/2024		13,769,221	0.94802006				(649,717)		(649,717)		(649,717)			14,858		0003
EUR/L 1056833.25 USD-S1001899.12EUR	Coupon Hedge CLO JAJO	D1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/13/2023	01/17/2024		1,056,833	0.948020059				(49,868)		(49,868)		(49,868)			1,140		0003
EUR/L 6507165.59 USD-S6168923.51EUR	Coupon Hedge CLO JAJO	D1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/13/2023	01/17/2024		6,507,166	0.94802006				(307,048)		(307,048)		(307,048)			7,022		0003
EUR/L 9293957.01 USD-S8810857.68EUR	Coupon Hedge CLO JAJO	D1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/13/2023	01/17/2024		9,293,957	0.94802006				(438,546)		(438,546)		(438,546)			10,029		0003
EUR/L 100113.26 USD-S90978.02EUR	Eqt Exeter Logistic Spain - 7200570	B1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/16/2023	07/07/2026		100,113	0.908750949				(3,964)		(3,964)		(3,964)			794		0003
EUR/L 20737.13 USD-S18785.33EUR	EQT Exeter Logistics Italy - 7200563	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/17/2023	07/07/2026		20,737	0.905878972				(759)		(759)		(759)			165		0003
GBP/L 1593082.95 USD-S1307318.76GBP	Coupon Hedge CML JAJO	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/17/2023	01/17/2024		1,593,083	0.820621902				(73,103)		(73,103)		(73,103)			1,719		0003
GBP/L 14715403.06 USD-S12075782.02GBP	Coupon Hedge CML JAJO	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/17/2023	01/17/2024		14,715,403	0.8206219				(675,255)		(675,255)		(675,255)			15,879		0003
EUR/S 1387718.86 USD-L1307318.76EUR	Coupon Hedge CML JAJO	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/17/2023	01/17/2024		1,387,719	0.942063121				56,350		56,350		56,350			1,497		0003
EUR/S 12818442.61 USD-L12075782.02EUR	Coupon Hedge CML JAJO	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/17/2023	01/17/2024		12,818,443	0.942063119				520,507		520,507		520,507			13,832		0003
GBP/L 1325393.15 USD-S1090158.26GBP	60 Curzon July 2022 - 7200568	B1	Other	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2023	01/22/2024		1,325,393	0.822516896				(64,053)		(64,053)		(64,053)			1,627		0003
GBP/L 496970.91 USD-S408766.97GBP	60 Curzon July 2022 - 7200568	B1	Other	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2023	01/22/2024		496,971	0.822516895				(24,017)		(24,017)		(24,017)			610		0003
GBP/L 756363.14 USD-S622121.46GBP	60 Curzon July 2022 - 7200568	B1	Other	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2023	01/22/2024		756,363	0.822516893				(36,553)		(36,553)		(36,553)			928		0003
GBP/S 1688904.30 USD-L1388889.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2023	02/16/2024		1,688,904	0.822360983				81,466		81,466		81,466			3,030		0003
GBP/S 1689493.19 USD-L1388889.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2023	04/15/2024		1,689,493	0.822074341				81,052		81,052		81,052			4,552		0003
EUR/L 2808769.28 USD-S2632055.69EUR	Coupon Hedge CML Total	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/23/2023	01/17/2024		2,808,769	0.937085046				(98,608)		(98,608)		(98,608)			3,031		0003
EUR/L 4275152.11 USD-S4006181.12EUR	Coupon Hedge CML Total	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/23/2023	01/17/2024		4,275,152	0.937085048				(150,089)		(150,089)		(150,089)			4,613		0003
EUR/L 27126238.24 USD-S25419592.24EUR	Coupon Hedge CML Total	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/23/2023	01/17/2024		27,126,238	0.937085047				(952,330)		(952,330)		(952,330)			29,271		0003
EUR/L 2109376.76 USD-S1976665.42EUR	Coupon Hedge CML Total	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/23/2023	01/17/2024		2,109,377	0.937085047				(74,055)		(74,055)		(74,055)			2,276		0003
EUR/L 2962442.90 USD-S2776060.94EUR	Coupon Hedge CML Total	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/23/2023	01/17/2024		2,962,443	0.937085046				(104,003)		(104,003)		(104,003)			3,197		0003
EUR/L 625041.49 USD-S577934.08EUR	College Square July 2021 - 7200462	B1	Other	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/24/2023	11/27/2024		625,041	0.924633147				(21,908)		(21,908)		(21,908)			2,981		0003
EUR/L 6591834.29 USD-S6188455.30EUR	Coupon Hedge CLO JAJO	D1	Other	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	10/24/2023	01/26/2024		6,591,834	0.938806261				(246,582)		(246,582)		(246,582)			8,797		0003
EUR/L 17418895.29 USD-S16352967.96EUR	Coupon Hedge CLO JAJO	D1	Other	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	10/24/2023	01/26/2024		17,418,895	0.938806261				(651,591)		(651,591)		(651,591)			23,245		0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 5721650.63 USD-S5371521.43EUR	Coupon Hedge CLO JAJO	D1	Other	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	10/24/2023	01/26/2024		5,721,651	0.93880626				(214,031)		(214,031)		(214,031)			7,635		0003
EUR/L 2983364.15 USD-S2800800.94EUR	Coupon Hedge CLO JAJO	D1	Other	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	10/24/2023	01/26/2024		2,983,364	0.93880626				(111,599)		(111,599)		(111,599)			3,981		0003
EUR/L 1112565.09 USD-S1044483.07EUR	Coupon Hedge CLO JAJO	D1	Other	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	10/24/2023	01/26/2024		1,112,565	0.938806259				(41,618)		(41,618)		(41,618)			1,485		0003
EUR/L 4399044.55 USD-S4129850.57EUR	Coupon Hedge CLO JAJO	D1	Other	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	10/24/2023	01/26/2024		4,399,045	0.938806262				(164,556)		(164,556)		(164,556)			5,870		0003
EUR/S 404395.24 USD-L378007.52EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Other	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/24/2023	06/03/2024		404,395	0.934747699				15,445		15,445		15,445			1,318		0003
EUR/L 68669.37 USD-S63930.34EUR	Hispania Hotel Portfolio - 7200391	B1	Other	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/25/2023	08/15/2024		68,669	0.930987717				(2,561)		(2,561)		(2,561)			271		0003
EUR/L 16974.77 USD-S15803.30EUR	Hispania Hotel Portfolio - 7200391	B1	Other	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/25/2023	08/15/2024		16,975	0.930987577				(633)		(633)		(633)			67		0003
EUR/S 245666.81 USD-L231078.59EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/26/2023	03/20/2024		245,667	0.940617864				10,212		10,212		10,212			575		0003
EUR/S 41418.20 USD-L38958.70EUR	Irish RPL EPF	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/26/2023	03/20/2024		41,418	0.940617893				1,722		1,722		1,722			97		0003
EUR/S 195598.47 USD-L183983.41EUR	Irish RPL UPB	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/26/2023	03/20/2024		195,598	0.940617838				8,130		8,130		8,130			458		0003
EUR/S 231752.44 USD-L217990.48EUR	Irish RPL UPB	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/26/2023	03/20/2024		231,752	0.940617842				9,633		9,633		9,633			542		0003
EUR/L 1119594.97 USD-S1056420.99EUR	AP Starlight (Luxembourg) - Tranche A Note	D1	Other	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/30/2023	01/02/2029		1,119,595	0.943574255				(113,778)		(113,778)		(113,778)			12,531		0003
GBP/L 113946.68 USD-S92420.92GBP	iQ Pool I 7200423	B1	Other	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/03/2023	05/16/2024		113,947	0.811089187				(3,865)		(3,865)		(3,865)			349		0003
EUR/L 4265342.16 USD-S3953324.08EUR	Coupon Hedge ABS	B1	Other	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/06/2023	02/09/2024		4,265,342	0.926848054				(105,517)		(105,517)		(105,517)			7,060		0003
EUR/L 713656.47 USD-S661451.11EUR	Coupon Hedge ABS	B1	Other	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/06/2023	02/09/2024		713,656	0.926848053				(17,655)		(17,655)		(17,655)			1,181		0003
GBP/L 6057974.47 USD-S4883262.35GBP	Coupon Hedge RML	B1	Other	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/06/2023	02/09/2024		6,057,974	0.806088301				(166,389)		(166,389)		(166,389)			10,027		0003
GBP/L 24231897.92 USD-S19533049.43GBP	Coupon Hedge RML	B1	Other	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/06/2023	02/09/2024		24,231,898	0.806088301				(665,557)		(665,557)		(665,557)			40,109		0003
GBP/L 57550757.59 USD-S46390992.41GBP	Coupon Hedge RML	B1	Other	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/06/2023	02/09/2024		57,550,758	0.806088301				(1,580,698)		(1,580,698)		(1,580,698)			95,259		0003
GBP/L 12115948.97 USD-S9766524.72GBP	Coupon Hedge RML	B1	Other	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/06/2023	02/09/2024		12,115,949	0.806088301				(332,779)		(332,779)		(332,779)			20,054		0003
EUR/L 12552454.43 USD-S11634217.96EUR	Coupon Hedge RML	B1	Other	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/06/2023	02/09/2024		12,552,454	0.926848054				(310,524)		(310,524)		(310,524)			20,777		0003
EUR/L 11826148.72 USD-S10961042.93EUR	Coupon Hedge RML	B1	Other	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/06/2023	02/09/2024		11,826,149	0.926848054				(292,557)		(292,557)		(292,557)			19,575		0003
EUR/L 14012061.41 USD-S12987051.85EUR	Coupon Hedge RML	B1	Other	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/06/2023	02/09/2024		14,012,061	0.926848054				(346,632)		(346,632)		(346,632)			23,193		0003
EUR/S 370398.78 USD-L345125.90EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Other	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2023	03/20/2024		370,399	0.931768458				11,767		11,767		11,767			867		0003
EUR/S 445924.65 USD-L415498.52EUR	Irish RPL EPF	B1	Other	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2023	03/20/2024		445,925	0.93176845				14,166		14,166		14,166			1,044		0003
EUR/S 321208.40 USD-L299291.86EUR	Irish RPL UPB	B1	Other	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2023	03/20/2024		321,208	0.931768472				10,204		10,204		10,204			752		0003
EUR/S 380579.53 USD-L354612.00EUR	Irish RPL UPB	B1	Other	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2023	03/20/2024		380,580	0.931768453				12,090		12,090		12,090			891		0003

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EUR/L 81095.20 USD-S74376.52EUR	65 Rue Paul Meurice - 7200420	B1	Other	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	11/09/2023	12/16/2024		81,095	0.917150707				(2,234)		(2,234)		(2,234)			398		0003
EUR/L 38782.97 USD-S35569.83EUR	65 Rue Paul Meurice - 7200420	B1	Other	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	11/09/2023	12/16/2024		38,783	0.917150749				(1,068)		(1,068)		(1,068)			190		0003
GBP/L 957880.28 USD-S779234.53GBP	Chiswick High Street July 2021 - 7200450	B1	Other	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/09/2023	10/09/2024		957,880	0.813498875				(35,624)		(35,624)		(35,624)			4,217		0003
GBP/L 314587.72 USD-S255916.76GBP	Chiswick High Street July 2021 - 7200450	B1	Other	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/09/2023	10/09/2024		314,588	0.813498887				(11,700)		(11,700)		(11,700)			1,385		0003
GBP/L 314587.72 USD-S255916.76GBP	Chiswick High Street July 2021 - 7200450	B1	Other	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/09/2023	10/09/2024		314,588	0.813498887				(11,700)		(11,700)		(11,700)			1,385		0003
EUR/L 407568.85 USD-S378262.23EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Other	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/13/2023	06/03/2024		407,569	0.928094063				(12,554)		(12,554)		(12,554)			1,328		0003
EUR/L 6011317.83 USD-S5473957.34EUR	Coupon Hedge CLO FMAN	D1	Other	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/20/2023	02/28/2024		6,011,318	0.910608538				(44,932)		(44,932)		(44,932)			12,084		0003
EUR/L 9197938.93 USD-S8375721.72EUR	Coupon Hedge CLO FMAN	D1	Other	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/20/2023	02/28/2024		9,197,939	0.910608538				(68,751)		(68,751)		(68,751)			18,490		0003
EUR/L 4519351.37 USD-S4115359.94EUR	Coupon Hedge CLO FMAN	D1	Other	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/20/2023	02/28/2024		4,519,351	0.910608537				(33,780)		(33,780)		(33,780)			9,085		0003
EUR/L 336277.14 USD-S306216.83EUR	Coupon Hedge CLO FMAN	D1	Other	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/20/2023	02/28/2024		336,277	0.910608524				(2,514)		(2,514)		(2,514)			676		0003
EUR/L 1753432.86 USD-S1596690.93EUR	Coupon Hedge CLO FMAN	D1	Other	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/20/2023	02/28/2024		1,753,433	0.910608536				(13,106)		(13,106)		(13,106)			3,525		0003
GBP/L 202841.54 USD-S162254.93GBP	Brunel Sept 2021 - 7200467	B1	Other	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/20/2023	12/09/2024		202,842	0.799909772				(4,062)		(4,062)		(4,062)			985		0003
GBP/L 811366.15 USD-S649019.71GBP	Brunel Sept 2021 - 7200467	B1	Other	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/20/2023	12/09/2024		811,366	0.799909769				(16,249)		(16,249)		(16,249)			3,938		0003
GBP/L 1183395.45 USD-S946192.55GBP	Coupon Hedge CML FMAN	B1	Other	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2023	02/28/2024		1,183,395	0.799557367				(22,740)		(22,740)		(22,740)			2,379		0003
GBP/L 3790648.35 USD-S3030840.81GBP	Coupon Hedge CML FMAN	B1	Other	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2023	02/28/2024		3,790,648	0.799557366				(72,840)		(72,840)		(72,840)			7,620		0003
GBP/L 2161597.92 USD-S1728321.54GBP	Coupon Hedge CML FMAN	B1	Other	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2023	02/28/2024		2,161,598	0.799557366				(41,537)		(41,537)		(41,537)			4,345		0003
GBP/L 8762926.28 USD-S7006462.25GBP	Coupon Hedge CML FMAN	B1	Other	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2023	02/28/2024		8,762,926	0.799557365				(168,385)		(168,385)		(168,385)			17,616		0003
EUR/S 5404671.61 USD-L4928918.59EUR	Coupon Hedge CLO JAJO	D1	Other	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/20/2023	01/17/2024		5,404,672	0.911973742				39,829		39,829		39,829			5,832		0003
EUR/S 1696290.48 USD-L1546972.37EUR	Coupon Hedge CLO JAJO	D1	Other	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/20/2023	01/17/2024		1,696,290	0.911973738				12,500		12,500		12,500			1,830		0003
EUR/S 843812.88 USD-L769535.19EUR	Coupon Hedge CLO JAJO	D1	Other	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/20/2023	01/17/2024		843,813	0.911973742				6,218		6,218		6,218			911		0003
EUR/L 30303.64 USD-S27512.25EUR	Hispania Hotel Portfolio - 7200391	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/22/2023	08/15/2024		30,304	0.907885983				(350)		(350)		(350)			120		0003
EUR/L 7490.93 USD-S6800.91EUR	Hispania Hotel Portfolio - 7200391	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/22/2023	08/15/2024		7,491	0.907885937				(87)		(87)		(87)			30		0003
EUR/L 482223.34 USD-S433097.13EUR	College Square July 2021 - 7200462	B1	Other	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/27/2023	11/27/2024		482,223	0.898125607				(2,593)		(2,593)		(2,593)			2,300		0003
EUR/L 29932.65 USD-S26236.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Other	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/27/2023	07/07/2026		29,933	0.876501078				(178)		(178)		(178)			237		0003
EUR/L 112080.01 USD-S98238.24EUR	Eqt Exeter Logistic Spain - 7200570	B1	Other	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/27/2023	07/07/2026		112,080	0.876500992				(668)		(668)		(668)			889		0003
GBP/S 1056304.83 USD-L833333.40GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/30/2023	03/15/2024		1,056,305	0.788913746				6,011		6,011		6,011			2,394		0003

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EUR/L 103009.99 USD-S91240.03EUR	EQT Exeter Logistics Italy - 7200563	B1	Other	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/04/2023	07/07/2026		103,010	0.885739626				(1,606)		(1,606)		(1,606)			817		0003
EUR/S 2394653.37 USD-L2202265.65EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Other	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2023	06/03/2024		2,394,653	0.91965947				51,329		51,329		51,329			7,802		0003
GBP/L 192205.07 USD-S153199.72GBP	Brunel Sept 2021 - 7200467	B1	Other	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2023	12/09/2024		192,205	0.797063886				(3,152)		(3,152)		(3,152)			933		0003
GBP/L 768820.29 USD-S612798.88GBP	Brunel Sept 2021 - 7200467	B1	Other	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2023	12/09/2024		768,820	0.797063876				(12,607)		(12,607)		(12,607)			3,732		0003
EUR/L 560033.41 USD-S510584.94EUR	College Square July 2021 - 7200462	B1	Other	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/13/2023	11/27/2024		560,033	0.911704428				(11,524)		(11,524)		(11,524)			2,671		0003
GBP/L 785918.77 USD-S625805.15GBP	Chiswick High Street July 2021 - 7200450	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/13/2023	10/09/2024		785,919	0.79627205				(11,967)		(11,967)		(11,967)			3,460		0003
GBP/L 258112.00 USD-S205527.37GBP	Chiswick High Street July 2021 - 7200450	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/13/2023	10/09/2024		258,112	0.796272045				(3,930)		(3,930)		(3,930)			1,136		0003
GBP/L 258112.00 USD-S205527.37GBP	Chiswick High Street July 2021 - 7200450	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/13/2023	10/09/2024		258,112	0.796272045				(3,930)		(3,930)		(3,930)			1,136		0003
GBP/L 1764343.68 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/15/2023	01/16/2024		1,764,344	0.787828367				(7,212)		(7,212)		(7,212)			1,847		0003
GBP/L 705295.58 USD-S555555.58GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Other	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/15/2023	02/16/2024		705,296	0.78769185				(2,852)		(2,852)		(2,852)			1,265		0003
EUR/L 92241.43 USD-S80778.90EUR	EQT Exeter Logistics Italy - 7200563	B1	Other	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		92,241	0.875733388				(476)		(476)		(476)			732		0003
EUR/L 14856.75 USD-S13010.55EUR	Eqt Exeter Logistic Spain - 7200570	B1	Other	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		14,857	0.875733253				(77)		(77)		(77)			118		0003
EUR/L 50600.11 USD-S44312.21EUR	Eqt Exeter Logistic Spain - 7200570	B1	Other	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		50,600	0.875733472				(261)		(261)		(261)			401		0003
GBP/L 620330.09 USD-S489333.12GBP	Chiswick High Street July 2021 - 7200450	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/20/2023	10/09/2024		620,330	0.788826994				(3,557)		(3,557)		(3,557)			2,731		0003
GBP/L 1888833.74 USD-S1489963.04GBP	Chiswick High Street July 2021 - 7200450	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/20/2023	10/09/2024		1,888,834	0.788826993				(10,831)		(10,831)		(10,831)			8,316		0003
GBP/L 620330.09 USD-S489333.12GBP	Chiswick High Street July 2021 - 7200450	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/20/2023	10/09/2024		620,330	0.788826994				(3,557)		(3,557)		(3,557)			2,731		0003
GBP/L 230029.36 USD-S181011.45GBP	Patrizia London - 7200445	B1	Other	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/20/2023	10/28/2025		230,029	0.786905854				(1,126)		(1,126)		(1,126)			1,555		0003
EUR/S 841528.81 USD-L764624.90EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Other	CITIBANK NA E570DZWZ7FF32TWEFA76	12/20/2023	03/20/2024		841,529	0.90861405				5,157		5,157		5,157			1,970		0003
EUR/S 35422.04 USD-L32184.96EUR	Irish RPL EPF	B1	Other	CITIBANK NA E570DZWZ7FF32TWEFA76	12/20/2023	03/20/2024		35,422	0.908613959				217		217		217			83		0003
EUR/S 352083.49 USD-L319908.01EUR	Irish RPL UPB	B1	Other	CITIBANK NA E570DZWZ7FF32TWEFA76	12/20/2023	03/20/2024		352,083	0.908614062				2,158		2,158		2,158			824		0003
EUR/S 417161.62 USD-L379038.91EUR	Irish RPL UPB	B1	Other	CITIBANK NA E570DZWZ7FF32TWEFA76	12/20/2023	03/20/2024		417,162	0.908614052				2,556		2,556		2,556			977		0003
EUR/S 732654.13 USD-L664065.22EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/20/2023	06/03/2024		732,654	0.906382961				4,901		4,901		4,901			2,387		0003
GBP/L 467102.53 USD-S368038.43GBP	Heylo Deal 1st Funding LINC - 19344	B1	Other	CITIBANK NA E570DZWZ7FF32TWEFA76	12/21/2023	04/02/2024		467,103	0.787917869				(2,081)		(2,081)		(2,081)			1,179		0003
GBP/L 1109368.49 USD-S874091.27GBP	Heylo Deal 1st Funding LINC - 19344	B1	Other	CITIBANK NA E570DZWZ7FF32TWEFA76	12/21/2023	04/02/2024		1,109,368	0.787917881				(4,941)		(4,941)		(4,941)			2,800		0003
GBP/L 116775.63 USD-S92009.61GBP	Heylo Deal 1st Funding LINC - 19344	B1	Other	CITIBANK NA E570DZWZ7FF32TWEFA76	12/21/2023	04/02/2024		116,776	0.787917907				(520)		(520)		(520)			295		0003
GBP/L 233551.26 USD-S184019.22GBP	Heylo Deal 1st Funding LINC - 19344	B1	Other	CITIBANK NA E570DZWZ7FF32TWEFA76	12/21/2023	04/02/2024		233,551	0.787917907				(1,040)		(1,040)		(1,040)			589		0003
EUR/L 42595.02 USD-S38270.87EUR	Hispania Hotel Portfolio - 7200391	B1	Other	CITIBANK NA E570DZWZ7FF32TWEFA76	12/22/2023	08/15/2024		42,595	0.898482264				(46)		(46)		(46)			168		0003

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 10529.30 USD-S9460.39EUR	Hispania Hotel Portfolio - 7200391	B1	Other	CITIBANK NA E570DZWZ7FF32TWEFA76	12/22/2023	08/15/2024		10,529	0.89848233				(11)		(11)		(11)			42		0003
GBP/L 2784402.07 USD-S2184100.00GBP	Coupon Hedge CML At Maturity Monthly	B1	Other	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/27/2023	01/29/2024		2,784,402	0.784405393				597		597		597			3,924		0003
GBP/L 4717795.71 USD-S3700664.40GBP	Coupon Hedge CML At Maturity Monthly	B1	Other	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/27/2023	01/29/2024		4,717,796	0.784405393				1,012		1,012		1,012			6,649		0003
GBP/L 435155.52 USD-S341338.34GBP	Coupon Hedge CML At Maturity Monthly	B1	Other	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/27/2023	01/29/2024		435,156	0.784405401				93		93		93			613		0003
GBP/L 1043780.00 USD-S818746.66GBP	Coupon Hedge CML At Maturity Monthly	B1	Other	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/27/2023	01/29/2024		1,043,780	0.784405392				224		224		224			1,471		0003
GBP/L 940873.70 USD-S735045.52GBP	Coupon Hedge RMBS	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/27/2023	03/28/2024		940,874	0.781237184				3,822		3,822		3,822			2,310		0003
GBP/L 2176629.13 USD-S1700463.61GBP	Coupon Hedge RMBS	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/27/2023	03/28/2024		2,176,629	0.781237183				8,843		8,843		8,843			5,344		0003
GBP/L 2868587.36 USD-S2241047.11GBP	Coupon Hedge RMBS	B1	Other	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/27/2023	03/28/2024		2,868,587	0.781237184				11,654		11,654		11,654			7,043		0003
EUR/L 2119688.91 USD-S1906126.50EUR	Coupon Hedge RMBS	B1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/27/2023	03/28/2024		2,119,689	0.89924823				8,302		8,302		8,302			5,204		0003
EUR/L 1305006.85 USD-S1173525.10EUR	Coupon Hedge CLO MJSD	D1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/27/2023	03/28/2024		1,305,007	0.89924823				5,111		5,111		5,111			3,204		0003
EUR/L 1048236.38 USD-S942624.71EUR	Coupon Hedge CLO MJSD	D1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/27/2023	03/28/2024		1,048,236	0.899248231				4,105		4,105		4,105			2,573		0003
EUR/L 1126193.20 USD-S1012727.24EUR	Coupon Hedge CLO MJSD	D1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/27/2023	03/28/2024		1,126,193	0.899248228				4,411		4,411		4,411			2,765		0003
EUR/L 1626584.29 USD-S1462703.04EUR	Coupon Hedge CLO MJSD	D1	Other	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/27/2023	03/28/2024		1,626,584	0.899248228				6,370		6,370		6,370			3,993		0003
GBP/L 87193236.30 USD-S68368620.37GBP	Finsbury deal June 2020 AADE - 2321501	B1	Other	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/27/2023	01/16/2024		87,193,236	0.784104631				57,420		57,420		57,420			91,277		0003
1439999999. Subtotal - Forwards - Hedging Other													5,123,420	XXX	5,123,420	(85,669)	(49,500,357)			10,548,096	XXX	XXX
1479999999. Subtotal - Forwards													4,354,506	XXX	3,897,900	(492,041)	(50,269,271)			11,232,948	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(17,027,957)		3,122,383	32,535,022	XXX	62,472,604	(406,371)	2,165,895			19,989,920	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										896,339	48,559,370	(5,062,884)	36,530,984	XXX	36,530,984	14,785,294	(40,290,841)			34,408,484	XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										(16,131,618)	48,559,370	(1,940,501)	69,066,005	XXX	99,003,587	14,378,922	(38,124,946)			54,398,404	XXX	XXX

(a)

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

(b)

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

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4165$F	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	01/11/2023	01/11/2024	01/13/2023	Expire	1	115,367	4010.28													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4165$P	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	01/13/2023	01/12/2024	01/18/2023	Expire	1	167,608	4020.51													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4166$8	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	01/24/2023	01/24/2024	01/26/2023	Expire	1	144,585	3908.29													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4166$X	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	02/07/2023	02/07/2024	02/09/2023	Expire	1	159,423	4061.39													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4168$R	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	03/08/2023	03/06/2024	03/10/2023	Expire	1	157,387	4034.82													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416B$J	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	04/19/2023	04/19/2024	04/21/2023	Expire	1	134,344	4058.22													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416C$H	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	05/05/2023	05/07/2024	05/09/2023	Expire	1	108,658	4042.67													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416C$R	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	05/09/2023	05/09/2024	05/11/2023	Expire	1	111,501	4035.92													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416E$8	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	06/16/2023	06/18/2024	06/21/2023	Expire	1	151,384	4117.44													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416F$L	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	07/21/2023	06/27/2024	07/25/2023	Expire	1	121,893	4014.28													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416G$A	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/08/2023	05/03/2024	08/10/2023	Expire	1	96,531	4031.52													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416G$N	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/10/2023	04/09/2024	08/14/2023	Expire	1	90,151	3869.35													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416G$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/10/2023	06/07/2024	08/14/2023	Expire	1	91,925	4087.18													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416G$W	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/14/2023	08/14/2024	08/16/2023	Expire	1	96,563	4060.97													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416I$L	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	09/18/2023	09/18/2024	09/20/2023	Expire	1	171,733	4070.38													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416I$N	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	09/18/2023	09/18/2024	09/20/2023	Expire	1	90,068	4209.04													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416K$W	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/30/2023	10/30/2024	11/01/2023	Expire	1	173,761	4031.33													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416M$3	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/20/2023	11/20/2024	11/22/2023	Expire	1	231,596	4170.69													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416M$D	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/24/2023	11/26/2024	11/28/2023	Expire	1	113,789	4174.79													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416M$L	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/27/2023	11/27/2024	11/29/2023	Expire	1	173,188	4169.95													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416M$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/29/2023	11/29/2024	12/01/2023	Expire	1	130,105	4172.87													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416N$I	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/13/2023	12/13/2024	12/15/2023	Expire	1	172,669	4232.29													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416N$0	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/18/2023	12/18/2024	12/20/2023	Expire	1	280,858	4256.6													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416N$R	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/19/2023	12/19/2024	12/21/2023	Expire	1	97,659	4270.35													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416N$W	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/22/2023	12/20/2024	12/27/2023	Expire	1	102,642	4257.19													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416N$X	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/22/2023	12/20/2024	12/27/2023	Expire	1	183,555	4261.04													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4160$0	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/22/2023	12/20/2024	12/27/2023	Expire	1	224,847	4267.41													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4166$I	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	01/27/2023	01/29/2024	01/31/2023	Expire	1	135,789	3873.69													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4167$D	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	02/15/2023	02/15/2024	02/17/2023	Expire	1	126,159	4051.63													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4168$5	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	02/28/2023	02/28/2024	03/02/2023	Expire	1	238,486	4006.55													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4169$H	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	03/14/2023	03/12/2024	03/16/2023	Expire	1	121,840	3807.04													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416A$J	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	03/30/2023	03/28/2024	04/03/2023	Expire	1	113,515	3853.03													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416C$6	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	04/28/2023	04/26/2024	05/02/2023	Expire	1	169,875	4063.88													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416E$6	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	06/16/2023	06/14/2024	06/21/2023	Expire	1	140,412	4117.44													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416G$9	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/08/2023	08/08/2024	08/10/2023	Expire	1	134,787	4052.39													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416G$M	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/10/2023	01/03/2024	08/14/2023	Expire	1	90,990	3795.14													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416H$F	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/24/2023	08/23/2024	08/28/2023	Expire	1	293,056	4049.67													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416H$Z	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	09/01/2023	09/04/2024	09/06/2023	Expire	1	110,589	4230.23													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416I$5	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	09/05/2023	09/05/2024	09/07/2023	Expire	1	245,724	4081.84													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416J$A	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/02/2023	10/02/2024	10/04/2023	Expire	1	129,056	4086.73													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416J$W	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/13/2023	10/11/2024	10/17/2023	Expire	1	403,465	4100.27													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416K$R	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/27/2023	10/25/2024	10/31/2023	Expire	1	149,289	4022.78													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416K$Y	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/31/2023	10/31/2024	11/02/2023	Expire	1	116,468	4099.48													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416L$9	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/06/2023	11/06/2024	11/08/2023	Expire	1	254,508	4156.17													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416M$1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/17/2023	11/15/2024	11/21/2023	Expire	1	116,768	4164.89													0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416M$A	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/22/2023	11/22/2024	11/27/2023	Expire	1	247,070	4169.22													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416M$S	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/01/2023	12/03/2024	12/05/2023	Expire	1	102,966	4199.73													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416M$X	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/04/2023	12/04/2024	12/06/2023	Expire	1	198,356	4200.68													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416N$F	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/12/2023	12/12/2024	12/14/2023	Expire	1	150,046	4207													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416N$U	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/20/2023	12/20/2024	12/22/2023	Expire	1	220,399	4249.2													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4160$D	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/29/2023	12/30/2024	01/03/2024	Expire	1	124,289	4272.76													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4164$Z	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	01/04/2023	01/03/2024	01/06/2023	Expire	1	264,355	3961.39													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4165$U	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	01/17/2023	01/17/2024	01/19/2023	Expire	1	108,511	3848.25													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4168$V	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	03/08/2023	03/05/2024	03/10/2023	Expire	1	181,086	3853.36													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4169$S	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	03/17/2023	03/07/2024	03/21/2023	Expire	1	104,950	3793.79													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4169$U	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	03/20/2023	03/20/2024	03/22/2023	Expire	1	211,751	3998.9													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416A$6	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	03/27/2023	03/27/2024	03/29/2023	Expire	1	106,765	3784.7													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416B$3	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	04/06/2023	04/05/2024	04/10/2023	Expire	1	109,093	4052.21													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416C$N	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	05/08/2023	05/08/2024	05/10/2023	Expire	1	165,710	4040.74													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416D$D	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	05/26/2023	05/29/2024	05/31/2023	Expire	1	246,847	4054.54													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4165$C	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	01/10/2023	01/10/2024	01/12/2023	Expire	1	154,136	4004.36													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416F$0	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	07/24/2023	07/24/2024	07/26/2023	Expire	1	126,076	4201.34													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416G$B	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/08/2023	03/22/2024	08/10/2023	Expire	1	94,668	3817.04													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416G$J	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/09/2023	08/08/2024	08/11/2023	Expire	1	93,581	4233.9													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416H$Q	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/28/2023	08/28/2024	08/30/2023	Expire	1	182,400	4212.82													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4167$4	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	02/10/2023	02/09/2024	02/14/2023	Expire	1	153,288	4050.01													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4167$H	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	02/17/2023	02/16/2024	02/22/2023	Expire	1	106,344	4027.25													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416H$W	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/31/2023	08/30/2024	09/05/2023	Expire	1	199,226	4215.41													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416I$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	09/14/2023	09/13/2024	09/18/2023	Expire	1	113,503	4236.6													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4168$9	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	03/03/2023	03/04/2024	03/07/2023	Expire	1	181,472	3853.36													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4169$3	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	03/10/2023	03/11/2024	03/14/2023	Expire	1	121,931	3807.04													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416J$D	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/04/2023	10/04/2024	10/06/2023	Expire	1	92,933	4065.31													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416K$D	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/20/2023	10/18/2024	10/24/2023	Expire	1	194,742	4140.31													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416A$0	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	04/03/2023	04/03/2024	04/05/2023	Expire	1	184,152	4063.41													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416B$5	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	04/10/2023	04/10/2024	04/12/2023	Expire	1	149,393	4060.6													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416K$M	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/26/2023	10/25/2024	10/30/2023	Expire	1	97,920	4044.69													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416L$1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/01/2023	11/01/2024	11/03/2023	Expire	1	170,955	4109.89													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416L$K	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/10/2023	11/12/2024	11/14/2023	Expire	1	132,705	4135.14													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416L$S	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/15/2023	11/15/2024	11/17/2023	Expire	1	123,641	4167.63													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416C$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	05/04/2023	05/03/2024	05/08/2023	Expire	1	115,566	4019.87													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416D$0	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	05/15/2023	05/15/2024	05/17/2023	Expire	1	200,193	4043.35													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416D$L	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	06/02/2023	05/31/2024	06/06/2023	Expire	1	109,869	4072.3													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416E$C	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	06/21/2023	06/21/2024	06/23/2023	Expire	1	104,855	4001.99													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416L$U	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/16/2023	11/15/2024	11/20/2023	Expire	1	103,167	4154.36													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416N$C	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/11/2023	12/11/2024	12/13/2023	Expire	1	198,686	4212.78													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416E$J	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	06/23/2023	06/25/2024	06/27/2023	Expire	1	135,603	3992.65													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416E$K	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	06/26/2023	06/26/2024	06/28/2023	Expire	1	114,956	4094.57													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4160$5	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/26/2023	12/26/2024	12/28/2023	Expire	1	305,841	4277.79													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4160$A	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/28/2023	12/27/2024	01/02/2024	Expire	1	229,144	4274.86													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416E$R	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	06/30/2023	07/02/2024	07/05/2023	Expire	1	122,765	3966.37													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416F$B	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	07/14/2023	07/12/2024	07/18/2023	Expire	1	107,952	4154.5													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416G$K	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/10/2023	04/05/2024	08/14/2023	Expire	1	91,248	3869.35													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4160$C	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/29/2023	12/27/2024	01/03/2024	Expire	1	123,247	4272.76													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416H$8	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/21/2023	08/21/2024	08/23/2023	Expire	1	92,131	4076.82													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416J$9	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/02/2023	10/02/2024	10/04/2023	Expire	1	213,684	4146.61													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416K$7	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/19/2023	10/18/2024	10/23/2023	Expire	1	196,959	4096.63													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416L$3	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/02/2023	11/01/2024	11/06/2023	Expire	1	200,267	4146.21													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416L$4	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/03/2023	11/01/2024	11/07/2023	Expire	1	184,735	4161.57													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416L$5	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/03/2023	11/05/2024	11/07/2023	Expire	1	107,342	4161.57													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416L$B	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/07/2023	11/07/2024	11/09/2023	Expire	1	115,806	4146.77													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416L$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/09/2023	11/08/2024	11/13/2023	Expire	1	175,765	4114.96													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416M$W	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/01/2023	11/29/2024	12/05/2023	Expire	1	265,028	4199.73													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416N$5	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/07/2023	12/06/2024	12/11/2023	Expire	1	178,793	4189.51													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416N$J	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/14/2023	12/13/2024	12/18/2023	Expire	1	124,804	4261.24													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416N$L	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/15/2023	12/13/2024	12/19/2023	Expire	1	141,885	4254.73													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4160$6	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/27/2023	12/27/2024	12/29/2023	Expire	1	241,701	4278.65													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4165$L	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	01/13/2023	01/16/2024	01/18/2023	Expire	1	163,892	3851.78													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4167$W	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	02/24/2023	02/23/2024	02/28/2023	Expire	1	217,221	4007.05													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4168$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	03/06/2023	03/05/2024	03/08/2023	Expire	1	157,601	4034.82													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4169$L	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	03/17/2023	03/19/2024	03/21/2023	Expire	1	107,726	3801.5													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416D$P	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	06/05/2023	06/05/2024	06/07/2023	Expire	1	118,448	4065.4													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416E$W	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	07/05/2023	07/05/2024	07/07/2023	Expire	1	185,146	3963.77													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416F$Z	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/01/2023	08/01/2024	08/03/2023	Expire	1	210,273	4053.46													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416G$U	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/14/2023	08/14/2024	08/16/2023	Expire	1	122,965	4242.86													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira- tion	8 Termina- tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	14 Current Year Initial Cost of Un- discounted Premium (Received) Paid	15 Considera- tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza- tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416H$6	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/21/2023	08/21/2024	08/23/2023	Expire	1	122,493	4215.7													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416H$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/25/2023	08/27/2024	08/29/2023	Expire	1	108,190	4076.42													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416H$0	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/28/2023	08/28/2024	08/30/2023	Expire	1	224,958	4074.04													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416I$F	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	09/14/2023	09/13/2024	09/18/2023	Expire	1	124,732	4097.04													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416J$7	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	09/29/2023	09/27/2024	10/03/2023	Expire	1	128,311	4104.39													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416J$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/05/2023	10/04/2024	10/10/2023	Expire	1	176,995	4059.25													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416J$N	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/10/2023	10/09/2024	10/12/2023	Expire	1	93,808	4154.27													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416K$3	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/16/2023	10/16/2024	10/18/2023	Expire	1	172,537	4120.38													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416K$J	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/25/2023	10/25/2024	10/27/2023	Expire	1	365,249	4054.87													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416M$K	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/27/2023	11/27/2024	11/29/2023	Expire	1	105,151	4013.76													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416N$9	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/08/2023	12/06/2024	12/12/2023	Expire	1	147,178	4194.63													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4165$5	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	01/06/2023	01/08/2024	01/10/2023	Expire	1	205,617	3831.79													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4165$J	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	01/12/2023	01/12/2024	01/17/2023	Expire	1	148,623	3850.11													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4167$P	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	02/21/2023	02/21/2024	02/23/2023	Expire	1	118,302	3821.17													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4167$R	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	02/22/2023	02/22/2024	02/24/2023	Expire	1	103,848	4009.63													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4168$1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	02/24/2023	02/26/2024	02/28/2023	Expire	1	146,186	3815.38													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4169$W	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	03/21/2023	03/21/2024	03/23/2023	Expire	1	132,713	3831.47													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416A$4	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	03/24/2023	03/26/2024	03/28/2023	Expire	1	145,576	3821.02													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416A$A	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	03/27/2023	03/27/2024	03/29/2023	Expire	1	196,259	4007.12													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416B$C	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	04/14/2023	04/16/2024	04/18/2023	Expire	1	109,923	3891.38													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416B$U	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	04/24/2023	04/24/2024	04/26/2023	Expire	1	175,851	4064.79													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416C$9	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	05/01/2023	05/01/2024	05/03/2023	Expire	1	269,949	4064.76													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416D$F	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	05/26/2023	05/24/2024	05/31/2023	Expire	1	133,291	4054.54													0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416D$H	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	05/30/2023	05/30/2024	06/01/2023	Expire	1	186,793	4046.5													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416F$S	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	07/27/2023	07/26/2024	07/31/2023	Expire	1	103,807	3964.53													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416G$F	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/09/2023	04/16/2024	08/11/2023	Expire	1	92,299	3849.15													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416G$L	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/10/2023	05/08/2024	08/14/2023	Expire	1	91,938	3863.87													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416I$B	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	09/11/2023	09/11/2024	09/13/2023	Expire	1	127,293	4220.45													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416I$S	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	09/20/2023	09/20/2024	09/22/2023	Expire	1	138,826	4050.87													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416J$1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	09/25/2023	09/25/2024	09/27/2023	Expire	1	310,269	4036.31													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416J$3	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	09/26/2023	09/26/2024	09/28/2023	Expire	1	143,287	4156.17													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416K$V	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/30/2023	10/30/2024	11/01/2023	Expire	1	122,341	4090.39													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416L$E	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/08/2023	11/08/2024	11/10/2023	Expire	1	116,334	4132.4													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416L$J	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/10/2023	11/08/2024	11/14/2023	Expire	1	186,864	4138.88													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416L$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/13/2023	11/13/2024	11/15/2023	Expire	1	232,036	4138.47													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416L$Q	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/15/2023	10/21/2024	11/17/2023	Expire	1	92,372	4136.57													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416M$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/24/2023	11/22/2024	11/28/2023	Expire	1	333,288	4174.79													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416N$0	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/05/2023	12/05/2024	12/07/2023	Expire	1	104,293	4190.07													0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416N$3	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/06/2023	12/06/2024	12/08/2023	Expire	1	100,192	4182.56													0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0004$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/20/2023	04/15/2024	04/24/2023	Expire	1	1,919,000	100													0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0004$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/07/2023	09/02/2024	09/11/2023	Expire	1	2,281,000	100													0001
Purchased Call/S&P 500 INDEX/SPX1407$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	05/01/2023	04/30/2024	05/03/2023	Expire	1	1,747,012	4169													0001
Purchased Call/S&P 500 INDEX/SPX1406$Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	01/17/2023	01/12/2024	01/19/2023	Expire	1	1,253,000	100													0001
Purchased Call/S&P 500 INDEX/SPX1407$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	02/06/2023	02/06/2024	02/08/2023	Expire	1	1,555,000	4111.08													0001
Purchased Call/S&P 500 INDEX/SPX1407$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	03/08/2023	03/08/2024	03/10/2023	Expire	1	2,221,000	3992.01													0001
Purchased Call/S&P 500 INDEX/SPX1407$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	01/23/2023	01/19/2024	01/25/2023	Expire	1	2,282,000	100													0001
Purchased Call/S&P 500 INDEX/SPX1407$Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	07/03/2023	06/28/2024	07/06/2023	Expire	1	1,191,000	100													0001
Purchased Call/S&P 500 INDEX/SPX1409$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	10/12/2023	10/09/2024	10/16/2023	Expire	1	1,365,000	100													0001
Purchased Call/S&P 500 INDEX/SPX1409$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	10/18/2023	10/16/2024	10/20/2023	Expire	1	1,193,000	100													0001
Purchased Call/S&P 500 INDEX/SPX1407$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	05/01/2023	04/30/2024	05/03/2023	Expire	1	2,568,400	4169													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPX1409$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	12/14/2023	12/13/2024	12/18/2023	Expire	1	1,116,000	100													0001
Purchased Call/S&P 500 INDEX/SPX150X$G	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	01/06/2023	01/05/2024	01/10/2023	Expire	1	1,095,000	100													0001
Purchased Call/S&P 500 INDEX/SPX150X$U	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	01/13/2023	01/12/2024	01/18/2023	Expire	1	3,999,000	3999.09													0001
Purchased Call/S&P 500 INDEX/SPX150Y$O	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	01/27/2023	01/26/2024	01/31/2023	Expire	1	7,021,000	4070.56													0001
Purchased Call/S&P 500 INDEX/SPX150Y$T	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	01/30/2023	01/26/2024	02/01/2023	Expire	1	2,182,000	100													0001
Purchased Call/S&P 500 INDEX/SPX150Z$0	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	01/31/2023	01/31/2024	02/02/2023	Expire	1	897,000	100													0001
Purchased Call/S&P 500 INDEX/SPX150X$O	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	01/13/2023	01/12/2024	01/18/2023	Expire	1	3,071,000	100													0001
Purchased Call/S&P 500 INDEX/SPX150Y$6	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	01/19/2023	01/19/2024	01/23/2023	Expire	1	2,309,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2500$0	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	02/10/2023	02/09/2024	02/14/2023	Expire	1	10,031,000	4090.46													0001
Purchased Call/S&P 500 INDEX/SPX2500$K	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	02/17/2023	02/16/2024	02/22/2023	Expire	1	1,940,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2500$2	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	02/10/2023	02/09/2024	02/14/2023	Expire	1	4,481,000	4090.46													0001
Purchased Call/S&P 500 INDEX/SPX2500$U	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	02/22/2023	02/22/2024	02/24/2023	Expire	1	890,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2500$D	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	02/15/2023	02/14/2024	02/17/2023	Expire	1	1,126,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2502$2	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	03/14/2023	03/13/2024	03/16/2023	Expire	1	1,214,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2502$Q	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	03/28/2023	03/28/2024	03/30/2023	Expire	1	2,851,000	3971.27													0001
Purchased Call/S&P 500 INDEX/SPX2503$1	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	04/03/2023	04/03/2024	04/05/2023	Expire	1	3,142,000	4124.51													0001
Purchased Call/S&P 500 INDEX/SPX2503$9	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	04/06/2023	04/05/2024	04/10/2023	Expire	1	2,631,000	4105.02													0001
Purchased Call/S&P 500 INDEX/SPX2500$N	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	02/21/2023	02/21/2024	02/23/2023	Expire	1	2,050,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2501$H	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	03/06/2023	03/05/2024	03/08/2023	Expire	1	1,731,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2501$Y	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	03/13/2023	03/13/2024	03/15/2023	Expire	1	2,377,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2502$P	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	03/28/2023	03/28/2024	03/30/2023	Expire	1	1,246,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2504$1	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	04/21/2023	04/19/2024	04/25/2023	Expire	1	4,423,000	4133.52													0001
Purchased Call/S&P 500 INDEX/SPX2504$Q	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	05/04/2023	05/03/2024	05/08/2023	Expire	1	3,193,000	4061.22													0001
Purchased Call/S&P 500 INDEX/SPX2504$S	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	05/05/2023	05/06/2024	05/09/2023	Expire	1	4,825,000	4136.25													0001
Purchased Call/S&P 500 INDEX/SPX2502$Y	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	04/03/2023	04/03/2024	04/05/2023	Expire	1	2,748,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2503$C	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	04/11/2023	04/11/2024	04/13/2023	Expire	1	2,095,000	4386.29													0001
Purchased Call/S&P 500 INDEX/SPX2504$D	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	04/26/2023	04/26/2024	04/28/2023	Expire	1	1,595,000	4295.29													0001
Purchased Call/S&P 500 INDEX/SPX2504$0	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	04/21/2023	04/23/2024	04/25/2023	Expire	1	2,446,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2505$9	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	05/12/2023	05/14/2024	05/16/2023	Expire	1	2,460,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2506$M	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	06/23/2023	06/25/2024	06/27/2023	Expire	1	1,776,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2506$R	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	06/28/2023	06/28/2024	06/30/2023	Expire	1	1,516,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2506$U	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	06/30/2023	07/01/2024	07/05/2023	Expire	1	1,822,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2506$Z	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	07/19/2023	07/19/2024	07/21/2023	Expire	1	1,769,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2507$5	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	07/25/2023	07/25/2024	07/27/2023	Expire	1	1,852,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2502$X	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	04/03/2023	03/28/2024	04/05/2023	Expire	1	1,735,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2507$D	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	08/07/2023	08/07/2024	08/09/2023	Expire	1	2,687,000	100													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPX8152$2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/15/2023	02/15/2024	02/17/2023	Expire	1	3,066,000	4147.6													0001
Purchased Call/S&P 500 INDEX/SPX8153$V	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/06/2023	04/05/2024	04/10/2023	Expire	1	1,171,895	33483													0001
Purchased Call/S&P 500 INDEX/SPX8157$1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/10/2023	07/09/2024	07/12/2023	Expire	1	1,484,335	33735													0001
Purchased Call/S&P 500 INDEX/SPX8159$Y	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	10/16/2023	10/15/2024	10/18/2023	Expire	1	2,272,085	4328													0001
Purchased Call/S&P 500 INDEX/SPX8158$E	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/21/2023	08/20/2024	08/23/2023	Expire	1	1,724,975	34499													0001
Purchased Call/S&P 500 INDEX/SPX815B$M	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	11/28/2023	11/27/2024	11/30/2023	Expire	1	1,626,827	35366													0001
Purchased Call/S&P 500 INDEX/SPX821I$E	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/01/2023	01/31/2024	02/03/2023	Expire	1	2,099,449	4077													0001
Purchased Call/S&P 500 INDEX/SPX821I$F	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/01/2023	01/31/2024	02/03/2023	Expire	1	1,418,657	4077													0001
Purchased Call/S&P 500 INDEX/SPX821F$3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2023	01/03/2024	01/05/2023	Expire	1	1,475,000	3824.14													0001
Purchased Call/S&P 500 INDEX/SPX821G$W	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/23/2023	01/23/2024	01/25/2023	Expire	1	1,348,000	4019.81													0001
Purchased Call/S&P 500 INDEX/SPX821H$1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2023	01/24/2024	01/26/2023	Expire	1	1,869,000	4016.95													0001
Purchased Call/S&P 500 INDEX/SPX821J$W	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2023	02/16/2024	02/23/2023	Expire	1	3,177,611	4079													0001
Purchased Call/S&P 500 INDEX/SPX821I$1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2023	01/31/2024	02/02/2023	Expire	1	2,045,000	4076.6													0001
Purchased Call/S&P 500 INDEX/SPX821M$8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/15/2023	03/15/2024	03/17/2023	Expire	1	4,041,000	3891.93													0001
Purchased Call/S&P 500 INDEX/SPX821N$F	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2023	04/04/2024	04/06/2023	Expire	1	1,906,000	4100.6													0001
Purchased Call/S&P 500 INDEX/SPX821U$R	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2023	06/18/2024	06/22/2023	Expire	1	2,172,000	4388.71													0001
Purchased Call/S&P 500 INDEX/SPX9210$H	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/24/2023	07/22/2024	07/26/2023	Expire	1	1,902,000	4554.64													0001
Purchased Call/S&P 500 INDEX/SPX9210$J	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/24/2023	07/24/2024	07/26/2023	Expire	1	2,389,000	4554.64													0001
Purchased Call/S&P 500 INDEX/SPX9213$7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/11/2023	07/31/2024	08/15/2023	Expire	1	1,569,424	4589													0001
Purchased Call/S&P 500 INDEX/SPX9214$S	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/24/2023	08/23/2024	08/28/2023	Expire	1	1,455,011	4436													0001
Purchased Call/S&P 500 INDEX/SPX9215$R	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/05/2023	09/03/2024	09/07/2023	Expire	1	4,057,000	100													0001
Purchased Call/S&P 500 INDEX/SPX9216$Q	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/11/2023	09/06/2024	09/13/2023	Expire	1	1,134,000	100													0001
Purchased Call/S&P 500 INDEX/SPX9212$C	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	08/09/2023	Expire	1	1,613,000	4518.44													0001
Purchased Call/S&P 500 INDEX/SPX9217$1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/13/2023	09/13/2024	09/15/2023	Expire	1	334,000	100													0001
Purchased Call/S&P 500 INDEX/SPX921E$8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2023	12/05/2024	12/08/2023	Expire	1	1,064,000	100													0001
Purchased Call/S&P 500 INDEX/SPX921C$6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/20/2023	11/20/2024	11/22/2023	Expire	1	1,565,000	4547.38													0001
Purchased Call/S&P 500 INDEX/SPXA05F$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2024	01/10/2023	Expire	1	2,465,000	4428.71													0001
Purchased Call/S&P 500 INDEX/SPXA05F$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/09/2023	01/09/2024	01/11/2023	Expire	1	1,591,000	4199.57													0001
Purchased Call/S&P 500 INDEX/SPXA05G$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/13/2023	01/16/2024	01/18/2023	Expire	1	2,267,000	4468.98													0001
Purchased Call/S&P 500 INDEX/SPXA05G$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/17/2023	01/17/2024	01/19/2023	Expire	1	2,780,000	4228.43													0001
Purchased Call/S&P 500 INDEX/SPXA05G$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/23/2023	01/23/2024	01/25/2023	Expire	1	2,726,000	4301.2													0001
Purchased Call/S&P 500 INDEX/SPXA05G$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/27/2023	01/26/2024	01/31/2023	Expire	1	2,271,000	4593.63													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXA05H$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/03/2023	02/02/2024	02/07/2023	Expire	1	2,890,000	4649.4													0001
Purchased Call/S&P 500 INDEX/SPXA05H$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/06/2023	02/06/2024	02/08/2023	Expire	1	2,462,000	4485.19													0001
Purchased Call/S&P 500 INDEX/SPXA05H$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/06/2023	02/06/2024	02/08/2023	Expire	1	3,458,000	4111.08													0001
Purchased Call/S&P 500 INDEX/SPXA05I$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/13/2023	02/12/2024	02/15/2023	Expire	1	3,868,000	4137.29													0001
Purchased Call/S&P 500 INDEX/SPXA05H$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/09/2023	02/09/2024	02/13/2023	Expire	1	2,111,000	4677.4													0001
Purchased Call/S&P 500 INDEX/SPXA05I$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/16/2023	02/16/2024	02/21/2023	Expire	1	3,413,000	4650.8													0001
Purchased Call/S&P 500 INDEX/SPXA05J$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/27/2023	02/26/2024	03/01/2023	Expire	1	4,754,000	3982.24													0001
Purchased Call/S&P 500 INDEX/SPXA05K$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2024	03/09/2023	Expire	1	1,271,000	3986.37													0001
Purchased Call/S&P 500 INDEX/SPXA05L$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/13/2023	03/12/2024	03/15/2023	Expire	1	2,255,000	3855.76													0001
Purchased Call/S&P 500 INDEX/SPXA05L$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/15/2023	03/15/2024	03/17/2023	Expire	1	4,421,000	3891.93													0001
Purchased Call/S&P 500 INDEX/SPXA05O$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024	04/10/2023	Expire	1	1,850,000	4361.58													0001
Purchased Call/S&P 500 INDEX/SPXA05O$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024	04/10/2023	Expire	1	2,263,000	4624.31													0001
Purchased Call/S&P 500 INDEX/SPXA05I$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/15/2023	02/15/2024	02/17/2023	Expire	1	2,010,000	100													0001
Purchased Call/S&P 500 INDEX/SPXA05J$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/24/2023	02/26/2024	02/28/2023	Expire	1	2,758,000	100													0001
Purchased Call/S&P 500 INDEX/SPXA05L$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2024	03/21/2023	Expire	1	1,814,000	100													0001
Purchased Call/S&P 500 INDEX/SPXA05L$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024	03/22/2023	Expire	1	2,400,000	100													0001
Purchased Call/S&P 500 INDEX/SPXA05N$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/27/2023	03/26/2024	03/29/2023	Expire	1	1,373,963	3971													0001
Purchased Call/S&P 500 INDEX/SPXA05Q$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/19/2023	04/19/2024	04/21/2023	Expire	1	2,766,000	4154.52													0001
Purchased Call/S&P 500 INDEX/SPXA05Q$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/21/2023	04/23/2024	04/25/2023	Expire	1	1,534,000	4429.07													0001
Purchased Call/S&P 500 INDEX/SPXA05P$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2024	04/18/2023	Expire	1	4,090,000	100													0001
Purchased Call/S&P 500 INDEX/SPXA05T$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	05/18/2023	Expire	1	2,792,000	4109.9													0001
Purchased Call/S&P 500 INDEX/SPXA05Q$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024	04/19/2023	Expire	1	2,780,000	100													0001
Purchased Call/S&P 500 INDEX/SPXA05U$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2024	05/24/2023	Expire	1	3,472,000	4192.63													0001
Purchased Call/S&P 500 INDEX/SPXA05S$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2024	05/04/2023	Expire	1	4,224,000	100													0001
Purchased Call/S&P 500 INDEX/SPXA05W$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/02/2023	06/03/2024	06/06/2023	Expire	1	2,487,000	4282.37													0001
Purchased Call/S&P 500 INDEX/SPXA05T$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2024	05/11/2023	Expire	1	2,646,000	100													0001
Purchased Call/S&P 500 INDEX/SPXA05T$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	05/18/2023	Expire	1	3,317,000	100													0001
Purchased Call/S&P 500 INDEX/SPXA05X$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/14/2023	06/14/2024	06/16/2023	Expire	1	2,218,000	100													0001
Purchased Call/S&P 500 INDEX/SPXB050$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/21/2023	07/23/2024	07/25/2023	Expire	1	2,123,000	4536.34													0001
Purchased Call/S&P 500 INDEX/SPXB052$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/21/2023	08/21/2024	08/23/2023	Expire	1	5,444,000	4399.77													0001
Purchased Call/S&P 500 INDEX/SPXB055$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/25/2023	09/24/2024	09/27/2023	Expire	1	1,439,000	100													0001
Purchased Call/S&P 500 INDEX/SPXB054$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/14/2023	09/13/2024	09/18/2023	Expire	1	7,161,000	4505.1													0001
Purchased Call/S&P 500 INDEX/SPXB056$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/17/2023	10/17/2024	10/19/2023	Expire	1	1,545,000	4670.58													0001
Purchased Call/S&P 500 INDEX/SPXB05A$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/13/2023	11/13/2024	11/15/2023	Expire	1	2,139,000	4411.55													0001
Purchased Call/S&P 500 INDEX/SPXB056$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/17/2023	10/17/2024	10/19/2023	Expire	1	1,895,000	4803.96													0001
Purchased Call/S&P 500 INDEX/SPXB05A$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/15/2023	11/15/2024	11/17/2023	Expire	1	2,291,000	4971.18													0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXB057$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/24/2023	10/24/2024	10/26/2023	Expire	1	2,534,000	4247.68													0001
Purchased Call/S&P 500 INDEX/SPXB05A$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/21/2023	11/21/2024	11/24/2023	Expire	1	2,596,000	5246.15													0001
Purchased Call/S&P 500 INDEX/SPXB05B$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/22/2023	11/22/2024	11/27/2023	Expire	1	2,764,000	5019.12													0001
Purchased Call/S&P 500 INDEX/SPXB056$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/23/2023	10/22/2024	10/25/2023	Expire	1	3,400,449	4224													0001
Purchased Call/S&P 500 INDEX/SPXB05B$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/22/2023	11/22/2024	11/27/2023	Expire	1	2,056,000	4916.59													0001
Purchased Call/S&P 500 INDEX/SPXB058$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/02/2023	11/01/2024	11/06/2023	Expire	1	3,399,000	100													0001
Purchased Call/S&P 500 INDEX/SPXB058$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/01/2023	10/31/2024	11/03/2023	Expire	1	2,155,792	4178													0001
Purchased Call/S&P 500 INDEX/SPXB059$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/10/2023	11/08/2024	11/14/2023	Expire	1	2,897,000	4415.24													0001
Purchased Call/S&P 500 INDEX/SPXB05C$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/06/2023	12/06/2024	12/08/2023	Expire	1	7,052,000	4549.34													0001
Purchased Call/S&P 500 INDEX/SPXC178$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/17/2023	01/17/2024	01/19/2023	Expire	1	2,078,000	3990.97													0001
Purchased Call/S&P 500 INDEX/SPXC178$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/13/2023	01/16/2024	01/18/2023	Expire	1	2,621,000	4205.04													0001
Purchased Call/S&P 500 INDEX/SPXC17H$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/22/2023	08/22/2024	08/24/2023	Expire	1	2,014,000	4387.55													0001
Purchased Call/S&P 500 INDEX/SPXC17J$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/12/2023	09/12/2024	09/14/2023	Expire	1	2,868,000	4461.9													0001
Purchased Call/S&P 500 INDEX/SPXC17J$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/12/2023	09/12/2024	09/14/2023	Expire	1	2,254,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF001$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/05/2023	01/05/2024	01/09/2023	Expire	1	1,026,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF004$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/25/2023	01/25/2024	01/27/2023	Expire	1	507,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF004$W	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/30/2023	01/26/2024	02/01/2023	Expire	1	2,204,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF004$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/30/2023	01/29/2024	02/01/2023	Expire	1	1,871,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF005$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/01/2023	02/01/2024	02/03/2023	Expire	1	4,095,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF007$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/17/2023	02/16/2024	02/22/2023	Expire	1	2,639,000	4079.09													0001
Purchased Call/S&P 500 INDEX/SPXF005$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/06/2023	02/05/2024	02/08/2023	Expire	1	1,823,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF004$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/27/2023	01/26/2024	01/31/2023	Expire	1	1,621,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF006$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/14/2023	02/14/2024	02/16/2023	Expire	1	732,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF009$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/03/2023	03/04/2024	03/07/2023	Expire	1	1,987,000	4601.92													0001
Purchased Call/S&P 500 INDEX/SPXF008$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/22/2023	02/22/2024	02/24/2023	Expire	1	2,514,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF008$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	02/24/2023	02/23/2024	02/28/2023	Expire	1	1,696,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF008$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/27/2023	02/26/2024	03/01/2023	Expire	1	1,661,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00B$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/13/2023	03/13/2024	03/15/2023	Expire	1	1,775,000	4420.63													0001
Purchased Call/S&P 500 INDEX/SPXF00B$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/13/2023	03/08/2024	03/15/2023	Expire	1	2,017,935	4462													0001
Purchased Call/S&P 500 INDEX/SPXF00A$J	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/06/2023	03/05/2024	03/08/2023	Expire	1	1,050,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00B$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/16/2023	03/14/2024	03/20/2023	Expire	1	1,028,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00B$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/13/2023	03/08/2024	03/15/2023	Expire	1	1,521,466	3862													0001
Purchased Call/S&P 500 INDEX/SPXF00A$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/06/2023	03/04/2024	03/08/2023	Expire	1	663,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF009$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/03/2023	03/01/2024	03/07/2023	Expire	1	1,274,544	3971													0001
Purchased Call/S&P 500 INDEX/SPXF00C$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/17/2023	03/19/2024	03/21/2023	Expire	1	2,222,000	4184.93													0001
Purchased Call/S&P 500 INDEX/SPXF00B$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/14/2023	03/14/2024	03/16/2023	Expire	1	544,000	100													0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXF00F$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/12/2023	04/11/2024	04/14/2023	Expire	1	2,040,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00D$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/27/2023	03/25/2024	03/29/2023	Expire	1	511,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00H$H	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/24/2023	04/19/2024	04/26/2023	Expire	1	2,870,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00F$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/11/2023	04/11/2024	04/13/2023	Expire	1	2,484,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00J$X	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/11/2023	05/10/2024	05/15/2023	Expire	1	1,907,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00G$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/13/2023	04/15/2024	04/17/2023	Expire	1	731,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00K$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/15/2023	05/13/2024	05/17/2023	Expire	1	813,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00P$W	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/12/2023	06/07/2024	06/14/2023	Expire	1	1,390,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00P$Y	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/12/2023	06/11/2024	06/14/2023	Expire	1	2,006,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00N$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/01/2023	05/31/2024	06/05/2023	Expire	1	2,259,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00O$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	06/05/2023	06/03/2024	06/07/2023	Expire	1	726,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00O$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	06/08/2023	06/10/2024	06/12/2023	Expire	1	570,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00Q$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	06/13/2023	06/13/2024	06/15/2023	Expire	1	579,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00S$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	06/22/2023	06/24/2024	06/26/2023	Expire	1	745,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00R$T	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/20/2023	06/18/2024	06/22/2023	Expire	1	2,622,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00U$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/13/2023	07/12/2024	07/17/2023	Expire	1	991,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00S$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	06/29/2023	07/01/2024	07/03/2023	Expire	1	730,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00U$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/11/2023	07/11/2024	07/13/2023	Expire	1	4,259,000	4439.26													0001
Purchased Call/S&P 500 INDEX/SPXF00W$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/19/2023	07/19/2024	07/21/2023	Expire	1	2,572,000	4565.72													0001
Purchased Call/S&P 500 INDEX/SPXF00V$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/14/2023	07/15/2024	07/18/2023	Expire	1	2,112,000	4505.42													0001
Purchased Call/S&P 500 INDEX/SPXF00T$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/06/2023	07/05/2024	07/10/2023	Expire	1	2,452,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00U$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/07/2023	07/09/2024	07/11/2023	Expire	1	2,196,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00V$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/14/2023	07/16/2024	07/18/2023	Expire	1	1,862,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00V$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/18/2023	07/18/2024	07/20/2023	Expire	1	1,476,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00W$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/20/2023	07/22/2024	07/24/2023	Expire	1	1,296,000	4534.87													0001
Purchased Call/S&P 500 INDEX/SPXF00Y$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/31/2023	07/29/2024	08/02/2023	Expire	1	697,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00Z$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/04/2023	08/02/2024	08/08/2023	Expire	1	2,030,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG000$3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/07/2023	08/06/2024	08/09/2023	Expire	1	1,036,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG000$4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/07/2023	08/02/2024	08/09/2023	Expire	1	1,691,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG000$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/09/2023	08/09/2024	08/11/2023	Expire	1	3,880,000	4467.71													0001
Purchased Call/S&P 500 INDEX/SPXG002$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/18/2023	08/19/2024	08/22/2023	Expire	1	2,674,000	4369.71													0001
Purchased Call/S&P 500 INDEX/SPXG003$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/23/2023	08/22/2024	08/25/2023	Expire	1	1,176,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG004$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/29/2023	08/29/2024	08/31/2023	Expire	1	1,006,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG001$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/11/2023	08/09/2024	08/15/2023	Expire	1	1,656,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG003$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/21/2023	08/20/2024	08/23/2023	Expire	1	958,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG003$6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/21/2023	08/20/2024	08/23/2023	Expire	1	1,094,000	100													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXG007$3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/11/2023	09/10/2024	09/13/2023	Expire	1	1,559,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG003$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/25/2023	08/26/2024	08/29/2023	Expire	1	1,823,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG004$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/28/2023	08/26/2024	08/30/2023	Expire	1	823,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG006$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/08/2023	09/06/2024	09/12/2023	Expire	1	1,864,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00B$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/26/2023	09/26/2024	09/28/2023	Expire	1	2,394,000	4688.06													0001
Purchased Call/S&P 500 INDEX/SPXG00C$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/28/2023	09/27/2024	10/02/2023	Expire	1	1,849,000	4682.37													0001
Purchased Call/S&P 500 INDEX/SPXG00A$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/21/2023	09/20/2024	09/25/2023	Expire	1	2,575,000	4330													0001
Purchased Call/S&P 500 INDEX/SPXG00C$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/28/2023	09/30/2024	10/02/2023	Expire	1	1,032,000	4299.7													0001
Purchased Call/S&P 500 INDEX/SPXG00C$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/02/2023	09/27/2024	10/04/2023	Expire	1	1,249,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00C$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/02/2023	10/02/2024	10/04/2023	Expire	1	1,765,000	4288.39													0001
Purchased Call/S&P 500 INDEX/SPXG00A$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/22/2023	09/23/2024	09/26/2023	Expire	1	793,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00B$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/25/2023	09/25/2024	09/27/2023	Expire	1	379,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00B$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/26/2023	09/26/2024	09/28/2023	Expire	1	2,579,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00C$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/28/2023	09/27/2024	10/02/2023	Expire	1	1,995,000	4738.27													0001
Purchased Call/S&P 500 INDEX/SPXG00I$F	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/30/2023	10/29/2024	11/01/2023	Expire	1	1,723,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00D$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/04/2023	10/04/2024	10/06/2023	Expire	1	2,193,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00E$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/06/2023	10/04/2024	10/11/2023	Expire	1	1,947,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00E$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/11/2023	10/11/2024	10/13/2023	Expire	1	811,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00F$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/13/2023	10/14/2024	10/17/2023	Expire	1	1,816,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00G$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/17/2023	10/17/2024	10/19/2023	Expire	1	379,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00G$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/19/2023	10/21/2024	10/23/2023	Expire	1	328,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00G$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/20/2023	10/21/2024	10/24/2023	Expire	1	1,650,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00H$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/26/2023	10/25/2024	10/30/2023	Expire	1	1,815,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00J$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	11/06/2023	11/06/2024	11/08/2023	Expire	1	753,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00R$8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/07/2023	12/06/2024	12/11/2023	Expire	1	2,530,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00Q$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/06/2023	12/06/2024	12/08/2023	Expire	1	2,080,000	4549.34													0001
Purchased Call/S&P 500 INDEX/SPXG00R$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/08/2023	12/09/2024	12/12/2023	Expire	1	1,105,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00S$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/13/2023	12/13/2024	12/15/2023	Expire	1	1,895,000	4707.09													0001
Purchased Call/S&P 500 INDEX/SPXG00Q$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/04/2023	12/03/2024	12/06/2023	Expire	1	722,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00Q$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/06/2023	12/06/2024	12/08/2023	Expire	1	1,143,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00S$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/11/2023	12/11/2024	12/13/2023	Expire	1	773,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00T$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/20/2023	12/20/2024	12/22/2023	Expire	1	935,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00S$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/11/2023	12/11/2024	12/13/2023	Expire	1	2,011,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00S$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/12/2023	12/12/2024	12/14/2023	Expire	1	783,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00U$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/22/2023	12/23/2024	12/27/2023	Expire	1	1,401,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00U$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/26/2023	12/24/2024	12/28/2023	Expire	1	1,115,000	100													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXG00R$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/07/2023	12/09/2024	12/11/2023	Expire	1	3,155,000	4585.59													0001
Purchased Call/S&P 500 INDEX/SPXH13V$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/11/2023	01/10/2024	01/13/2023	Expire	1	1,968,518	3914													0001
Purchased Call/S&P 500 INDEX/SPXH13U$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/05/2023	01/05/2024	01/09/2023	Expire	1	3,484,000	3808.1													0001
Purchased Call/S&P 500 INDEX/SPXH13W$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/17/2023	01/16/2024	01/19/2023	Expire	1	3,338,000	3990.97													0001
Purchased Call/S&P 500 INDEX/SPXH13W$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/17/2023	01/12/2024	01/19/2023	Expire	1	1,893,862	3995													0001
Purchased Call/S&P 500 INDEX/SPXH13Y$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/25/2023	01/24/2024	01/27/2023	Expire	1	1,836,199	4018													0001
Purchased Call/S&P 500 INDEX/SPXH13U$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	01/10/2023	Expire	1	6,896,000	3895.08													0001
Purchased Call/S&P 500 INDEX/SPXH13V$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	01/10/2023	Expire	1	2,338,000	3895.08													0001
Purchased Call/S&P 500 INDEX/SPXH13V$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/09/2023	01/09/2024	01/11/2023	Expire	1	3,365,000	3892.09													0001
Purchased Call/S&P 500 INDEX/SPXH13V$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/09/2023	01/09/2024	01/11/2023	Expire	1	2,817,000	3892.09													0001
Purchased Call/S&P 500 INDEX/SPXH13V$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/10/2023	01/10/2024	01/12/2023	Expire	1	2,973,000	3919.25													0001
Purchased Call/S&P 500 INDEX/SPXH13V$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/10/2023	01/10/2024	01/12/2023	Expire	1	3,074,000	3919.25													0001
Purchased Call/S&P 500 INDEX/SPXH13W$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/12/2023	01/12/2024	01/17/2023	Expire	1	3,977,000	3983.17													0001
Purchased Call/S&P 500 INDEX/SPXH13Z$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/30/2023	01/26/2024	02/01/2023	Expire	1	1,974,222	4071													0001
Purchased Call/S&P 500 INDEX/SPXI131$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/07/2023	02/07/2024	02/09/2023	Expire	1	910,000	100													0001
Purchased Call/S&P 500 INDEX/SPXH13Z$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/27/2023	01/26/2024	01/31/2023	Expire	1	2,985,000	4070.56													0001
Purchased Call/S&P 500 INDEX/SPXI133$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/16/2023	02/14/2024	02/21/2023	Expire	1	1,592,662	4137													0001
Purchased Call/S&P 500 INDEX/SPXI133$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024	02/17/2023	Expire	1	2,084,000	4147.6													0001
Purchased Call/S&P 500 INDEX/SPXI130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/02/2023	02/02/2024	02/06/2023	Expire	1	3,233,000	4179.76													0001
Purchased Call/S&P 500 INDEX/SPXI133$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/16/2023	02/16/2024	02/21/2023	Expire	1	2,590,000	4321.52													0001
Purchased Call/S&P 500 INDEX/SPXI133$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/17/2023	02/16/2024	02/22/2023	Expire	1	1,650,000	4580.82													0001
Purchased Call/S&P 500 INDEX/SPXI131$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024	02/07/2023	Expire	1	4,433,000	4136.48													0001
Purchased Call/S&P 500 INDEX/SPXI131$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/03/2023	02/05/2024	02/07/2023	Expire	1	3,162,000	4136.48													0001
Purchased Call/S&P 500 INDEX/SPXI135$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/02/2023	03/01/2024	03/06/2023	Expire	1	1,494,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI136$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/06/2023	03/04/2024	03/08/2023	Expire	1	3,127,280	4046													0001
Purchased Call/S&P 500 INDEX/SPXI135$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/28/2023	02/28/2024	03/02/2023	Expire	1	2,214,000	4446.57													0001
Purchased Call/S&P 500 INDEX/SPXI136$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/09/2023	03/07/2024	03/13/2023	Expire	1	3,599,692	4434													0001
Purchased Call/S&P 500 INDEX/SPXI132$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/13/2023	02/13/2024	02/15/2023	Expire	1	4,284,000	4137.29													0001
Purchased Call/S&P 500 INDEX/SPXI133$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/17/2023	02/20/2024	02/22/2023	Expire	1	7,201,000	4079.09													0001
Purchased Call/S&P 500 INDEX/SPXI134$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/22/2023	02/22/2024	02/24/2023	Expire	1	3,681,000	3991.05													0001
Purchased Call/S&P 500 INDEX/SPXI135$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/02/2023	03/01/2024	03/06/2023	Expire	1	3,335,000	3981.35													0001
Purchased Call/S&P 500 INDEX/SPXI135$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/03/2023	03/01/2024	03/07/2023	Expire	1	9,635,000	4045.64													0001
Purchased Call/S&P 500 INDEX/SPXI136$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/06/2023	03/01/2024	03/08/2023	Expire	1	3,433,758	3951													0001
Purchased Call/S&P 500 INDEX/SPXI136$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/06/2023	03/01/2024	03/08/2023	Expire	1	2,647,431	3951													0001
Purchased Call/S&P 500 INDEX/SPXI139$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/22/2023	03/22/2024	03/24/2023	Expire	1	2,050,000	4224.37													0001
Purchased Call/S&P 500 INDEX/SPXI137$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/10/2023	03/08/2024	03/14/2023	Expire	1	2,279,438	3992													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXI136$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/06/2023	03/05/2024	03/08/2023	Expire	1	2,261,513	4046													0001
Purchased Call/S&P 500 INDEX/SPXI13B$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/27/2023	03/25/2024	03/29/2023	Expire	1	4,062,323	3971													0001
Purchased Call/S&P 500 INDEX/SPXI13A$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/24/2023	03/25/2024	03/28/2023	Expire	1	2,291,000	4487.22													0001
Purchased Call/S&P 500 INDEX/SPXI138$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/14/2023	03/14/2024	03/16/2023	Expire	1	2,214,000	3919.29													0001
Purchased Call/S&P 500 INDEX/SPXI138$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/14/2023	03/12/2024	03/16/2023	Expire	1	4,128,040	3862													0001
Purchased Call/S&P 500 INDEX/SPXI138$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/16/2023	03/15/2024	03/20/2023	Expire	1	7,100,000	3960.28													0001
Purchased Call/S&P 500 INDEX/SPXI137$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/13/2023	03/12/2024	03/15/2023	Expire	1	853,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13B$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/29/2023	03/27/2024	03/31/2023	Expire	1	1,403,552	3976													0001
Purchased Call/S&P 500 INDEX/SPXI13D$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/04/2023	04/03/2024	04/06/2023	Expire	1	1,633,306	4125													0001
Purchased Call/S&P 500 INDEX/SPXI13A$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/24/2023	03/25/2024	03/28/2023	Expire	1	2,359,000	3970.99													0001
Purchased Call/S&P 500 INDEX/SPXI13A$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/24/2023	03/26/2024	03/28/2023	Expire	1	3,481,000	3970.99													0001
Purchased Call/S&P 500 INDEX/SPXI13B$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/27/2023	03/27/2024	03/29/2023	Expire	1	2,884,000	3977.53													0001
Purchased Call/S&P 500 INDEX/SPXI13E$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024	04/10/2023	Expire	1	2,175,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13E$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/10/2023	04/10/2024	04/12/2023	Expire	1	2,197,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13D$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/05/2023	04/05/2024	04/07/2023	Expire	1	2,252,000	4090.38													0001
Purchased Call/S&P 500 INDEX/SPXI13D$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/06/2023	04/08/2024	04/10/2023	Expire	1	780,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13E$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/06/2023	04/08/2024	04/10/2023	Expire	1	4,281,000	4105.02													0001
Purchased Call/S&P 500 INDEX/SPXI13I$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/24/2023	04/24/2024	04/26/2023	Expire	1	1,704,000	4137.04													0001
Purchased Call/S&P 500 INDEX/SPXI13I$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/25/2023	04/25/2024	04/27/2023	Expire	1	2,050,000	4071.63													0001
Purchased Call/S&P 500 INDEX/SPXI13I$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/24/2023	04/23/2024	04/26/2023	Expire	1	1,922,087	4134													0001
Purchased Call/S&P 500 INDEX/SPXI13J$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/27/2023	04/26/2024	05/01/2023	Expire	1	963,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13F$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/11/2023	04/11/2024	04/13/2023	Expire	1	4,138,000	4108.94													0001
Purchased Call/S&P 500 INDEX/SPXI13H$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/19/2023	04/19/2024	04/21/2023	Expire	1	2,761,000	4383.02													0001
Purchased Call/S&P 500 INDEX/SPXI13E$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/10/2023	04/09/2024	04/12/2023	Expire	1	1,118,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13E$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/10/2023	04/10/2024	04/12/2023	Expire	1	711,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13F$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/13/2023	04/12/2024	04/17/2023	Expire	1	5,206,000	4146.22													0001
Purchased Call/S&P 500 INDEX/SPXI13G$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/14/2023	04/12/2024	04/18/2023	Expire	1	2,806,000	4137.64													0001
Purchased Call/S&P 500 INDEX/SPXI13H$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/20/2023	04/19/2024	04/24/2023	Expire	1	2,904,000	4129.79													0001
Purchased Call/S&P 500 INDEX/SPXI13K$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/01/2023	04/30/2024	05/03/2023	Expire	1	1,471,826	4169													0001
Purchased Call/S&P 500 INDEX/SPXI13J$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/28/2023	04/26/2024	05/02/2023	Expire	1	2,594,000	4719.85													0001
Purchased Call/S&P 500 INDEX/SPXI13K$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/03/2023	05/03/2024	05/05/2023	Expire	1	3,189,000	4636.87													0001
Purchased Call/S&P 500 INDEX/SPXI13I$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/24/2023	04/24/2024	04/26/2023	Expire	1	6,737,000	4137.04													0001
Purchased Call/S&P 500 INDEX/SPXI13I$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/24/2023	04/24/2024	04/26/2023	Expire	1	3,314,000	4137.04													0001
Purchased Call/S&P 500 INDEX/SPXI13I$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/25/2023	04/25/2024	04/27/2023	Expire	1	2,797,000	4071.63													0001
Purchased Call/S&P 500 INDEX/SPXI13L$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/05/2023	05/03/2024	05/09/2023	Expire	1	1,554,000	4690.51													0001
Purchased Call/S&P 500 INDEX/SPXI13L$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/05/2023	05/07/2024	05/09/2023	Expire	1	2,866,000	4698.78													0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXI13J$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/28/2023	04/30/2024	05/02/2023	Expire	1	7,306,000	4169.48													0001
Purchased Call/S&P 500 INDEX/SPXI13J$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/28/2023	04/30/2024	05/02/2023	Expire	1	2,488,000	4169.48													0001
Purchased Call/S&P 500 INDEX/SPXI13K$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/01/2023	05/01/2024	05/03/2023	Expire	1	2,723,000	4167.87													0001
Purchased Call/S&P 500 INDEX/SPXI13K$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/02/2023	05/02/2024	05/04/2023	Expire	1	2,968,000	4119.58													0001
Purchased Call/S&P 500 INDEX/SPXI13L$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/08/2023	05/06/2024	05/10/2023	Expire	1	2,154,986	4136													0001
Purchased Call/S&P 500 INDEX/SPXI13L$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/05/2023	05/03/2024	05/09/2023	Expire	1	6,214,000	4136.25													0001
Purchased Call/S&P 500 INDEX/SPXI13L$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/08/2023	05/08/2024	05/10/2023	Expire	1	2,034,000	4138.12													0001
Purchased Call/S&P 500 INDEX/SPXI13L$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/08/2023	05/08/2024	05/10/2023	Expire	1	2,566,000	4665.73													0001
Purchased Call/S&P 500 INDEX/SPXI13N$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/12/2023	05/14/2024	05/16/2023	Expire	1	1,929,000	4371.52													0001
Purchased Call/S&P 500 INDEX/SPXI13M$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/08/2023	05/08/2024	05/10/2023	Expire	1	1,025,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13N$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/15/2023	05/14/2024	05/17/2023	Expire	1	2,462,076	4124													0001
Purchased Call/S&P 500 INDEX/SPXI13O$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/15/2023	05/15/2024	05/17/2023	Expire	1	2,819,000	4136.28													0001
Purchased Call/S&P 500 INDEX/SPXI13O$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	05/22/2023	Expire	1	5,689,197	4159													0001
Purchased Call/S&P 500 INDEX/SPXI13N$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/15/2023	05/15/2024	05/17/2023	Expire	1	2,340,000	4690.54													0001
Purchased Call/S&P 500 INDEX/SPXI13O$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	05/22/2023	Expire	1	3,156,506	4752													0001
Purchased Call/S&P 500 INDEX/SPXI13P$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/19/2023	05/20/2024	05/23/2023	Expire	1	3,580,000	4191.98													0001
Purchased Call/S&P 500 INDEX/SPXI13Q$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/24/2023	05/24/2024	05/26/2023	Expire	1	1,642,000	4115.24													0001
Purchased Call/S&P 500 INDEX/SPXI13Q$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/23/2023	05/23/2024	05/25/2023	Expire	1	1,515,000	4145.58													0001
Purchased Call/S&P 500 INDEX/SPXI13O$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/18/2023	05/20/2024	05/22/2023	Expire	1	633,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13P$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/22/2023	05/22/2024	05/24/2023	Expire	1	2,373,000	4723													0001
Purchased Call/S&P 500 INDEX/SPXI13Q$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/25/2023	05/24/2024	05/30/2023	Expire	1	2,912,000	4746.99													0001
Purchased Call/S&P 500 INDEX/SPXI13P$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/22/2023	05/22/2024	05/24/2023	Expire	1	1,004,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13S$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024	06/02/2023	Expire	1	4,935,000	4179.83													0001
Purchased Call/S&P 500 INDEX/SPXI13R$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/30/2023	05/30/2024	06/01/2023	Expire	1	3,289,000	4794.29													0001
Purchased Call/S&P 500 INDEX/SPXI13U$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/09/2023	06/11/2024	06/13/2023	Expire	1	3,565,000	4846.96													0001
Purchased Call/S&P 500 INDEX/SPXI13T$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/05/2023	06/05/2024	06/07/2023	Expire	1	6,019,000	4273.79													0001
Purchased Call/S&P 500 INDEX/SPXI13R$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/30/2023	05/28/2024	06/01/2023	Expire	1	740,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13U$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/09/2023	06/10/2024	06/13/2023	Expire	1	3,381,000	4298.86													0001
Purchased Call/S&P 500 INDEX/SPXI13V$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/15/2023	06/14/2024	06/20/2023	Expire	1	2,425,000	4425.84													0001
Purchased Call/S&P 500 INDEX/SPXI13U$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/12/2023	06/12/2024	06/14/2023	Expire	1	2,536,000	4959.4													0001
Purchased Call/S&P 500 INDEX/SPXI13W$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/20/2023	06/20/2024	06/22/2023	Expire	1	2,375,000	4739.81													0001
Purchased Call/S&P 500 INDEX/SPXI13W$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/16/2023	06/14/2024	06/21/2023	Expire	1	3,509,000	4409.59													0001
Purchased Call/S&P 500 INDEX/SPXI13W$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/16/2023	06/14/2024	06/21/2023	Expire	1	2,201,000	4409.59													0001
Purchased Call/S&P 500 INDEX/SPXI13W$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/16/2023	06/17/2024	06/21/2023	Expire	1	5,527,000	4409.59													0001
Purchased Call/S&P 500 INDEX/SPXI13W$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/20/2023	06/20/2024	06/22/2023	Expire	1	2,694,000	4388.71													0001
Purchased Call/S&P 500 INDEX/SPXI13X$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/22/2023	06/21/2024	06/26/2023	Expire	1	2,518,000	4381.89													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXI13Y$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/23/2023	06/24/2024	06/27/2023	Expire	1	3,080,000	4348.33													0001
Purchased Call/S&P 500 INDEX/SPXI13W$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/20/2023	06/18/2024	06/22/2023	Expire	1	1,265,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13X$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/21/2023	06/21/2024	06/23/2023	Expire	1	1,561,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ130$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/30/2023	07/01/2024	07/05/2023	Expire	1	3,026,000	4450.38													0001
Purchased Call/S&P 500 INDEX/SPXI13Z$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/28/2023	06/28/2024	06/30/2023	Expire	1	1,094,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ131$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/05/2023	07/05/2024	07/07/2023	Expire	1	5,994,000	4446.82													0001
Purchased Call/S&P 500 INDEX/SPXJ130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/03/2023	07/03/2024	07/06/2023	Expire	1	1,958,000	5068.23													0001
Purchased Call/S&P 500 INDEX/SPXI13Y$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/26/2023	06/26/2024	06/28/2023	Expire	1	1,590,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ132$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/11/2023	07/11/2024	07/13/2023	Expire	1	2,724,000	4439.26													0001
Purchased Call/S&P 500 INDEX/SPXJ133$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/17/2023	07/15/2024	07/19/2023	Expire	1	3,716,972	4505													0001
Purchased Call/S&P 500 INDEX/SPXJ133$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/17/2023	07/17/2024	07/19/2023	Expire	1	5,814,000	4522.79													0001
Purchased Call/S&P 500 INDEX/SPXJ132$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/10/2023	07/10/2024	07/12/2023	Expire	1	703,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ134$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/24/2023	07/24/2024	07/26/2023	Expire	1	2,466,000	4554.64													0001
Purchased Call/S&P 500 INDEX/SPXJ135$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/28/2023	07/26/2024	08/01/2023	Expire	1	3,555,000	4582.23													0001
Purchased Call/S&P 500 INDEX/SPXJ135$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/28/2023	07/29/2024	08/01/2023	Expire	1	4,256,000	4582.23													0001
Purchased Call/S&P 500 INDEX/SPXJ138$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/04/2023	08/02/2024	08/08/2023	Expire	1	1,546,000	4941.51													0001
Purchased Call/S&P 500 INDEX/SPXJ138$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024	08/08/2023	Expire	1	1,756,000	4724.32													0001
Purchased Call/S&P 500 INDEX/SPXJ136$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/31/2023	07/31/2024	08/02/2023	Expire	1	2,744,000	4588.96													0001
Purchased Call/S&P 500 INDEX/SPXJ136$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/31/2023	07/31/2024	08/02/2023	Expire	1	1,014,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13A$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/14/2023	08/13/2024	08/16/2023	Expire	1	3,085,000	4489.72													0001
Purchased Call/S&P 500 INDEX/SPXJ138$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/07/2023	08/07/2024	08/09/2023	Expire	1	1,261,000	4981.58													0001
Purchased Call/S&P 500 INDEX/SPXJ13A$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/14/2023	08/09/2024	08/16/2023	Expire	1	1,603,664	4718													0001
Purchased Call/S&P 500 INDEX/SPXJ137$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/03/2023	08/02/2024	08/07/2023	Expire	1	5,719,000	4501.89													0001
Purchased Call/S&P 500 INDEX/SPXJ138$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024	08/08/2023	Expire	1	3,301,000	4478.03													0001
Purchased Call/S&P 500 INDEX/SPXJ138$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/07/2023	08/07/2024	08/09/2023	Expire	1	6,255,000	4518.44													0001
Purchased Call/S&P 500 INDEX/SPXJ13A$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/14/2023	08/13/2024	08/16/2023	Expire	1	2,013,287	4464													0001
Purchased Call/S&P 500 INDEX/SPXJ13B$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/21/2023	08/20/2024	08/23/2023	Expire	1	3,198,628	4370													0001
Purchased Call/S&P 500 INDEX/SPXJ13B$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/18/2023	08/16/2024	08/22/2023	Expire	1	1,715,000	4802.31													0001
Purchased Call/S&P 500 INDEX/SPXJ13C$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/23/2023	08/23/2024	08/25/2023	Expire	1	2,476,000	4857.43													0001
Purchased Call/S&P 500 INDEX/SPXJ139$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/10/2023	08/09/2024	08/14/2023	Expire	1	4,326,000	4468.83													0001
Purchased Call/S&P 500 INDEX/SPXJ13A$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/11/2023	08/12/2024	08/15/2023	Expire	1	2,936,000	4464.05													0001
Purchased Call/S&P 500 INDEX/SPXJ13A$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/11/2023	08/13/2024	08/15/2023	Expire	1	5,687,000	4464.05													0001
Purchased Call/S&P 500 INDEX/SPXJ13A$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/11/2023	08/13/2024	08/15/2023	Expire	1	2,911,000	4464.05													0001
Purchased Call/S&P 500 INDEX/SPXJ13A$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/15/2023	08/15/2024	08/17/2023	Expire	1	1,413,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13D$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/25/2023	08/27/2024	08/29/2023	Expire	1	3,067,000	4841.88													0001
Purchased Call/S&P 500 INDEX/SPXJ13E$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/28/2023	08/26/2024	08/30/2023	Expire	1	2,309,000	4433.31													0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/(Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXJ13D$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/25/2023	08/27/2024	08/29/2023	Expire	1	3,031,000	4405.71													0001
Purchased Call/S&P 500 INDEX/SPXJ13E$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/28/2023	08/28/2024	08/30/2023	Expire	1	2,710,000	4865.56													0001
Purchased Call/S&P 500 INDEX/SPXJ13E$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/29/2023	08/29/2024	08/31/2023	Expire	1	2,465,000	4718.01													0001
Purchased Call/S&P 500 INDEX/SPXJ13E$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/29/2023	08/29/2024	08/31/2023	Expire	1	3,605,000	4497.63													0001
Purchased Call/S&P 500 INDEX/SPXJ13E$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/29/2023	08/29/2024	08/31/2023	Expire	1	2,104,000	4497.63													0001
Purchased Call/S&P 500 INDEX/SPXJ13G$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	09/06/2023	Expire	1	1,745,000	4967.35													0001
Purchased Call/S&P 500 INDEX/SPXJ13E$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/30/2023	08/30/2024	09/01/2023	Expire	1	3,014,000	4514.87													0001
Purchased Call/S&P 500 INDEX/SPXJ13F$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/31/2023	08/30/2024	09/05/2023	Expire	1	3,135,000	4507.66													0001
Purchased Call/S&P 500 INDEX/SPXJ13G$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	09/06/2023	Expire	1	3,548,000	4515.77													0001
Purchased Call/S&P 500 INDEX/SPXJ13H$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/07/2023	09/06/2024	09/11/2023	Expire	1	4,995,000	4451.14													0001
Purchased Call/S&P 500 INDEX/SPXJ13I$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/14/2023	09/13/2024	09/18/2023	Expire	1	2,548,000	4942.09													0001
Purchased Call/S&P 500 INDEX/SPXJ13I$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/15/2023	09/16/2024	09/19/2023	Expire	1	1,726,000	4873.1													0001
Purchased Call/S&P 500 INDEX/SPXJ13I$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/11/2023	09/11/2024	09/13/2023	Expire	1	6,177,000	4487.46													0001
Purchased Call/S&P 500 INDEX/SPXJ13J$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/15/2023	09/17/2024	09/19/2023	Expire	1	3,631,000	4450.32													0001
Purchased Call/S&P 500 INDEX/SPXJ13J$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/20/2023	09/20/2024	09/22/2023	Expire	1	2,253,000	4838.02													0001
Purchased Call/S&P 500 INDEX/SPXJ13J$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/19/2023	09/19/2024	09/21/2023	Expire	1	1,612,000	4443.95													0001
Purchased Call/S&P 500 INDEX/SPXJ13I$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/14/2023	09/16/2024	09/18/2023	Expire	1	488,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13J$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/18/2023	09/18/2024	09/20/2023	Expire	1	562,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13O$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/09/2023	10/08/2024	10/11/2023	Expire	1	1,370,000	4335.66													0001
Purchased Call/S&P 500 INDEX/SPXJ13N$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/03/2023	10/03/2024	10/05/2023	Expire	1	2,524,000	4229.45													0001
Purchased Call/S&P 500 INDEX/SPXJ13P$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/13/2023	10/14/2024	10/17/2023	Expire	1	1,935,000	4749.74													0001
Purchased Call/S&P 500 INDEX/SPXJ13P$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/13/2023	10/15/2024	10/17/2023	Expire	1	2,111,000	4745.41													0001
Purchased Call/S&P 500 INDEX/SPXJ13J$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/18/2023	09/17/2024	09/20/2023	Expire	1	1,873,585	4450													0001
Purchased Call/S&P 500 INDEX/SPXJ13Q$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/16/2023	10/15/2024	10/18/2023	Expire	1	2,579,357	4328													0001
Purchased Call/S&P 500 INDEX/SPXJ13P$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/11/2023	10/11/2024	10/13/2023	Expire	1	3,022,000	4376.95													0001
Purchased Call/S&P 500 INDEX/SPXJ13R$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2023	10/21/2024	10/24/2023	Expire	1	5,925,000	4224.16													0001
Purchased Call/S&P 500 INDEX/SPXJ13R$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/23/2023	10/18/2024	10/25/2023	Expire	1	2,201,762	4360													0001
Purchased Call/S&P 500 INDEX/SPXJ13R$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/23/2023	10/21/2024	10/25/2023	Expire	1	2,433,740	4247													0001
Purchased Call/S&P 500 INDEX/SPXJ13P$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/12/2023	10/11/2024	10/16/2023	Expire	1	1,891,651	4369													0001
Purchased Call/S&P 500 INDEX/SPXJ13T$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/30/2023	10/30/2024	11/01/2023	Expire	1	1,338,000	4166.82													0001
Purchased Call/S&P 500 INDEX/SPXJ13S$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/27/2023	10/25/2024	10/31/2023	Expire	1	2,351,000	4117.37													0001
Purchased Call/S&P 500 INDEX/SPXJ13U$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/02/2023	11/01/2024	11/06/2023	Expire	1	1,942,000	4712.86													0001
Purchased Call/S&P 500 INDEX/SPXJ13U$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2023	11/01/2024	11/07/2023	Expire	1	2,285,000	4896.59													0001
Purchased Call/S&P 500 INDEX/SPXJ13T$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/27/2023	10/28/2024	10/31/2023	Expire	1	3,404,000	4117.37													0001
Purchased Call/S&P 500 INDEX/SPXJ13U$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/01/2023	11/01/2024	11/03/2023	Expire	1	5,858,000	4237.86													0001
Purchased Call/S&P 500 INDEX/SPXJ13V$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024	11/08/2023	Expire	1	2,152,000	4365.98													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXJ13U$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2023	11/04/2024	11/07/2023	Expire	1	1,869,000	4866.09													0001
Purchased Call/S&P 500 INDEX/SPXJ13V$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/06/2023	11/01/2024	11/08/2023	Expire	1	1,901,463	5014													0001
Purchased Call/S&P 500 INDEX/SPXJ13U$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/02/2023	11/01/2024	11/06/2023	Expire	1	3,781,000	4317.78													0001
Purchased Call/S&P 500 INDEX/SPXJ13V$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2023	11/05/2024	11/07/2023	Expire	1	1,499,000	4358.34													0001
Purchased Call/S&P 500 INDEX/SPXJ13V$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2023	11/04/2024	11/07/2023	Expire	1	1,589,000	4358.34													0001
Purchased Call/S&P 500 INDEX/SPXJ13W$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2024	11/10/2023	Expire	1	5,002,000	4382.78													0001
Purchased Call/S&P 500 INDEX/SPXJ13Y$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/20/2023	11/19/2024	11/22/2023	Expire	1	2,646,000	4547.38													0001
Purchased Call/S&P 500 INDEX/SPXJ13Y$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/17/2023	11/15/2024	11/21/2023	Expire	1	1,280,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13X$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/16/2023	11/15/2024	11/20/2023	Expire	1	1,720,000	5110.09													0001
Purchased Call/S&P 500 INDEX/SPXJ13Z$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	11/27/2023	Expire	1	1,565,000	5208.22													0001
Purchased Call/S&P 500 INDEX/SPXJ13X$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/15/2023	11/15/2024	11/17/2023	Expire	1	7,159,000	4502.88													0001
Purchased Call/S&P 500 INDEX/SPXJ13Y$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/17/2023	11/18/2024	11/21/2023	Expire	1	2,671,000	4514.02													0001
Purchased Call/S&P 500 INDEX/SPXJ13Y$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/17/2023	11/19/2024	11/21/2023	Expire	1	3,094,000	4514.02													0001
Purchased Call/S&P 500 INDEX/SPXJ13Z$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/21/2023	11/21/2024	11/24/2023	Expire	1	1,302,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13Z$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	11/27/2023	Expire	1	2,183,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13Z$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	11/27/2023	Expire	1	989,000	100													0001
Purchased Call/S&P 500 INDEX/SPXK131$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/28/2023	11/25/2024	11/30/2023	Expire	1	2,088,178	4559													0001
Purchased Call/S&P 500 INDEX/SPXJ13Z$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	11/27/2023	Expire	1	5,904,000	4556.62													0001
Purchased Call/S&P 500 INDEX/SPXK131$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/28/2023	11/27/2024	11/30/2023	Expire	1	2,319,000	4554.89													0001
Purchased Call/S&P 500 INDEX/SPXK133$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/08/2023	12/09/2024	12/12/2023	Expire	1	1,806,000	5143.08													0001
Purchased Call/S&P 500 INDEX/SPXK134$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/13/2023	12/13/2024	12/15/2023	Expire	1	3,700,000	5271.94													0001
Purchased Call/S&P 500 INDEX/SPXK131$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/01/2023	12/02/2024	12/05/2023	Expire	1	2,231,000	4594.63													0001
Purchased Call/S&P 500 INDEX/SPXK132$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/05/2023	12/05/2024	12/07/2023	Expire	1	3,820,000	4567.18													0001
Purchased Call/S&P 500 INDEX/SPXK133$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/11/2023	12/09/2024	12/13/2023	Expire	1	1,849,306	4600													0001
Purchased Call/S&P 500 INDEX/SPXK134$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/13/2023	12/13/2024	12/15/2023	Expire	1	1,031,000	100													0001
Purchased Call/S&P 500 INDEX/SPXK133$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/08/2023	12/10/2024	12/12/2023	Expire	1	2,504,000	4604.37													0001
Purchased Call/S&P 500 INDEX/SPXK132$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/04/2023	12/04/2024	12/06/2023	Expire	1	882,000	100													0001
Purchased Call/S&P 500 INDEX/SPXK136$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/19/2023	12/19/2024	12/21/2023	Expire	1	2,041,000	5364.42													0001
Purchased Call/S&P 500 INDEX/SPXK134$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/13/2023	12/13/2024	12/15/2023	Expire	1	7,231,000	4707.09													0001
Purchased Call/S&P 500 INDEX/SPXK135$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/18/2023	12/18/2024	12/20/2023	Expire	1	6,019,000	4740.56													0001
Purchased Call/S&P 500 INDEX/SPXK135$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/18/2023	12/18/2024	12/20/2023	Expire	1	2,566,000	4740.56													0001
Purchased Call/S&P 500 INDEX/SPXK136$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/19/2023	12/19/2024	12/21/2023	Expire	1	2,834,000	4768.37													0001
Purchased Call/S&P 500 INDEX/SPXK138$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/26/2023	12/26/2024	12/28/2023	Expire	1	2,362,000	5128.08													0001
Purchased Call/S&P 500 INDEX/SPXK138$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/27/2023	12/27/2024	12/29/2023	Expire	1	2,935,000	5384.06													0001
Purchased Call/S&P 500 INDEX/SPXK135$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/18/2023	12/18/2024	12/20/2023	Expire	1	2,682,000	4740.56													0001
Purchased Call/S&P 500 INDEX/SPXK139$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/28/2023	12/30/2024	01/02/2024	Expire	1	1,459,000	4783.35													0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXK137$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/22/2023	12/23/2024	12/27/2023	Expire	1	6,431,000	4754.63													0001
Purchased Call/S&P 500 INDEX/SPXK137$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/22/2023	12/23/2024	12/27/2023	Expire	1	2,125,000	100													0001
Purchased Call/S&P 500 INDEX/SPXK139$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/28/2023	12/27/2024	01/02/2024	Expire	1	2,459,000	5386.05													0001
Purchased Call/S&P 500 INDEX/SPXK13A$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2023	12/31/2024	01/03/2024	Expire	1	2,325,000	5327.9													0001
Purchased Call/S&P 500 INDEX/SPXK138$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/27/2023	12/27/2024	12/29/2023	Expire	1	7,494,000	4781.58													0001
Purchased Call/S&P 500 INDEX/SPXK139$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/28/2023	12/27/2024	01/02/2024	Expire	1	6,123,000	4783.35													0001
Purchased Call/S&P 500 INDEX/SPXK13A$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2023	12/27/2024	01/03/2024	Expire	1	7,186,000	4769.83													0001
Purchased Call/S&P 500 INDEX/SPXK13A$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2023	12/31/2024	01/03/2024	Expire	1	2,150,000	4769.83													0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0004$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/07/2023	08/23/2024	09/11/2023	Expire	1	3,711,000	100													0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0131$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/20/2023	07/12/2024	07/24/2023	Expire	1	2,384,000	100													0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0131$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/17/2023	08/02/2024	08/21/2023	Expire	1	2,058,000	100													0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0171$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/03/2023	09/25/2024	10/05/2023	Expire	1	2,456,000	100													0001
Purchased Call/S&P 500 INDEX/SPXK138$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/26/2023	12/23/2024	12/28/2023	Expire	1	2,177,621	4755													0001
Purchased Call/S&P 500 INDEX/SPX1408$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/03/2023	06/28/2024	07/06/2023	Expire	1	3,159,770	4450													0001
Purchased Call/S&P 500 INDEX/SPX1407$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/20/2023	03/18/2024	03/22/2023	Expire	1	1,927,000	100													0001
Purchased Call/S&P 500 INDEX/SPX1409$L	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/23/2023	10/18/2024	10/25/2023	Expire	1	1,575,000	100													0001
Purchased Call/S&P 500 INDEX/SPX1407$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/21/2023	03/21/2024	03/23/2023	Expire	1	426,000	100													0001
Purchased Call/S&P 500 INDEX/SPX150X$S	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	01/13/2023	01/12/2024	01/18/2023	Expire	1	10,051,000	3999.09													0001
Purchased Call/S&P 500 INDEX/SPX150Y$J	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	01/25/2023	01/25/2024	01/27/2023	Expire	1	4,505,000	4016.22													0001
Purchased Call/S&P 500 INDEX/SPX150Y$K	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	01/25/2023	01/25/2024	01/27/2023	Expire	1	3,192,000	4016.22													0001
Purchased Call/S&P 500 INDEX/SPX150Z$L	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/08/2023	02/08/2024	02/10/2023	Expire	1	6,266,000	4117.86													0001
Purchased Call/S&P 500 INDEX/SPX150Z$M	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/08/2023	02/08/2024	02/10/2023	Expire	1	1,745,000	4117.86													0001
Purchased Call/S&P 500 INDEX/SPX150Z$E	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/06/2023	02/02/2024	02/08/2023	Expire	1	3,351,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2500$1	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/10/2023	02/09/2024	02/14/2023	Expire	1	5,815,000	4090.46													0001
Purchased Call/S&P 500 INDEX/SPX150Y$M	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	01/26/2023	01/26/2024	01/30/2023	Expire	1	1,919,000	100													0001
Purchased Call/S&P 500 INDEX/SPX150Z$Z	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/10/2023	02/09/2024	02/14/2023	Expire	1	1,787,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2500$T	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/22/2023	02/22/2024	02/24/2023	Expire	1	2,271,000	3991.05													0001
Purchased Call/S&P 500 INDEX/SPX2500$S	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/22/2023	02/22/2024	02/24/2023	Expire	1	2,288,000	4216.54													0001
Purchased Call/S&P 500 INDEX/SPX2502$F	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/23/2023	03/22/2024	03/27/2023	Expire	1	3,752,000	3948.72													0001
Purchased Call/S&P 500 INDEX/SPX2500$V	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/23/2023	02/23/2024	02/27/2023	Expire	1	2,118,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2502$C	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/23/2023	03/22/2024	03/27/2023	Expire	1	2,193,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2502$K	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/24/2023	03/22/2024	03/28/2023	Expire	1	3,101,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2503$4	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/05/2023	04/05/2024	04/07/2023	Expire	1	1,532,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2503$S	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/20/2023	04/19/2024	04/24/2023	Expire	1	1,879,000	100													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPX2504$P	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	05/04/2023	05/03/2024	05/08/2023	Expire	1	6,686,000	4061.22													0001
Purchased Call/S&P 500 INDEX/SPX2504$5	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	04/24/2023	04/24/2024	04/26/2023	Expire	1	2,238,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2505$3	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	05/11/2023	05/10/2024	05/15/2023	Expire	1	2,415,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2506$G	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	06/16/2023	06/18/2024	06/21/2023	Expire	1	1,501,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2505$8	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	05/12/2023	05/13/2024	05/16/2023	Expire	1	1,944,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2505$G	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	05/19/2023	05/17/2024	05/23/2023	Expire	1	2,668,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2505$I	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	05/19/2023	05/21/2024	05/23/2023	Expire	1	3,299,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2505$R	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	05/26/2023	05/28/2024	05/31/2023	Expire	1	2,434,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2506$8	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	06/08/2023	06/07/2024	06/12/2023	Expire	1	2,350,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2506$S	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	06/29/2023	06/28/2024	07/03/2023	Expire	1	2,348,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2506$T	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	06/30/2023	06/28/2024	07/05/2023	Expire	1	2,783,000	100													0001
Purchased Call/S&P 500 INDEX/SPX8153$L	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/03/2023	03/28/2024	04/05/2023	Expire	1	1,997,125	4109													0001
Purchased Call/S&P 500 INDEX/SPX8156$O	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/26/2023	06/25/2024	06/28/2023	Expire	1	2,332,000	4328.82													0001
Purchased Call/S&P 500 INDEX/SPX8156$P	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/26/2023	06/26/2024	06/28/2023	Expire	1	2,137,000	4328.82													0001
Purchased Call/S&P 500 INDEX/SPX8152$6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/21/2023	02/16/2024	02/23/2023	Expire	1	1,116,281	33827													0001
Purchased Call/S&P 500 INDEX/SPX8156$Y	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/03/2023	06/28/2024	07/06/2023	Expire	1	2,825,991	4450													0001
Purchased Call/S&P 500 INDEX/SPX8157$C	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/17/2023	07/15/2024	07/19/2023	Expire	1	1,058,774	4505													0001
Purchased Call/S&P 500 INDEX/SPX8155$E	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/22/2023	05/21/2024	05/24/2023	Expire	1	1,203,359	33427													0001
Purchased Call/S&P 500 INDEX/SPX8155$M	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/05/2023	06/04/2024	06/07/2023	Expire	1	1,147,934	33763													0001
Purchased Call/S&P 500 INDEX/SPX815B$T	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	12/04/2023	12/03/2024	12/06/2023	Expire	1	2,507,000	4569.78													0001
Purchased Call/S&P 500 INDEX/SPX8157$9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/14/2023	07/12/2024	07/18/2023	Expire	1	1,203,830	34395													0001
Purchased Call/S&P 500 INDEX/SPX8158$D	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/14/2023	08/13/2024	08/16/2023	Expire	1	1,552,382	35281													0001
Purchased Call/S&P 500 INDEX/SPX8158$Q	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/01/2023	08/30/2024	09/06/2023	Expire	1	1,562,486	34722													0001
Purchased Call/S&P 500 INDEX/SPX8159$4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/22/2023	09/20/2024	09/26/2023	Expire	1	1,226,535	34070													0001
Purchased Call/S&P 500 INDEX/SPX821G$V	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/23/2023	01/22/2024	01/25/2023	Expire	1	2,070,000	4019.81													0001
Purchased Call/S&P 500 INDEX/SPX821H$7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/25/2023	01/25/2024	01/27/2023	Expire	1	2,216,000	4016.22													0001
Purchased Call/S&P 500 INDEX/SPX821K$C	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2024	02/24/2023	Expire	1	1,444,000	3991.05													0001
Purchased Call/S&P 500 INDEX/SPX821L$Z	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2023	03/14/2024	03/16/2023	Expire	1	1,583,000	3919.29													0001
Purchased Call/S&P 500 INDEX/SPX821F$4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2023	01/02/2024	01/05/2023	Expire	1	3,557,000	100													0001
Purchased Call/S&P 500 INDEX/SPX821F$G	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/04/2023	01/04/2024	01/06/2023	Expire	1	369,000	100													0001
Purchased Call/S&P 500 INDEX/SPX821F$X	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2023	01/10/2024	01/12/2023	Expire	1	369,000	100													0001
Purchased Call/S&P 500 INDEX/SPX821P$U	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/10/2023	05/10/2024	05/12/2023	Expire	1	1,693,000	4137.64													0001
Purchased Call/S&P 500 INDEX/SPX821Z$5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2023	07/18/2024	07/20/2023	Expire	1	2,023,000	4554.98													0001
Purchased Call/S&P 500 INDEX/SPX9210$V	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	07/27/2023	Expire	1	2,727,000	4567.46													0001

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Purchased Call/S&P 500 INDEX/SPX9212$9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2023	08/06/2024	08/09/2023	Expire	1	1,737,000	100													0001
Purchased Call/S&P 500 INDEX/SPX9211$T	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/01/2023	08/01/2024	08/03/2023	Expire	1	2,093,000	4576.73													0001
Purchased Call/S&P 500 INDEX/SPX9213$9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/11/2023	08/09/2024	08/15/2023	Expire	1	1,716,000	100													0001
Purchased Call/S&P 500 INDEX/SPX9213$H	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/14/2023	08/13/2024	08/16/2023	Expire	1	2,588,000	100													0001
Purchased Call/S&P 500 INDEX/SPX9212$A	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2023	08/05/2024	08/09/2023	Expire	1	1,467,000	4518.44													0001
Purchased Call/S&P 500 INDEX/SPX9215$S	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/05/2023	09/04/2024	09/07/2023	Expire	1	2,069,000	4496.83													0001
Purchased Call/S&P 500 INDEX/SPX9217$E	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/18/2023	09/17/2024	09/20/2023	Expire	1	2,354,000	100													0001
Purchased Call/S&P 500 INDEX/SPX921D$9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2023	11/27/2024	11/30/2023	Expire	1	1,116,000	100													0001
Purchased Call/S&P 500 INDEX/SPX9217$T	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2023	09/23/2024	09/26/2023	Expire	1	1,259,000	4320.06													0001
Purchased Call/S&P 500 INDEX/SPX921A$B	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/18/2023	10/18/2024	10/20/2023	Expire	1	1,364,000	4314.6													0001
Purchased Call/S&P 500 INDEX/SPX921D$1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/27/2023	11/25/2024	11/29/2023	Expire	1	339,000	100													0001
Purchased Call/S&P 500 INDEX/SPX921B$S	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/16/2023	11/15/2024	11/20/2023	Expire	1	1,630,043	4503													0001
Purchased Call/S&P 500 INDEX/SPX921E$Z	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2023	12/10/2024	12/13/2023	Expire	1	2,141,000	100													0001
Purchased Call/S&P 500 INDEX/SPXA05G$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/12/2023	01/12/2024	01/17/2023	Expire	1	2,936,000	4397.42													0001
Purchased Call/S&P 500 INDEX/SPXA05G$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/18/2023	01/18/2024	01/20/2023	Expire	1	2,703,000	4254.96													0001
Purchased Call/S&P 500 INDEX/SPXA05G$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2024	01/24/2023	Expire	1	2,291,000	4485.08													0001
Purchased Call/S&P 500 INDEX/SPXA05G$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/27/2023	01/29/2024	01/31/2023	Expire	1	3,678,000	4477.62													0001
Purchased Call/S&P 500 INDEX/SPXA05I$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2024	02/15/2023	Expire	1	1,444,000	4137.29													0001
Purchased Call/S&P 500 INDEX/SPXA05I$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/21/2023	02/20/2024	02/23/2023	Expire	1	4,900,000	3997.34													0001
Purchased Call/S&P 500 INDEX/SPXA05H$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/03/2023	02/05/2024	02/07/2023	Expire	1	3,627,000	4512.9													0001
Purchased Call/S&P 500 INDEX/SPXA05J$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/24/2023	02/23/2024	02/28/2023	Expire	1	1,925,000	4511.95													0001
Purchased Call/S&P 500 INDEX/SPXA05G$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/12/2023	01/12/2024	01/17/2023	Expire	1	3,283,000	100													0001
Purchased Call/S&P 500 INDEX/SPXA05J$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/27/2023	02/23/2024	03/01/2023	Expire	1	2,211,312	3970													0001
Purchased Call/S&P 500 INDEX/SPXA05L$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2024	03/15/2023	Expire	1	1,504,000	3855.76													0001
Purchased Call/S&P 500 INDEX/SPXA05H$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/03/2023	02/05/2024	02/07/2023	Expire	1	2,067,000	100													0001
Purchased Call/S&P 500 INDEX/SPXA050$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/04/2023	04/04/2024	04/06/2023	Expire	1	3,379,000	4100.6													0001
Purchased Call/S&P 500 INDEX/SPXA05J$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/24/2023	02/26/2024	02/28/2023	Expire	1	3,249,000	4357.12													0001
Purchased Call/S&P 500 INDEX/SPXA05P$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/12/2023	04/12/2024	04/14/2023	Expire	1	2,176,000	4091.95													0001
Purchased Call/S&P 500 INDEX/SPXA05N$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/27/2023	03/25/2024	03/29/2023	Expire	1	4,019,000	100													0001
Purchased Call/S&P 500 INDEX/SPXA050$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024	04/10/2023	Expire	1	2,844,000	4351.32													0001
Purchased Call/S&P 500 INDEX/SPXA05P$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2024	04/12/2023	Expire	1	2,486,000	4109.11													0001
Purchased Call/S&P 500 INDEX/SPXA05Q$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/17/2023	04/16/2024	04/19/2023	Expire	1	2,017,000	4151.32													0001
Purchased Call/S&P 500 INDEX/SPXA05P$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/14/2023	04/16/2024	04/18/2023	Expire	1	3,539,000	4137.64													0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/S&P 500 INDEX/SPXA05L$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/17/2023	03/15/2024	03/21/2023	Expire	1	2,080,000	100													0001
Purchased Call/S&P 500 INDEX/SPXA05Q$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024	04/19/2023	Expire	1	3,011,000	4151.32													0001
Purchased Call/S&P 500 INDEX/SPXA05R$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024	04/28/2023	Expire	1	2,370,000	4055.99													0001
Purchased Call/S&P 500 INDEX/SPXA05Q$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/21/2023	04/22/2024	04/25/2023	Expire	1	2,705,000	4670.88													0001
Purchased Call/S&P 500 INDEX/SPXA05Q$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024	04/19/2023	Expire	1	2,490,000	4151.32													0001
Purchased Call/S&P 500 INDEX/SPXA05L$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2024	03/21/2023	Expire	1	2,106,000	100													0001
Purchased Call/S&P 500 INDEX/SPXA05T$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	05/15/2023	05/15/2024	05/17/2023	Expire	1	2,023,000	4136.28													0001
Purchased Call/S&P 500 INDEX/SPXA05O$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/04/2023	04/04/2024	04/06/2023	Expire	1	2,611,000	100													0001
Purchased Call/S&P 500 INDEX/SPXA05R$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024	04/28/2023	Expire	1	2,787,000	4055.99													0001
Purchased Call/S&P 500 INDEX/SPXA05R$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024	04/28/2023	Expire	1	2,761,000	4055.99													0001
Purchased Call/S&P 500 INDEX/SPXA05R$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/28/2023	04/30/2024	05/02/2023	Expire	1	2,284,000	4169.48													0001
Purchased Call/S&P 500 INDEX/SPXA05U$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	05/22/2023	05/21/2024	05/24/2023	Expire	1	3,269,000	4192.63													0001
Purchased Call/S&P 500 INDEX/SPXA05U$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2024	05/24/2023	Expire	1	2,656,000	4192.63													0001
Purchased Call/S&P 500 INDEX/SPXA05V$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	05/31/2023	05/31/2024	06/02/2023	Expire	1	2,782,000	4179.83													0001
Purchased Call/S&P 500 INDEX/SPXA05W$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	06/05/2023	06/03/2024	06/07/2023	Expire	1	2,341,000	4273.79													0001
Purchased Call/S&P 500 INDEX/SPXA05W$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2024	06/08/2023	Expire	1	1,270,000	4847.18													0001
Purchased Call/S&P 500 INDEX/SPXA05O$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/06/2023	04/05/2024	04/10/2023	Expire	1	2,844,000	100													0001
Purchased Call/S&P 500 INDEX/SPXA05W$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2024	06/06/2023	Expire	1	2,750,000	4282.37													0001
Purchased Call/S&P 500 INDEX/SPXA05X$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	06/20/2023	06/20/2024	06/22/2023	Expire	1	2,926,000	4388.71													0001
Purchased Call/S&P 500 INDEX/SPXA05R$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/28/2023	04/30/2024	05/02/2023	Expire	1	2,785,000	100													0001
Purchased Call/S&P 500 INDEX/SPXB051$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	08/08/2023	08/08/2024	08/10/2023	Expire	1	1,598,000	4499.38													0001
Purchased Call/S&P 500 INDEX/SPXB051$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	08/11/2023	07/31/2024	08/15/2023	Expire	1	4,065,819	4589													0001
Purchased Call/S&P 500 INDEX/SPXB052$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	08/21/2023	08/20/2024	08/23/2023	Expire	1	3,257,000	4399.77													0001
Purchased Call/S&P 500 INDEX/SPXA05Z$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	07/05/2023	07/05/2024	07/07/2023	Expire	1	2,846,000	100													0001
Purchased Call/S&P 500 INDEX/SPXB054$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	09/22/2023	09/20/2024	09/26/2023	Expire	1	3,381,000	4320.06													0001
Purchased Call/S&P 500 INDEX/SPXB056$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/13/2023	10/11/2024	10/17/2023	Expire	1	2,327,000	4327.78													0001
Purchased Call/S&P 500 INDEX/SPXB055$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/11/2023	10/11/2024	10/13/2023	Expire	1	2,750,000	4801.51													0001
Purchased Call/S&P 500 INDEX/SPXB056$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/13/2023	10/14/2024	10/17/2023	Expire	1	2,411,000	4327.78													0001
Purchased Call/S&P 500 INDEX/SPXB056$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/13/2023	10/15/2024	10/17/2023	Expire	1	1,831,000	4327.78													0001
Purchased Call/S&P 500 INDEX/SPXB057$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/24/2023	10/24/2024	10/26/2023	Expire	1	3,357,000	4247.68													0001
Purchased Call/S&P 500 INDEX/SPXB05A$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	11/17/2023	11/19/2024	11/21/2023	Expire	1	3,370,000	4965.42													0001
Purchased Call/S&P 500 INDEX/SPXB058$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2024	11/08/2023	Expire	1	2,517,000	100													0001
Purchased Call/S&P 500 INDEX/SPXB059$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	11/08/2023	11/08/2024	11/10/2023	Expire	1	3,127,000	100													0001
Purchased Call/S&P 500 INDEX/SPXB05C$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	12/04/2023	12/04/2024	12/06/2023	Expire	1	2,362,000	4569.78													0001
Purchased Call/S&P 500 INDEX/SPXB05A$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	11/21/2023	11/21/2024	11/24/2023	Expire	1	2,550,000	4946.63													0001
Purchased Call/S&P 500 INDEX/SPXB05A$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	11/17/2023	11/15/2024	11/21/2023	Expire	1	2,816,000	100													0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXB059$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/10/2023	11/12/2024	11/14/2023	Expire	1	3,382,000	4415.24													0001
Purchased Call/S&P 500 INDEX/SPXB05B$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/22/2023	11/22/2024	11/27/2023	Expire	1	4,564,000	100													0001
Purchased Call/S&P 500 INDEX/SPXB05D$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/15/2023	12/16/2024	12/19/2023	Expire	1	1,892,000	4719.19													0001
Purchased Call/S&P 500 INDEX/SPXB05D$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/15/2023	12/16/2024	12/19/2023	Expire	1	3,269,000	100													0001
Purchased Call/S&P 500 INDEX/SPXB05C$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/01/2023	11/29/2024	12/05/2023	Expire	1	3,188,324	4568													0001
Purchased Call/S&P 500 INDEX/SPXC178$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/17/2023	01/16/2024	01/19/2023	Expire	1	4,261,000	3990.97													0001
Purchased Call/S&P 500 INDEX/SPXC17B$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/03/2023	04/03/2024	04/05/2023	Expire	1	2,809,000	4124.51													0001
Purchased Call/S&P 500 INDEX/SPXC17D$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/08/2023	05/06/2024	05/10/2023	Expire	1	2,470,000	4138.12													0001
Purchased Call/S&P 500 INDEX/SPXC17E$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/01/2023	05/31/2024	06/05/2023	Expire	1	3,063,815	4180													0001
Purchased Call/S&P 500 INDEX/SPXC17F$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/13/2023	06/13/2024	06/15/2023	Expire	1	2,118,000	4369.01													0001
Purchased Call/S&P 500 INDEX/SPXC17D$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/15/2023	05/13/2024	05/17/2023	Expire	1	2,999,000	4136.28													0001
Purchased Call/S&P 500 INDEX/SPXC17N$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/29/2023	11/20/2024	12/01/2023	Expire	1	1,908,151	4554													0001
Purchased Call/S&P 500 INDEX/SPXC17N$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/04/2023	12/04/2024	12/06/2023	Expire	1	1,907,000	4569.78													0001
Purchased Call/S&P 500 INDEX/SPXC170$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2023	12/06/2024	12/11/2023	Expire	1	2,040,000	4585.59													0001
Purchased Call/S&P 500 INDEX/SPXC170$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/11/2023	12/11/2024	12/13/2023	Expire	1	1,780,000	4622.44													0001
Purchased Call/S&P 500 INDEX/SPXC170$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/13/2023	12/13/2024	12/15/2023	Expire	1	2,439,000	4707.09													0001
Purchased Call/S&P 500 INDEX/SPXC170$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/13/2023	12/12/2024	12/15/2023	Expire	1	2,293,387	4624													0001
Purchased Call/S&P 500 INDEX/SPXF001$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/04/2023	01/03/2024	01/06/2023	Expire	1	1,377,521	3826													0001
Purchased Call/S&P 500 INDEX/SPXF002$K	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/11/2023	01/09/2024	01/13/2023	Expire	1	1,854,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF002$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/09/2023	01/09/2024	01/11/2023	Expire	1	1,350,000	3892.09													0001
Purchased Call/S&P 500 INDEX/SPXF001$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/06/2023	01/05/2024	01/10/2023	Expire	1	2,290,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF004$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/24/2023	01/24/2024	01/26/2023	Expire	1	1,005,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF004$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/27/2023	01/29/2024	01/31/2023	Expire	1	2,198,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF006$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/13/2023	02/12/2024	02/15/2023	Expire	1	1,087,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF006$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	02/13/2023	02/13/2024	02/15/2023	Expire	1	1,591,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF007$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/21/2023	02/21/2024	02/23/2023	Expire	1	1,705,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF008$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/24/2023	02/23/2024	02/28/2023	Expire	1	1,389,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF008$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/24/2023	02/26/2024	02/28/2023	Expire	1	1,153,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF007$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/21/2023	02/21/2024	02/23/2023	Expire	1	664,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF008$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	02/24/2023	02/23/2024	02/28/2023	Expire	1	1,795,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF009$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/03/2023	03/04/2024	03/07/2023	Expire	1	2,441,000	4367.27													0001
Purchased Call/S&P 500 INDEX/SPXF009$0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/01/2023	02/27/2024	03/03/2023	Expire	1	1,185,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF008$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/28/2023	02/28/2024	03/02/2023	Expire	1	763,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF009$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/02/2023	03/01/2024	03/06/2023	Expire	1	2,615,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00C$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/20/2023	03/20/2024	03/22/2023	Expire	1	2,398,000	4406													0001
Purchased Call/S&P 500 INDEX/SPXF009$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/03/2023	03/01/2024	03/07/2023	Expire	1	1,503,000	100													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXF00D$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/27/2023	03/25/2024	03/29/2023	Expire	1	1,982,000	3977.53													0001
Purchased Call/S&P 500 INDEX/SPXF009$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/03/2023	03/01/2024	03/07/2023	Expire	1	1,761,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00A$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/06/2023	03/05/2024	03/08/2023	Expire	1	392,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00B$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/13/2023	03/08/2024	03/15/2023	Expire	1	1,423,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00B$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/15/2023	03/15/2024	03/17/2023	Expire	1	3,151,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00G$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/14/2023	04/12/2024	04/18/2023	Expire	1	2,116,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00G$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/21/2023	04/19/2024	04/25/2023	Expire	1	1,067,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00E$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/04/2023	04/01/2024	04/06/2023	Expire	1	1,372,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00F$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/05/2023	04/05/2024	04/07/2023	Expire	1	863,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00F$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/11/2023	04/11/2024	04/13/2023	Expire	1	866,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00G$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/17/2023	04/16/2024	04/19/2023	Expire	1	1,293,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00G$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/19/2023	04/19/2024	04/21/2023	Expire	1	563,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00H$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/27/2023	04/26/2024	05/01/2023	Expire	1	3,946,000	4135.35													0001
Purchased Call/S&P 500 INDEX/SPXF00J$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/08/2023	05/07/2024	05/10/2023	Expire	1	1,078,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00J$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/10/2023	05/08/2024	05/12/2023	Expire	1	1,072,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00H$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/28/2023	04/26/2024	05/02/2023	Expire	1	1,989,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00K$B	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/15/2023	05/10/2024	05/17/2023	Expire	1	1,216,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00K$C	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/15/2023	05/14/2024	05/17/2023	Expire	1	3,046,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00J$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/05/2023	05/06/2024	05/09/2023	Expire	1	1,686,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00J$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/05/2023	05/07/2024	05/09/2023	Expire	1	2,251,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00J$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/08/2023	05/06/2024	05/10/2023	Expire	1	637,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00J$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/08/2023	05/07/2024	05/10/2023	Expire	1	1,234,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00K$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/15/2023	05/14/2024	05/17/2023	Expire	1	1,249,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00K$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/16/2023	05/16/2024	05/18/2023	Expire	1	1,374,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF000$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	06/06/2023	06/06/2024	06/08/2023	Expire	1	1,721,000	4283.85													0001
Purchased Call/S&P 500 INDEX/SPXF00M$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/24/2023	05/24/2024	05/26/2023	Expire	1	1,602,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00C$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/23/2023	03/22/2024	03/27/2023	Expire	1	2,365,000	4339.64													0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0004$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/28/2023	02/16/2024	03/02/2023	Expire	1	2,482,000	100													0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0131$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/06/2023	02/23/2024	03/08/2023	Expire	1	2,147,000	100													0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0131$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/16/2023	05/13/2024	05/18/2023	Expire	1	2,802,000	100													0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0131$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/26/2023	06/06/2024	06/28/2023	Expire	1	1,996,000	100													0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0131$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/05/2023	06/14/2024	07/07/2023	Expire	1	2,417,000	100													0001
Purchased Call/S&P 500 INDEX/SPX1407$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/07/2023	02/07/2024	02/09/2023	Expire	1	2,627,000	4164													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPX1406$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	01/09/2023	01/09/2024	01/11/2023	Expire	1	406,000	100													0001
Purchased Call/S&P 500 INDEX/SPX1408$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	07/14/2023	07/12/2024	07/18/2023	Expire	1	1,013,000	100													0001
Purchased Call/S&P 500 INDEX/SPX1408$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	07/21/2023	07/19/2024	07/25/2023	Expire	1	2,029,000	100													0001
Purchased Call/S&P 500 INDEX/SPX150X$X	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	01/13/2023	01/16/2024	01/18/2023	Expire	1	859,000	100													0001
Purchased Call/S&P 500 INDEX/SPX150Y$X	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	01/31/2023	01/31/2024	02/02/2023	Expire	1	2,380,000	4357.89													0001
Purchased Call/S&P 500 INDEX/SPX150Y$4	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	01/18/2023	01/18/2024	01/20/2023	Expire	1	4,046,000	3928.86													0001
Purchased Call/S&P 500 INDEX/SPX150X$J	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	01/09/2023	01/09/2024	01/11/2023	Expire	1	2,678,000	100													0001
Purchased Call/S&P 500 INDEX/SPX150X$K	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	01/10/2023	01/10/2024	01/12/2023	Expire	1	3,691,000	100													0001
Purchased Call/S&P 500 INDEX/SPX150Y$C	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	01/20/2023	01/22/2024	01/24/2023	Expire	1	4,451,000	100													0001
Purchased Call/S&P 500 INDEX/SPX150Y$I	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	01/25/2023	01/25/2024	01/27/2023	Expire	1	1,609,000	100													0001
Purchased Call/S&P 500 INDEX/SPX150Y$H	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	01/25/2023	01/24/2024	01/27/2023	Expire	1	1,024,000	100													0001
Purchased Call/S&P 500 INDEX/SPX150Z$F	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	02/06/2023	02/06/2024	02/08/2023	Expire	1	1,878,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2500$3	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	02/10/2023	02/12/2024	02/14/2023	Expire	1	6,302,000	4090.46													0001
Purchased Call/S&P 500 INDEX/SPX2501$B	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	03/02/2023	03/01/2024	03/06/2023	Expire	1	2,802,000	3981.35													0001
Purchased Call/S&P 500 INDEX/SPX2504$T	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	05/05/2023	05/07/2024	05/09/2023	Expire	1	5,995,000	4136.25													0001
Purchased Call/S&P 500 INDEX/SPX150Z$Y	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	02/10/2023	02/09/2024	02/14/2023	Expire	1	1,949,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2506$0	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	06/01/2023	05/31/2024	06/05/2023	Expire	1	974,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2500$H	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	02/17/2023	02/16/2024	02/22/2023	Expire	1	2,226,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2500$I	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	02/17/2023	02/16/2024	02/22/2023	Expire	1	1,130,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2506$O	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	06/23/2023	06/21/2024	06/27/2023	Expire	1	2,340,000	4348.33													0001
Purchased Call/S&P 500 INDEX/SPX2500$J	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	02/17/2023	02/20/2024	02/22/2023	Expire	1	2,399,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2500$5	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	02/13/2023	02/09/2024	02/15/2023	Expire	1	1,815,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2506$Q	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	06/26/2023	06/26/2024	06/28/2023	Expire	1	2,770,000	4328.82													0001
Purchased Call/S&P 500 INDEX/SPX2501$4	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	02/27/2023	02/23/2024	03/01/2023	Expire	1	2,459,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2502$4	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	03/14/2023	03/11/2024	03/16/2023	Expire	1	1,894,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2503$Z	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	04/21/2023	04/22/2024	04/25/2023	Expire	1	2,046,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2501$5	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	02/27/2023	02/26/2024	03/01/2023	Expire	1	1,219,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2504$G	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	05/01/2023	04/29/2024	05/03/2023	Expire	1	1,610,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2504$V	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	05/08/2023	05/06/2024	05/10/2023	Expire	1	1,139,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2505$D	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	05/18/2023	05/17/2024	05/22/2023	Expire	1	3,376,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2505$W	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	05/30/2023	05/24/2024	06/01/2023	Expire	1	1,266,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2506$H	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	06/20/2023	06/20/2024	06/22/2023	Expire	1	2,275,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2506$Y	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	07/17/2023	07/17/2024	07/19/2023	Expire	1	2,674,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2505$X	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	05/30/2023	05/28/2024	06/01/2023	Expire	1	1,959,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2507$9	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	07/28/2023	07/26/2024	08/01/2023	Expire	1	2,692,000	100													0001
Purchased Call/S&P 500 INDEX/SPX8151$H	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/06/2023	02/02/2024	02/08/2023	Expire	1	1,289,188	33926													0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPX8156$R	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/27/2023	06/27/2024	06/29/2023	Expire	1	3,379,000	4378.41													0001
Purchased Call/S&P 500 INDEX/SPX8151$U	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/13/2023	02/09/2024	02/15/2023	Expire	1	1,320,902	33869													0001
Purchased Call/S&P 500 INDEX/SPX8152$A	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/27/2023	02/23/2024	03/01/2023	Expire	1	1,312,677	32817													0001
Purchased Call/S&P 500 INDEX/SPX8155$J	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/30/2023	05/28/2024	06/01/2023	Expire	1	1,224,454	33093													0001
Purchased Call/S&P 500 INDEX/SPX8155$Z	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/12/2023	06/11/2024	06/14/2023	Expire	1	1,422,825	33877													0001
Purchased Call/S&P 500 INDEX/SPX8156$A	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/20/2023	06/18/2024	06/22/2023	Expire	1	2,743,930	34299													0001
Purchased Call/S&P 500 INDEX/SPX8157$D	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/17/2023	07/16/2024	07/19/2023	Expire	1	1,552,906	34509													0001
Purchased Call/S&P 500 INDEX/SPX8159$2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/18/2023	09/13/2024	09/20/2023	Expire	1	1,415,202	4450													0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0004$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/30/2023	01/18/2024	02/01/2023	Expire	1	2,329,000	100													0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0004$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/20/2023	04/19/2024	04/24/2023	Expire	1	1,905,000	100													0001
Purchased Call/S&P 500 INDEX/SPX821G$A	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/17/2023	01/12/2024	01/19/2023	Expire	1	1,303,703	3999													0001
Purchased Call/S&P 500 INDEX/SPX821F$0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2023	01/02/2024	01/05/2023	Expire	1	4,638,000	3824.14													0001
Purchased Call/S&P 500 INDEX/SPX821F$1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2023	01/02/2024	01/05/2023	Expire	1	2,154,000	3824.14													0001
Purchased Call/S&P 500 INDEX/SPX821G$D	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/17/2023	01/12/2024	01/19/2023	Expire	1	1,915,564	3999													0001
Purchased Call/S&P 500 INDEX/SPX821I$G	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/01/2023	01/31/2024	02/03/2023	Expire	1	2,160,598	4077													0001
Purchased Call/S&P 500 INDEX/SPX821M$E	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2023	03/15/2024	03/20/2023	Expire	1	1,979,653	3897													0001
Purchased Call/S&P 500 INDEX/SPX821I$J	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/01/2023	02/01/2024	02/03/2023	Expire	1	2,103,000	4119.21													0001
Purchased Call/S&P 500 INDEX/SPX821Q$P	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024	05/22/2023	Expire	1	1,788,271	4159													0001
Purchased Call/S&P 500 INDEX/SPX821Q$R	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/18/2023	05/20/2024	05/22/2023	Expire	1	1,170,000	4198.05													0001
Purchased Call/S&P 500 INDEX/SPX821L$1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2023	03/07/2024	03/09/2023	Expire	1	460,000	100													0001
Purchased Call/S&P 500 INDEX/SPX821S$0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/25/2023	05/28/2024	05/30/2023	Expire	1	1,046,000	4151.28													0001
Purchased Call/S&P 500 INDEX/SPX821P$A	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/04/2023	05/06/2024	05/08/2023	Expire	1	251,000	100													0001
Purchased Call/S&P 500 INDEX/SPX821U$S	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2023	06/20/2024	06/22/2023	Expire	1	2,032,000	4388.71													0001
Purchased Call/S&P 500 INDEX/SPX821T$M	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2023	06/04/2024	06/07/2023	Expire	1	2,139,000	100													0001
Purchased Call/S&P 500 INDEX/SPX821X$N	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/10/2023	07/09/2024	07/12/2023	Expire	1	1,335,000	100													0001
Purchased Call/S&P 500 INDEX/SPX9211$H	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2023	07/30/2024	08/02/2023	Expire	1	3,001,361	4582													0001
Purchased Call/S&P 500 INDEX/SPX9214$F	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/23/2023	08/21/2024	08/25/2023	Expire	1	1,265,914	4396													0001
Purchased Call/S&P 500 INDEX/SPX9213$1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/10/2023	08/12/2024	08/14/2023	Expire	1	1,340,000	4468.83													0001
Purchased Call/S&P 500 INDEX/SPX9212$E	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2023	08/06/2024	08/09/2023	Expire	1	1,042,000	100													0001
Purchased Call/S&P 500 INDEX/SPX9217$A	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/15/2023	09/16/2024	09/19/2023	Expire	1	434,000	100													0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPX921D$E	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	11/29/2023	11/29/2024	12/01/2023	Expire	1	2,852,000	4550.58													0001
Purchased Call/S&P 500 INDEX/SPX921B$T	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	11/16/2023	11/15/2024	11/20/2023	Expire	1	3,161,022	4503													0001
Purchased Call/S&P 500 INDEX/SPX921D$6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	11/28/2023	11/22/2024	11/30/2023	Expire	1	1,344,000	100													0001
Purchased Call/S&P 500 INDEX/SPX921D$K	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	11/30/2023	12/02/2024	12/04/2023	Expire	1	881,000	100													0001
Purchased Call/S&P 500 INDEX/SPX921D$7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	11/28/2023	11/25/2024	11/30/2023	Expire	1	1,484,000	100													0001
Purchased Call/S&P 500 INDEX/SPX921D$8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	11/28/2023	11/26/2024	11/30/2023	Expire	1	1,839,000	100													0001
Purchased Call/S&P 500 INDEX/SPX921D$V	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	12/04/2023	12/02/2024	12/06/2023	Expire	1	1,279,000	100													0001
Purchased Call/S&P 500 INDEX/SPX921E$Y	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	12/11/2023	12/06/2024	12/13/2023	Expire	1	1,474,000	100													0001
Purchased Call/S&P 500 INDEX/SPX921G$K	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	12/26/2023	12/23/2024	12/28/2023	Expire	1	2,050,000	100													0001
Purchased Call/S&P 500 INDEX/SPX1407$H	FixedAnnuityHedge	N/A	Equity/Index	Citibank	E570DZWZ7FF32TWEFA76	03/08/2023	03/08/2024	03/10/2023	Expire	1	1,792,000	3992.01													0001
Purchased Call/S&P 500 INDEX/SPX1407$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank	E570DZWZ7FF32TWEFA76	04/10/2023	04/08/2024	04/12/2023	Expire	1	1,870,000	100													0001
Purchased Call/S&P 500 INDEX/SPX1409$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank	E570DZWZ7FF32TWEFA76	10/13/2023	10/11/2024	10/17/2023	Expire	1	2,078,000	100													0001
Purchased Call/S&P 500 INDEX/SPX1409$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank	E570DZWZ7FF32TWEFA76	10/30/2023	10/28/2024	11/01/2023	Expire	1	1,429,000	100													0001
Purchased Call/S&P 500 INDEX/SPXA05F$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	01/04/2023	01/03/2024	01/06/2023	Expire	1	2,481,867	4198													0001
Purchased Call/S&P 500 INDEX/SPXA05F$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	01/10/2023	01/10/2024	01/12/2023	Expire	1	2,529,000	4432.67													0001
Purchased Call/S&P 500 INDEX/SPXA05G$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	01/13/2023	01/12/2024	01/18/2023	Expire	1	2,792,000	4478.98													0001
Purchased Call/S&P 500 INDEX/SPXA05G$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	01/20/2023	01/19/2024	01/24/2023	Expire	1	1,266,000	4425.49													0001
Purchased Call/S&P 500 INDEX/SPXA05G$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	01/24/2023	01/24/2024	01/26/2023	Expire	1	1,909,000	4298.14													0001
Purchased Call/S&P 500 INDEX/SPXA05G$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	01/30/2023	01/30/2024	02/01/2023	Expire	1	2,464,000	4375.35													0001
Purchased Call/S&P 500 INDEX/SPXA05H$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2024	02/09/2023	Expire	1	6,742,000	4788.6													0001
Purchased Call/S&P 500 INDEX/SPXA05H$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024	02/10/2023	Expire	1	3,510,000	4587.3													0001
Purchased Call/S&P 500 INDEX/SPXA05I$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	02/14/2023	02/14/2024	02/16/2023	Expire	1	2,747,000	4136.13													0001
Purchased Call/S&P 500 INDEX/SPXA05I$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	02/23/2023	Expire	1	3,078,000	3997.34													0001
Purchased Call/S&P 500 INDEX/SPXA05I$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	02/14/2023	02/14/2024	02/16/2023	Expire	1	2,369,000	4136.13													0001
Purchased Call/S&P 500 INDEX/SPXA05I$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	02/10/2023	02/09/2024	02/14/2023	Expire	1	1,973,000	4638.58													0001
Purchased Call/S&P 500 INDEX/SPXA05I$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	02/14/2023	02/14/2024	02/16/2023	Expire	1	1,700,000	4450.48													0001
Purchased Call/S&P 500 INDEX/SPXA05K$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	03/06/2023	03/01/2024	03/08/2023	Expire	1	3,433,758	3951													0001
Purchased Call/S&P 500 INDEX/SPXA05H$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	02/03/2023	02/02/2024	02/07/2023	Expire	1	1,665,000	100													0001
Purchased Call/S&P 500 INDEX/SPXA05N$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	03/28/2023	03/28/2024	03/30/2023	Expire	1	1,465,000	4457.75													0001
Purchased Call/S&P 500 INDEX/SPXA05N$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	03/27/2023	03/22/2024	03/29/2023	Expire	1	2,235,667	3971													0001
Purchased Call/S&P 500 INDEX/SPXA05M$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2024	03/24/2023	Expire	1	2,369,000	3936.97													0001
Purchased Call/S&P 500 INDEX/SPXA05O$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	04/04/2023	04/04/2024	04/06/2023	Expire	1	1,659,000	4324.08													0001
Purchased Call/S&P 500 INDEX/SPXA05N$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	03/31/2023	03/28/2024	04/04/2023	Expire	1	2,664,000	4109.31													0001
Purchased Call/S&P 500 INDEX/SPXA05Q$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	04/17/2023	04/15/2024	04/19/2023	Expire	1	2,590,163	4138													0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXA05N$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2024	04/04/2023	Expire	1	1,710,000	4109.31													0001
Purchased Call/S&P 500 INDEX/SPXA05Q$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/18/2023	04/18/2024	04/20/2023	Expire	1	2,131,000	4597.36													0001
Purchased Call/S&P 500 INDEX/SPXA05S$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/03/2023	05/03/2024	05/05/2023	Expire	1	2,907,000	4090.75													0001
Purchased Call/S&P 500 INDEX/SPXA05N$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/31/2023	03/28/2024	04/04/2023	Expire	1	3,024,000	100													0001
Purchased Call/S&P 500 INDEX/SPXA05P$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2024	04/12/2023	Expire	1	3,245,000	100													0001
Purchased Call/S&P 500 INDEX/SPX150X$Z	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	01/17/2023	01/17/2024	01/19/2023	Expire	1	2,056,000	3990.97													0001
Purchased Call/S&P 500 INDEX/SPX150X$P	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	01/13/2023	01/12/2024	01/18/2023	Expire	1	2,019,000	100													0001
Purchased Call/S&P 500 INDEX/SPXA05Q$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/19/2023	04/19/2024	04/21/2023	Expire	1	3,342,000	100													0001
Purchased Call/S&P 500 INDEX/SPX150X$Q	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	01/13/2023	01/12/2024	01/18/2023	Expire	1	1,671,000	100													0001
Purchased Call/S&P 500 INDEX/SPX150X$R	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	01/13/2023	01/16/2024	01/18/2023	Expire	1	3,074,000	100													0001
Purchased Call/S&P 500 INDEX/SPX150Y$0	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	01/17/2023	01/17/2024	01/19/2023	Expire	1	2,778,000	3990.97													0001
Purchased Call/S&P 500 INDEX/SPXA05R$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/01/2023	05/01/2024	05/03/2023	Expire	1	2,255,000	100													0001
Purchased Call/S&P 500 INDEX/SPX150Z$Q	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	02/09/2023	02/09/2024	02/13/2023	Expire	1	1,751,000	4357													0001
Purchased Call/S&P 500 INDEX/SPX150Y$1	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	01/18/2023	01/18/2024	01/20/2023	Expire	1	2,689,000	100													0001
Purchased Call/S&P 500 INDEX/SPX150Y$Y	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	01/31/2023	01/31/2024	02/02/2023	Expire	1	2,569,000	100													0001
Purchased Call/S&P 500 INDEX/SPX150Y$V	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	01/30/2023	01/30/2024	02/01/2023	Expire	1	1,710,000	4017.77													0001
Purchased Call/S&P 500 INDEX/SPXA05S$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/05/2023	05/07/2024	05/09/2023	Expire	1	3,366,000	4136.25													0001
Purchased Call/S&P 500 INDEX/SPX150Z$G	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	02/06/2023	02/06/2024	02/08/2023	Expire	1	4,289,000	4111.08													0001
Purchased Call/S&P 500 INDEX/SPXA05V$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/26/2023	05/24/2024	05/31/2023	Expire	1	4,024,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00S$0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/22/2023	06/21/2024	06/26/2023	Expire	1	1,047,000	100													0001
Purchased Call/S&P 500 INDEX/SPXA05W$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/07/2023	06/06/2024	06/09/2023	Expire	1	3,032,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00R$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/16/2023	06/18/2024	06/21/2023	Expire	1	1,901,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00T$N	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/05/2023	07/02/2024	07/07/2023	Expire	1	1,894,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00T$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/03/2023	07/02/2024	07/06/2023	Expire	1	3,327,000	4455.59													0001
Purchased Call/S&P 500 INDEX/SPXF00T$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/03/2023	07/03/2024	07/06/2023	Expire	1	1,491,000	4455.59													0001
Purchased Call/S&P 500 INDEX/SPXF00T$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/05/2023	07/05/2024	07/07/2023	Expire	1	618,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00U$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/07/2023	07/08/2024	07/11/2023	Expire	1	2,563,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00U$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/10/2023	07/09/2024	07/12/2023	Expire	1	1,240,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00U$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/10/2023	07/10/2024	07/12/2023	Expire	1	1,991,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2500$4	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	02/10/2023	02/12/2024	02/14/2023	Expire	1	3,060,000	4090.46													0001
Purchased Call/S&P 500 INDEX/SPX2500$0	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	02/21/2023	02/21/2024	02/23/2023	Expire	1	4,495,000	3997.34													0001
Purchased Call/S&P 500 INDEX/SPX2500$Q	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	02/21/2023	02/21/2024	02/23/2023	Expire	1	3,038,000	3997.34													0001
Purchased Call/S&P 500 INDEX/SPXB050$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/20/2023	07/19/2024	07/24/2023	Expire	1	1,448,000	5040.51													0001
Purchased Call/S&P 500 INDEX/SPX2503$N	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	04/17/2023	04/16/2024	04/19/2023	Expire	1	1,199,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2502$5	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	03/14/2023	03/12/2024	03/16/2023	Expire	1	2,130,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2502$L	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	03/24/2023	03/25/2024	03/28/2023	Expire	1	2,144,000	100													0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPX2502$R	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	03/30/2023	03/28/2024	04/03/2023	Expire	1	2,165,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00U$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/12/2023	07/12/2024	07/14/2023	Expire	1	1,933,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2501$6	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	02/28/2023	02/28/2024	03/02/2023	Expire	1	3,881,000	3970.15													0001
Purchased Call/S&P 500 INDEX/SPXF00X$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/25/2023	07/25/2024	07/27/2023	Expire	1	2,221,000	4567.46													0001
Purchased Call/S&P 500 INDEX/SPX2502$Z	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	04/03/2023	04/03/2024	04/05/2023	Expire	1	8,264,000	4124.51													0001
Purchased Call/S&P 500 INDEX/SPXF00X$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/26/2023	07/25/2024	07/28/2023	Expire	1	1,007,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2503$0	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	04/03/2023	04/03/2024	04/05/2023	Expire	1	3,114,000	4124.51													0001
Purchased Call/S&P 500 INDEX/SPXF00X$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/26/2023	07/26/2024	07/28/2023	Expire	1	2,075,000	4566.75													0001
Purchased Call/S&P 500 INDEX/SPX2502$T	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	03/31/2023	04/01/2024	04/04/2023	Expire	1	2,569,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2504$9	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	04/25/2023	04/25/2024	04/27/2023	Expire	1	2,078,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2504$N	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	05/03/2023	05/03/2024	05/05/2023	Expire	1	2,791,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00Z$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/02/2023	07/31/2024	08/04/2023	Expire	1	1,160,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2505$7	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	05/12/2023	05/10/2024	05/16/2023	Expire	1	2,052,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2505$H	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	05/19/2023	05/20/2024	05/23/2023	Expire	1	2,365,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2505$N	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	05/25/2023	05/24/2024	05/30/2023	Expire	1	2,587,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2504$2	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	04/21/2023	04/19/2024	04/25/2023	Expire	1	2,165,000	4133.52													0001
Purchased Call/S&P 500 INDEX/SPX2505$S	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	05/26/2023	05/29/2024	05/31/2023	Expire	1	1,461,000	100													0001
Purchased Call/S&P 500 INDEX/SPXB053$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/12/2023	09/12/2024	09/14/2023	Expire	1	1,126,000	4461.9													0001
Purchased Call/S&P 500 INDEX/SPX2506$9	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	06/09/2023	06/07/2024	06/13/2023	Expire	1	1,852,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2506$A	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	06/09/2023	06/10/2024	06/13/2023	Expire	1	1,641,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2506$B	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	06/09/2023	06/11/2024	06/13/2023	Expire	1	2,381,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00Y$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/31/2023	07/31/2024	08/02/2023	Expire	1	990,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2506$W	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	07/13/2023	07/12/2024	07/17/2023	Expire	1	5,595,000	4510.04													0001
Purchased Call/S&P 500 INDEX/SPXF00Y$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/31/2023	07/31/2024	08/02/2023	Expire	1	2,126,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2506$I	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	06/21/2023	06/21/2024	06/23/2023	Expire	1	2,800,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2507$2	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	07/21/2023	07/19/2024	07/25/2023	Expire	1	2,910,000	4536.34													0001
Purchased Call/S&P 500 INDEX/SPX2506$V	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	07/11/2023	07/11/2024	07/13/2023	Expire	1	1,634,000	100													0001
Purchased Call/S&P 500 INDEX/SPXB053$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/08/2023	09/10/2024	09/12/2023	Expire	1	2,315,000	4457.49													0001
Purchased Call/S&P 500 INDEX/SPX2507$A	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	08/03/2023	08/02/2024	08/07/2023	Expire	1	2,588,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2507$C	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	08/04/2023	08/06/2024	08/08/2023	Expire	1	1,829,000	100													0001
Purchased Call/S&P 500 INDEX/SPXB055$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2024	09/27/2023	Expire	1	2,944,000	4742.99													0001
Purchased Call/S&P 500 INDEX/SPXB054$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/22/2023	09/20/2024	09/26/2023	Expire	1	1,809,000	4320.06													0001
Purchased Call/S&P 500 INDEX/SPXB054$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/13/2023	09/13/2024	09/15/2023	Expire	1	2,414,000	100													0001
Purchased Call/S&P 500 INDEX/SPXB057$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/30/2023	10/25/2024	11/01/2023	Expire	1	2,764,985	4158													0001
Purchased Call/S&P 500 INDEX/SPXB058$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/01/2023	10/31/2024	11/03/2023	Expire	1	1,757,202	4194													0001
Purchased Call/S&P 500 INDEX/SPXB05B$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/28/2023	11/29/2024	11/30/2023	Expire	1	2,412,000	4554.89													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXB059$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/10/2023	11/12/2024	11/14/2023	Expire	1	1,774,000	4717.68													0001
Purchased Call/S&P 500 INDEX/SPXB05B$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/29/2023	11/29/2024	12/01/2023	Expire	1	5,249,000	4550.58													0001
Purchased Call/S&P 500 INDEX/SPX2507$G	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	08/14/2023	08/14/2024	08/16/2023	Expire	1	2,034,000	100													0001
Purchased Call/S&P 500 INDEX/SPXB05A$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/17/2023	11/15/2024	11/21/2023	Expire	1	1,559,111	4790													0001
Purchased Call/S&P 500 INDEX/SPXG000$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/10/2023	08/09/2024	08/14/2023	Expire	1	837,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG002$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/18/2023	08/16/2024	08/22/2023	Expire	1	1,129,000	100													0001
Purchased Call/S&P 500 INDEX/SPXB05D$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/18/2023	12/18/2024	12/20/2023	Expire	1	2,559,000	5326.02													0001
Purchased Call/S&P 500 INDEX/SPXB05E$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/20/2023	12/20/2024	12/22/2023	Expire	1	3,771,000	4698.35													0001
Purchased Call/S&P 500 INDEX/SPXB05E$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/20/2023	12/20/2024	12/22/2023	Expire	1	2,789,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG002$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/18/2023	08/20/2024	08/22/2023	Expire	1	4,020,000	4369.71													0001
Purchased Call/S&P 500 INDEX/SPXG003$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/25/2023	08/26/2024	08/29/2023	Expire	1	1,028,000	100													0001
Purchased Call/S&P 500 INDEX/SPX1407$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	02/06/2023	02/05/2024	02/08/2023	Expire	1	3,776,000	4111.08													0001
Purchased Call/S&P 500 INDEX/SPXG004$B	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/28/2023	08/26/2024	08/30/2023	Expire	1	2,449,000	100													0001
Purchased Call/S&P 500 INDEX/SPX1407$P	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	03/20/2023	03/19/2024	03/22/2023	Expire	1	1,959,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG002$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/16/2023	08/16/2024	08/18/2023	Expire	1	1,940,000	100													0001
Purchased Call/S&P 500 INDEX/SPX1408$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	09/28/2023	09/27/2024	10/02/2023	Expire	1	2,110,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG003$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/21/2023	08/21/2024	08/23/2023	Expire	1	925,000	100													0001
Purchased Call/S&P 500 INDEX/SPX1409$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	10/23/2023	10/18/2024	10/25/2023	Expire	1	1,540,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG004$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/29/2023	08/29/2024	08/31/2023	Expire	1	2,596,000	4497.63													0001
Purchased Call/S&P 500 INDEX/SPXG003$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/25/2023	08/27/2024	08/29/2023	Expire	1	1,761,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG004$A	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/28/2023	08/27/2024	08/30/2023	Expire	1	1,081,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG005$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/30/2023	08/30/2024	09/01/2023	Expire	1	1,271,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG006$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/07/2023	09/06/2024	09/11/2023	Expire	1	3,971,000	4907.38													0001
Purchased Call/S&P 500 INDEX/SPXB05F$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/29/2023	12/30/2024	01/03/2024	Expire	1	2,668,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG006$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/08/2023	09/09/2024	09/12/2023	Expire	1	1,684,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG008$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/15/2023	09/13/2024	09/19/2023	Expire	1	3,131,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG009$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/20/2023	09/20/2024	09/22/2023	Expire	1	2,001,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00A$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/21/2023	09/23/2024	09/25/2023	Expire	1	270,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00A$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/22/2023	09/20/2024	09/26/2023	Expire	1	2,457,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00A$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/22/2023	09/24/2024	09/26/2023	Expire	1	2,529,000	4320.06													0001
Purchased Call/S&P 500 INDEX/SPXG00B$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/25/2023	09/25/2024	09/27/2023	Expire	1	1,604,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00B$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/25/2023	09/24/2024	09/27/2023	Expire	1	611,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00C$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/28/2023	09/30/2024	10/02/2023	Expire	1	500,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00C$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/29/2023	10/01/2024	10/03/2023	Expire	1	1,264,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00D$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/03/2023	10/03/2024	10/05/2023	Expire	1	639,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00D$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/03/2023	10/03/2024	10/05/2023	Expire	1	1,114,000	100													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXG00D$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/04/2023	10/04/2024	10/06/2023	Expire	1	2,428,000	4585.66													0001
Purchased Call/S&P 500 INDEX/SPXG00C$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/02/2023	10/02/2024	10/04/2023	Expire	1	4,839,000	4288.39													0001
Purchased Call/S&P 500 INDEX/SPXG00E$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/06/2023	10/07/2024	10/11/2023	Expire	1	1,601,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00E$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/10/2023	10/10/2024	10/12/2023	Expire	1	1,541,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00E$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/11/2023	10/11/2024	10/13/2023	Expire	1	1,666,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00D$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/03/2023	10/03/2024	10/05/2023	Expire	1	1,732,000	4229.45													0001
Purchased Call/S&P 500 INDEX/SPXG00E$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/06/2023	10/07/2024	10/11/2023	Expire	1	1,006,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG009$S	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/20/2023	09/18/2024	09/22/2023	Expire	1	1,049,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00E$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/06/2023	10/07/2024	10/11/2023	Expire	1	1,849,000	4308.5													0001
Purchased Call/S&P 500 INDEX/SPXG00F$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/12/2023	10/14/2024	10/16/2023	Expire	1	920,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00F$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/12/2023	10/11/2024	10/16/2023	Expire	1	1,151,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00F$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/13/2023	10/11/2024	10/17/2023	Expire	1	1,552,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00F$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/13/2023	10/15/2024	10/17/2023	Expire	1	1,516,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00E$Q	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/09/2023	10/07/2024	10/11/2023	Expire	1	2,391,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00F$X	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/16/2023	10/15/2024	10/18/2023	Expire	1	1,870,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00G$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/17/2023	10/17/2024	10/19/2023	Expire	1	2,171,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00F$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/13/2023	10/11/2024	10/17/2023	Expire	1	964,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00H$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/26/2023	10/28/2024	10/30/2023	Expire	1	500,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00I$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/27/2023	10/29/2024	10/31/2023	Expire	1	1,344,000	100													0001
Purchased Call/S&P 500 INDEX/SPX150X$T	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	01/13/2023	01/12/2024	01/18/2023	Expire	1	3,189,000	3999.09													0001
Purchased Call/S&P 500 INDEX/SPXG00J$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	11/06/2023	11/06/2024	11/08/2023	Expire	1	7,197,000	4365.98													0001
Purchased Call/S&P 500 INDEX/SPX150X$E	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	01/06/2023	01/05/2024	01/10/2023	Expire	1	1,858,000	100													0001
Purchased Call/S&P 500 INDEX/SPX150X$F	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	01/06/2023	01/08/2024	01/10/2023	Expire	1	3,329,000	100													0001
Purchased Call/S&P 500 INDEX/SPX150Y$D	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	01/23/2023	01/23/2024	01/25/2023	Expire	1	2,373,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00J$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	11/02/2023	11/04/2024	11/06/2023	Expire	1	1,087,000	100													0001
Purchased Call/S&P 500 INDEX/SPX150X$V	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	01/13/2023	01/16/2024	01/18/2023	Expire	1	4,482,000	3999.09													0001
Purchased Call/S&P 500 INDEX/SPXC177$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/09/2023	01/08/2024	01/11/2023	Expire	1	2,236,000	100													0001
Purchased Call/S&P 500 INDEX/SPX150Y$E	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	01/24/2023	01/24/2024	01/26/2023	Expire	1	2,303,000	100													0001
Purchased Call/S&P 500 INDEX/SPX150Y$U	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	01/30/2023	01/30/2024	02/01/2023	Expire	1	2,796,000	100													0001
Purchased Call/S&P 500 INDEX/SPX150Z$K	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/08/2023	02/08/2024	02/10/2023	Expire	1	1,441,000	100													0001
Purchased Call/S&P 500 INDEX/SPX150Y$3	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	01/18/2023	01/18/2024	01/20/2023	Expire	1	3,959,000	3928.86													0001
Purchased Call/S&P 500 INDEX/SPX150Y$R	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	01/27/2023	01/29/2024	01/31/2023	Expire	1	5,632,000	4070.56													0001
Purchased Call/S&P 500 INDEX/SPX150Z$R	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/09/2023	02/09/2024	02/13/2023	Expire	1	2,146,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00M$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	11/16/2023	11/15/2024	11/20/2023	Expire	1	2,118,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2500$R	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/21/2023	02/16/2024	02/23/2023	Expire	1	1,270,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00M$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	11/15/2023	11/15/2024	11/17/2023	Expire	1	2,690,000	4502.88													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPX2500$7	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	02/13/2023	02/13/2024	02/15/2023	Expire	1	2,505,000	4428.97													0001
Purchased Call/S&P 500 INDEX/SPX2501$1	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	02/27/2023	02/27/2024	03/01/2023	Expire	1	2,085,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2501$Z	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	03/13/2023	03/08/2024	03/15/2023	Expire	1	3,360,000	100													0001
Purchased Call/S&P 500 INDEX/SPX150Y$Z	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	01/31/2023	01/31/2024	02/02/2023	Expire	1	5,025,000	4076.6													0001
Purchased Call/S&P 500 INDEX/SPX2502$0	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	03/13/2023	03/08/2024	03/15/2023	Expire	1	3,831,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2502$A	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	03/22/2023	03/22/2024	03/24/2023	Expire	1	2,709,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2501$7	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	02/28/2023	02/28/2024	03/02/2023	Expire	1	3,326,000	3970.15													0001
Purchased Call/S&P 500 INDEX/SPXC17A$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/28/2023	02/28/2024	03/02/2023	Expire	1	1,909,000	3970.15													0001
Purchased Call/S&P 500 INDEX/SPX2502$O	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	03/27/2023	03/27/2024	03/29/2023	Expire	1	1,756,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2502$7	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	03/14/2023	03/12/2024	03/16/2023	Expire	1	2,741,729	3862													0001
Purchased Call/S&P 500 INDEX/SPX2504$I	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	05/01/2023	05/01/2024	05/03/2023	Expire	1	1,515,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2501$3	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	02/27/2023	02/23/2024	03/01/2023	Expire	1	1,150,000	100													0001
Purchased Call/S&P 500 INDEX/SPXC17A$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/06/2023	03/05/2024	03/08/2023	Expire	1	1,630,000	4048.42													0001
Purchased Call/S&P 500 INDEX/SPXC17B$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/10/2023	04/09/2024	04/12/2023	Expire	1	3,988,000	4109.11													0001
Purchased Call/S&P 500 INDEX/SPX2505$B	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	05/15/2023	05/15/2024	05/17/2023	Expire	1	1,261,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2505$0	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	05/10/2023	05/10/2024	05/12/2023	Expire	1	1,299,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2505$A	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	05/15/2023	05/15/2024	05/17/2023	Expire	1	2,471,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2505$L	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	05/22/2023	05/22/2024	05/24/2023	Expire	1	1,651,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2505$Y	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	05/30/2023	05/30/2024	06/01/2023	Expire	1	2,533,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2503$Y	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	04/21/2023	04/23/2024	04/25/2023	Expire	1	2,533,000	4336.06													0001
Purchased Call/S&P 500 INDEX/SPX2503$2	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	04/04/2023	04/04/2024	04/06/2023	Expire	1	2,659,000	4100.6													0001
Purchased Call/S&P 500 INDEX/SPX2506$7	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	06/05/2023	06/05/2024	06/07/2023	Expire	1	2,544,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00R$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/07/2023	12/06/2024	12/11/2023	Expire	1	1,890,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2506$E	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	06/16/2023	06/14/2024	06/21/2023	Expire	1	1,032,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2503$3	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	04/04/2023	04/04/2024	04/06/2023	Expire	1	3,401,000	4100.6													0001
Purchased Call/S&P 500 INDEX/SPXG00R$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/08/2023	12/09/2024	12/12/2023	Expire	1	2,688,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2506$L	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	06/23/2023	06/24/2024	06/27/2023	Expire	1	1,812,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2501$X	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	03/13/2023	03/11/2024	03/15/2023	Expire	1	1,611,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2507$0	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	07/20/2023	07/19/2024	07/24/2023	Expire	1	2,158,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2507$6	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	07/26/2023	07/26/2024	07/28/2023	Expire	1	2,128,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2506$6	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	06/05/2023	06/04/2024	06/07/2023	Expire	1	1,097,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2507$7	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	07/27/2023	07/26/2024	07/31/2023	Expire	1	2,541,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00S$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/15/2023	12/16/2024	12/19/2023	Expire	1	881,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2506$N	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	06/23/2023	06/21/2024	06/27/2023	Expire	1	4,762,000	4348.33													0001
Purchased Call/S&P 500 INDEX/SPXG00T$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/19/2023	12/19/2024	12/21/2023	Expire	1	808,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00T$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/20/2023	12/20/2024	12/22/2023	Expire	1	1,637,000	100													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXC17D$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/08/2023	05/07/2024	05/10/2023	Expire	1	1,667,000	4138.12													0001
Purchased Call/S&P 500 INDEX/SPXC17F$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/12/2023	06/11/2024	06/14/2023	Expire	1	3,058,000	4338.93													0001
Purchased Call/S&P 500 INDEX/SPXG00U$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/27/2023	12/27/2024	12/29/2023	Expire	1	1,023,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00S$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/11/2023	12/11/2024	12/13/2023	Expire	1	798,000	100													0001
Purchased Call/S&P 500 INDEX/SPXC17E$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/31/2023	05/31/2024	06/02/2023	Expire	1	1,924,000	4179.83													0001
Purchased Call/S&P 500 INDEX/SPX8152$4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/16/2023	02/15/2024	02/21/2023	Expire	1	2,285,328	4148													0001
Purchased Call/S&P 500 INDEX/SPX8151$7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/30/2023	01/24/2024	02/01/2023	Expire	1	1,079,603	33738													0001
Purchased Call/S&P 500 INDEX/SPXC17K$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/16/2023	10/15/2024	10/18/2023	Expire	1	1,003,000	100													0001
Purchased Call/S&P 500 INDEX/SPX8155$B	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/15/2023	05/14/2024	05/17/2023	Expire	1	1,498,528	33301													0001
Purchased Call/S&P 500 INDEX/SPX8154$R	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/01/2023	04/30/2024	05/03/2023	Expire	1	1,709,487	4169													0001
Purchased Call/S&P 500 INDEX/SPX8155$C	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/16/2023	05/15/2024	05/18/2023	Expire	1	1,158,158	4136													0001
Purchased Call/S&P 500 INDEX/SPX8155$K	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/01/2023	05/31/2024	06/05/2023	Expire	1	2,545,516	4180													0001
Purchased Call/S&P 500 INDEX/SPXG00S$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/13/2023	12/13/2024	12/15/2023	Expire	1	2,578,000	4707.09													0001
Purchased Call/S&P 500 INDEX/SPXC17G$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	07/10/2023	07/10/2024	07/12/2023	Expire	1	2,325,000	4409.53													0001
Purchased Call/S&P 500 INDEX/SPX8156$Z	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/05/2023	07/02/2024	07/07/2023	Expire	1	1,445,172	34409													0001
Purchased Call/S&P 500 INDEX/SPXC17N$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/30/2023	12/02/2024	12/04/2023	Expire	1	1,409,000	4567.8													0001
Purchased Call/S&P 500 INDEX/SPX8158$1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/31/2023	07/30/2024	08/02/2023	Expire	1	1,489,290	35459													0001
Purchased Call/S&P 500 INDEX/SPX8158$R	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/05/2023	09/03/2024	09/07/2023	Expire	1	1,532,859	34838													0001
Purchased Call/S&P 500 INDEX/SPX8159$F	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/25/2023	09/24/2024	09/27/2023	Expire	1	1,460,445	33964													0001
Purchased Call/S&P 500 INDEX/SPX8159$N	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/29/2023	09/27/2024	10/03/2023	Expire	1	2,120,979	33666													0001
Purchased Call/S&P 500 INDEX/SPXC17N$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	12/01/2023	11/29/2024	12/05/2023	Expire	1	1,988,000	4594.63													0001
Purchased Call/S&P 500 INDEX/SPXC17M$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/08/2023	11/10/2025	11/10/2023	Expire	1	1,574,000	4382.78													0001
Purchased Call/S&P 500 INDEX/SPX8159$W	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	10/09/2023	10/08/2024	10/11/2023	Expire	1	1,269,488	33408													0001
Purchased Call/S&P 500 INDEX/SPX815A$6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	10/23/2023	10/22/2024	10/25/2023	Expire	1	2,583,927	33127													0001
Purchased Call/S&P 500 INDEX/SPX821F$2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2023	01/02/2024	01/05/2023	Expire	1	2,438,000	3824.14													0001
Purchased Call/S&P 500 INDEX/SPX821F$F	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/04/2023	01/04/2024	01/06/2023	Expire	1	1,289,000	3852.97													0001
Purchased Call/S&P 500 INDEX/SPX821I$I	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/01/2023	02/01/2024	02/03/2023	Expire	1	5,312,000	4119.21													0001
Purchased Call/S&P 500 INDEX/SPX821G$C	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/17/2023	01/12/2024	01/19/2023	Expire	1	1,785,000	100													0001
Purchased Call/S&P 500 INDEX/SPX821J$V	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2023	02/16/2024	02/23/2023	Expire	1	3,185,769	4079													0001
Purchased Call/S&P 500 INDEX/SPX821M$D	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2023	03/15/2024	03/20/2023	Expire	1	1,700,773	3892													0001
Purchased Call/S&P 500 INDEX/SPX821N$9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/03/2023	03/28/2024	04/05/2023	Expire	1	1,783,441	4109													0001
Purchased Call/S&P 500 INDEX/SPX821O$0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2023	04/15/2024	04/19/2023	Expire	1	1,129,576	4138													0001
Purchased Call/S&P 500 INDEX/SPX821N$A	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/03/2023	04/01/2024	04/05/2023	Expire	1	2,384,000	4124.51													0001
Purchased Call/S&P 500 INDEX/SPX821T$N	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2023	06/04/2024	06/07/2023	Expire	1	1,994,000	4273.79													0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPX821U$T	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2023	06/20/2024	06/22/2023	Expire	1	2,653,000	4388.71													0001
Purchased Call/S&P 500 INDEX/SPX821Y$T	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/17/2023	07/16/2024	07/19/2023	Expire	1	2,227,000	4522.79													0001
Purchased Call/S&P 500 INDEX/SPX821Y$R	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/17/2023	07/16/2024	07/19/2023	Expire	1	2,476,000	100													0001
Purchased Call/S&P 500 INDEX/SPX821Z$4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2023	07/17/2024	07/20/2023	Expire	1	1,149,000	100													0001
Purchased Call/S&P 500 INDEX/SPX8152$5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/17/2023	02/15/2024	02/22/2023	Expire	1	1,298,199	4148													0001
Purchased Call/S&P 500 INDEX/SPX8153$M	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/03/2023	03/28/2024	04/05/2023	Expire	1	3,517,569	4109													0001
Purchased Call/S&P 500 INDEX/SPX8153$X	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/10/2023	04/05/2024	04/12/2023	Expire	1	1,808,206	33485													0001
Purchased Call/S&P 500 INDEX/SPX9210$I	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/24/2023	07/23/2024	07/26/2023	Expire	1	2,009,000	4554.64													0001
Purchased Call/S&P 500 INDEX/SPX9212$F	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	08/09/2023	Expire	1	915,000	100													0001
Purchased Call/S&P 500 INDEX/SPX8155$6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/12/2023	05/10/2024	05/16/2023	Expire	1	1,504,575	33435													0001
Purchased Call/S&P 500 INDEX/SPX8156$N	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/26/2023	06/25/2024	06/28/2023	Expire	1	1,011,823	33727													0001
Purchased Call/S&P 500 INDEX/SPX8158$5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/07/2023	08/06/2024	08/09/2023	Expire	1	1,087,034	35066													0001
Purchased Call/S&P 500 INDEX/SPX8158$N	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/28/2023	08/27/2024	08/30/2023	Expire	1	1,648,651	34347													0001
Purchased Call/S&P 500 INDEX/SPX8159$Z	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	10/16/2023	10/15/2024	10/18/2023	Expire	1	1,649,844	33670													0001
Purchased Call/S&P 500 INDEX/SPX9210$F	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/24/2023	07/22/2024	07/26/2023	Expire	1	1,610,000	100													0001
Purchased Call/S&P 500 INDEX/SPX9213$2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/10/2023	08/12/2024	08/14/2023	Expire	1	456,000	100													0001
Purchased Call/S&P 500 INDEX/SPX9216$L	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/07/2023	09/09/2024	09/11/2023	Expire	1	312,000	100													0001
Purchased Call/S&P 500 INDEX/SPX9218$L	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2023	10/01/2024	10/04/2023	Expire	1	2,187,000	4288.39													0001
Purchased Call/S&P 500 INDEX/SPX9218$M	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2023	10/02/2024	10/04/2023	Expire	1	1,026,000	4288.39													0001
Purchased Call/S&P 500 INDEX/SPX815A$M	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	11/01/2023	10/31/2024	11/03/2023	Expire	1	1,711,070	4194													0001
Purchased Call/S&P 500 INDEX/SPXF001$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/04/2023	01/03/2024	01/06/2023	Expire	1	1,609,963	4383													0001
Purchased Call/S&P 500 INDEX/SPXF003$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/17/2023	01/17/2024	01/19/2023	Expire	1	822,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF003$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/20/2023	01/19/2024	01/24/2023	Expire	1	1,891,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF003$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/23/2023	01/23/2024	01/25/2023	Expire	1	446,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF001$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/04/2023	01/04/2024	01/06/2023	Expire	1	1,928,000	3852.97													0001
Purchased Call/S&P 500 INDEX/SPXF004$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/27/2023	01/26/2024	01/31/2023	Expire	1	1,476,000	100													0001
Purchased Call/S&P 500 INDEX/SPX921D$F	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2023	11/29/2024	12/01/2023	Expire	1	888,000	100													0001
Purchased Call/S&P 500 INDEX/SPX921D$5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2023	11/20/2024	11/30/2023	Expire	1	1,656,000	100													0001
Purchased Call/S&P 500 INDEX/SPX921D$U	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2023	12/03/2024	12/06/2023	Expire	1	1,014,874	36246													0001
Purchased Call/S&P 500 INDEX/SPX921F$Q	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2023	12/17/2024	12/20/2023	Expire	1	2,222,000	4740.56													0001
Purchased Call/S&P 500 INDEX/SPXF005$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/08/2023	02/08/2024	02/10/2023	Expire	1	2,451,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF005$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/02/2023	02/02/2024	02/06/2023	Expire	1	1,240,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF006$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/15/2023	02/15/2024	02/17/2023	Expire	1	2,280,000	100													0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXF008$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	02/28/2023	02/28/2024	03/02/2023	Expire	1	2,579,000	100													0001
Purchased Call/S&P 500 INDEX/SPX921G$3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2023	12/19/2024	12/21/2023	Expire	1	3,370,000	4768.37													0001
Purchased Call/S&P 500 INDEX/SPXF007$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/21/2023	02/16/2024	02/23/2023	Expire	1	2,625,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF007$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/17/2023	02/20/2024	02/22/2023	Expire	1	2,848,000	4079.09													0001
Purchased Call/S&P 500 INDEX/SPXF009$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/03/2023	03/01/2024	03/07/2023	Expire	1	2,690,000	4579.66													0001
Purchased Call/S&P 500 INDEX/SPXF009$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/03/2023	03/04/2024	03/07/2023	Expire	1	1,726,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00A$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/06/2023	03/05/2024	03/08/2023	Expire	1	2,613,000	4599.01													0001
Purchased Call/S&P 500 INDEX/SPXF00B$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/10/2023	03/08/2024	03/14/2023	Expire	1	1,968,061	4294													0001
Purchased Call/S&P 500 INDEX/SPXF00A$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/08/2023	03/08/2024	03/10/2023	Expire	1	3,138,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00B$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/13/2023	03/08/2024	03/15/2023	Expire	1	1,959,160	4293													0001
Purchased Call/S&P 500 INDEX/SPXF00A$I	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/06/2023	03/04/2024	03/08/2023	Expire	1	2,306,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00C$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/20/2023	03/18/2024	03/22/2023	Expire	1	804,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00B$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/15/2023	03/15/2024	03/17/2023	Expire	1	900,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00D$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/27/2023	03/27/2024	03/29/2023	Expire	1	586,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00E$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/28/2023	03/28/2024	03/30/2023	Expire	1	385,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00E$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/03/2023	04/01/2024	04/05/2023	Expire	1	3,248,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00E$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/04/2023	04/04/2024	04/06/2023	Expire	1	825,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00C$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/17/2023	03/19/2024	03/21/2023	Expire	1	2,403,000	4323.97													0001
Purchased Call/S&P 500 INDEX/SPXF00F$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/06/2023	04/08/2024	04/10/2023	Expire	1	2,313,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00D$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/27/2023	03/27/2024	03/29/2023	Expire	1	3,030,000	4454.83													0001
Purchased Call/S&P 500 INDEX/SPXF00G$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/17/2023	04/17/2024	04/19/2023	Expire	1	1,325,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00H$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/24/2023	04/24/2024	04/26/2023	Expire	1	1,168,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00H$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/26/2023	04/26/2024	04/28/2023	Expire	1	959,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00H$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/27/2023	04/29/2024	05/01/2023	Expire	1	571,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00I$F	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/01/2023	04/30/2024	05/03/2023	Expire	1	1,672,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00J$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/05/2023	05/03/2024	05/09/2023	Expire	1	2,079,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00J$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/09/2023	05/09/2024	05/11/2023	Expire	1	1,167,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00M$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/30/2023	05/30/2024	06/01/2023	Expire	1	1,368,000	4205.52													0001
Purchased Call/S&P 500 INDEX/SPXF00M$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/30/2023	05/30/2024	06/01/2023	Expire	1	2,395,000	4205.52													0001
Purchased Call/S&P 500 INDEX/SPXF00N$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/02/2023	06/04/2024	06/06/2023	Expire	1	1,845,000	100													0001
Purchased Call/S&P 500 INDEX/SPX821F$5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2023	01/03/2024	01/05/2023	Expire	1	412,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00O$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	06/06/2023	06/06/2024	06/08/2023	Expire	1	1,829,000	4283.85													0001
Purchased Call/S&P 500 INDEX/SPX821G$7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2023	01/12/2024	01/18/2023	Expire	1	1,217,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00Q$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	06/12/2023	06/12/2024	06/14/2023	Expire	1	1,112,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00Q$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	06/14/2023	06/14/2024	06/16/2023	Expire	1	1,203,000	100													0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXF00S$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/23/2023	06/21/2024	06/27/2023	Expire	1	1,861,000	100													0001
Purchased Call/S&P 500 INDEX/SPXA05F$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/11/2023	01/11/2024	01/13/2023	Expire	1	2,999,000	100													0001
Purchased Call/S&P 500 INDEX/SPXA05F$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/04/2023	01/04/2024	01/06/2023	Expire	1	2,901,000	4296.06													0001
Purchased Call/S&P 500 INDEX/SPXF00S$J	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/26/2023	06/21/2024	06/28/2023	Expire	1	1,330,000	100													0001
Purchased Call/S&P 500 INDEX/SPX821K$B	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2024	02/24/2023	Expire	1	2,337,000	3991.05													0001
Purchased Call/S&P 500 INDEX/SPXA05G$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/13/2023	01/12/2024	01/18/2023	Expire	1	3,101,000	4359.01													0001
Purchased Call/S&P 500 INDEX/SPXF00S$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	06/28/2023	06/28/2024	06/30/2023	Expire	1	4,280,000	4376.86													0001
Purchased Call/S&P 500 INDEX/SPXA05H$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/02/2023	02/02/2024	02/06/2023	Expire	1	2,076,000	4409.65													0001
Purchased Call/S&P 500 INDEX/SPXA05H$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/02/2023	02/02/2024	02/06/2023	Expire	1	2,279,000	4687.6													0001
Purchased Call/S&P 500 INDEX/SPXA05H$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/03/2023	02/02/2024	02/07/2023	Expire	1	2,870,000	4601.83													0001
Purchased Call/S&P 500 INDEX/SPXA05I$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/10/2023	02/09/2024	02/14/2023	Expire	1	2,604,000	4542.46													0001
Purchased Call/S&P 500 INDEX/SPXA05I$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/10/2023	02/12/2024	02/14/2023	Expire	1	2,384,000	4640.63													0001
Purchased Call/S&P 500 INDEX/SPXH13V$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/10/2023	01/10/2024	01/12/2023	Expire	1	2,244,000	4123.05													0001
Purchased Call/S&P 500 INDEX/SPXA05I$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	02/23/2023	Expire	1	2,182,000	3997.34													0001
Purchased Call/S&P 500 INDEX/SPXA05G$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/27/2023	01/29/2024	01/31/2023	Expire	1	2,102,000	4070.56													0001
Purchased Call/S&P 500 INDEX/SPXH13U$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/04/2023	01/04/2024	01/06/2023	Expire	1	6,118,000	3852.97													0001
Purchased Call/S&P 500 INDEX/SPXH13V$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/11/2023	01/11/2024	01/13/2023	Expire	1	650,000	100													0001
Purchased Call/S&P 500 INDEX/SPXH13V$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/11/2023	01/11/2024	01/13/2023	Expire	1	3,692,000	4576.96													0001
Purchased Call/S&P 500 INDEX/SPXH13U$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/05/2023	01/05/2024	01/09/2023	Expire	1	3,039,000	3808.1													0001
Purchased Call/S&P 500 INDEX/SPXF00V$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/14/2023	07/12/2024	07/18/2023	Expire	1	3,000,000	4505.42													0001
Purchased Call/S&P 500 INDEX/SPX821O$3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/18/2023	04/18/2024	04/20/2023	Expire	1	3,286,000	4154.87													0001
Purchased Call/S&P 500 INDEX/SPXA05L$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/13/2023	03/11/2024	03/15/2023	Expire	1	3,121,000	3855.76													0001
Purchased Call/S&P 500 INDEX/SPXF00W$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/19/2023	07/19/2024	07/21/2023	Expire	1	4,960,000	4565.72													0001
Purchased Call/S&P 500 INDEX/SPXH13X$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/19/2023	01/19/2024	01/23/2023	Expire	1	4,278,000	3898.85													0001
Purchased Call/S&P 500 INDEX/SPXH13V$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/10/2023	01/10/2024	01/12/2023	Expire	1	1,199,000	100													0001
Purchased Call/S&P 500 INDEX/SPX821I$H	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/01/2023	01/31/2024	02/03/2023	Expire	1	2,038,300	4077													0001
Purchased Call/S&P 500 INDEX/SPX821P$0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/09/2023	05/09/2024	05/11/2023	Expire	1	3,010,000	4119.17													0001
Purchased Call/S&P 500 INDEX/SPXA05L$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/20/2023	03/18/2024	03/22/2023	Expire	1	2,531,000	3951.57													0001
Purchased Call/S&P 500 INDEX/SPXF00Y$P	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/31/2023	07/30/2024	08/02/2023	Expire	1	1,281,000	100													0001
Purchased Call/S&P 500 INDEX/SPXH13X$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/19/2023	01/19/2024	01/23/2023	Expire	1	4,320,000	3898.85													0001
Purchased Call/S&P 500 INDEX/SPXF00U$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/13/2023	07/15/2024	07/17/2023	Expire	1	1,333,000	4510.04													0001
Purchased Call/S&P 500 INDEX/SPXH13X$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/19/2023	01/19/2024	01/23/2023	Expire	1	2,081,000	3898.85													0001
Purchased Call/S&P 500 INDEX/SPX821Q$D	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/16/2023	05/16/2024	05/18/2023	Expire	1	2,032,000	4109.9													0001
Purchased Call/S&P 500 INDEX/SPX821R$R	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/24/2023	05/24/2024	05/26/2023	Expire	1	2,443,000	4115.24													0001
Purchased Call/S&P 500 INDEX/SPXA05N$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/29/2023	03/28/2024	03/31/2023	Expire	1	2,346,000	100													0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXA05P$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2024	04/18/2023	Expire	1	2,649,000	4644.5													0001
Purchased Call/S&P 500 INDEX/SPXA05Q$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	04/17/2023	04/15/2024	04/19/2023	Expire	1	1,851,000	4151.32													0001
Purchased Call/S&P 500 INDEX/SPXA05Q$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	04/17/2023	04/16/2024	04/19/2023	Expire	1	1,707,000	4151.32													0001
Purchased Call/S&P 500 INDEX/SPXA05Q$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	04/20/2023	04/19/2024	04/24/2023	Expire	1	2,682,000	4687.31													0001
Purchased Call/S&P 500 INDEX/SPXH13X$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/18/2023	01/18/2024	01/20/2023	Expire	1	2,935,000	4516.22													0001
Purchased Call/S&P 500 INDEX/SPXH13Y$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024	01/24/2023	Expire	1	8,569,000	3972.61													0001
Purchased Call/S&P 500 INDEX/SPXH13Y$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024	01/24/2023	Expire	1	5,748,000	3972.61													0001
Purchased Call/S&P 500 INDEX/SPX821U$3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/14/2023	06/14/2024	06/16/2023	Expire	1	3,712,000	4372.59													0001
Purchased Call/S&P 500 INDEX/SPXH13Y$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024	01/24/2023	Expire	1	1,660,000	3972.61													0001
Purchased Call/S&P 500 INDEX/SPXH13Y$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/24/2023	01/24/2024	01/26/2023	Expire	1	2,798,000	4016.95													0001
Purchased Call/S&P 500 INDEX/SPXA05R$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	05/01/2023	04/30/2024	05/03/2023	Expire	1	1,909,622	4169													0001
Purchased Call/S&P 500 INDEX/SPX821U$2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/14/2023	06/13/2024	06/16/2023	Expire	1	1,601,000	100													0001
Purchased Call/S&P 500 INDEX/SPX821U$Q	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2023	06/18/2024	06/22/2023	Expire	1	2,173,000	4388.71													0001
Purchased Call/S&P 500 INDEX/SPX821W$Z	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/05/2023	07/05/2024	07/07/2023	Expire	1	1,908,000	4446.82													0001
Purchased Call/S&P 500 INDEX/SPXH13Z$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/30/2023	01/30/2024	02/01/2023	Expire	1	2,226,000	4017.77													0001
Purchased Call/S&P 500 INDEX/SPXA05S$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	05/03/2023	05/03/2024	05/05/2023	Expire	1	2,259,000	4090.75													0001
Purchased Call/S&P 500 INDEX/SPX821X$Y	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/11/2023	07/11/2024	07/13/2023	Expire	1	1,812,000	4439.26													0001
Purchased Call/S&P 500 INDEX/SPXI131$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/03/2023	02/05/2024	02/07/2023	Expire	1	3,402,000	4136.48													0001
Purchased Call/S&P 500 INDEX/SPXA05T$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	05/16/2023	05/15/2024	05/18/2023	Expire	1	2,270,818	4136													0001
Purchased Call/S&P 500 INDEX/SPXI131$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/08/2023	02/08/2024	02/10/2023	Expire	1	2,001,000	4117.86													0001
Purchased Call/S&P 500 INDEX/SPX821Y$S	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/17/2023	07/15/2024	07/19/2023	Expire	1	1,418,000	4522.79													0001
Purchased Call/S&P 500 INDEX/SPXI133$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024	02/17/2023	Expire	1	3,203,000	4693.01													0001
Purchased Call/S&P 500 INDEX/SPX821Y$P	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/17/2023	07/12/2024	07/19/2023	Expire	1	2,580,000	100													0001
Purchased Call/S&P 500 INDEX/SPX821Y$Q	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/17/2023	07/15/2024	07/19/2023	Expire	1	1,325,000	100													0001
Purchased Call/S&P 500 INDEX/SPXA05R$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	05/01/2023	04/29/2024	05/03/2023	Expire	1	3,260,000	4167.87													0001
Purchased Call/S&P 500 INDEX/SPXA05V$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	05/30/2023	05/28/2024	06/01/2023	Expire	1	5,239,000	4205.52													0001
Purchased Call/S&P 500 INDEX/SPXA05V$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	05/30/2023	05/29/2024	06/01/2023	Expire	1	2,767,000	4205.52													0001
Purchased Call/S&P 500 INDEX/SPXA05V$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	05/30/2023	05/29/2024	06/01/2023	Expire	1	3,277,000	4205.52													0001
Purchased Call/S&P 500 INDEX/SPXI133$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/17/2023	02/16/2024	02/22/2023	Expire	1	2,001,000	4389.1													0001
Purchased Call/S&P 500 INDEX/SPXI132$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/10/2023	02/09/2024	02/14/2023	Expire	1	1,331,754	4098													0001
Purchased Call/S&P 500 INDEX/SPXI135$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/27/2023	02/26/2024	03/01/2023	Expire	1	1,992,960	3970													0001
Purchased Call/S&P 500 INDEX/SPXI135$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/28/2023	02/28/2024	03/02/2023	Expire	1	1,328,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI135$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/01/2023	02/28/2024	03/03/2023	Expire	1	2,436,854	3975													0001
Purchased Call/S&P 500 INDEX/SPXI134$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024	02/28/2023	Expire	1	8,516,000	3970.04													0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXA05X$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/13/2023	06/13/2024	06/15/2023	Expire	1	2,374,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI136$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/03/2023	03/01/2024	03/07/2023	Expire	1	3,920,000	4045.64													0001
Purchased Call/S&P 500 INDEX/SPXG000$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/08/2023	08/08/2024	08/10/2023	Expire	1	1,511,000	100													0001
Purchased Call/S&P 500 INDEX/SPXA05X$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/12/2023	06/10/2024	06/14/2023	Expire	1	4,347,000	4338.93													0001
Purchased Call/S&P 500 INDEX/SPXI137$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/10/2023	03/08/2024	03/14/2023	Expire	1	3,988,018	3992													0001
Purchased Call/S&P 500 INDEX/SPXI138$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/13/2023	03/13/2024	03/15/2023	Expire	1	366,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI137$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/10/2023	03/08/2024	03/14/2023	Expire	1	1,832,333	3992													0001
Purchased Call/S&P 500 INDEX/SPX9210$E	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/24/2023	07/19/2024	07/26/2023	Expire	1	1,242,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI138$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/13/2023	03/08/2024	03/15/2023	Expire	1	2,834,407	3862													0001
Purchased Call/S&P 500 INDEX/SPXG001$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/14/2023	08/14/2024	08/16/2023	Expire	1	6,976,000	4489.72													0001
Purchased Call/S&P 500 INDEX/SPXI138$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/15/2023	03/15/2024	03/17/2023	Expire	1	3,852,000	3891.93													0001
Purchased Call/S&P 500 INDEX/SPXG002$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/15/2023	08/15/2024	08/17/2023	Expire	1	2,111,000	4437.86													0001
Purchased Call/S&P 500 INDEX/SPX9210$G	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/24/2023	07/23/2024	07/26/2023	Expire	1	1,570,000	100													0001
Purchased Call/S&P 500 INDEX/SPX9211$S	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/01/2023	08/01/2024	08/03/2023	Expire	1	2,071,000	4576.73													0001
Purchased Call/S&P 500 INDEX/SPX9212$B	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2023	08/06/2024	08/09/2023	Expire	1	1,637,000	4518.44													0001
Purchased Call/S&P 500 INDEX/SPXI139$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/17/2023	03/15/2024	03/21/2023	Expire	1	4,414,000	3916.64													0001
Purchased Call/S&P 500 INDEX/SPXG002$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/18/2023	08/19/2024	08/22/2023	Expire	1	1,113,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG003$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/24/2023	08/23/2024	08/28/2023	Expire	1	2,181,000	100													0001
Purchased Call/S&P 500 INDEX/SPX9212$1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/04/2023	08/02/2024	08/08/2023	Expire	1	1,310,000	100													0001
Purchased Call/S&P 500 INDEX/SPXA05W$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/05/2023	06/03/2024	06/07/2023	Expire	1	2,033,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG002$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/15/2023	08/15/2024	08/17/2023	Expire	1	1,760,000	4437.86													0001
Purchased Call/S&P 500 INDEX/SPXG002$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/18/2023	08/19/2024	08/22/2023	Expire	1	3,309,000	4369.71													0001
Purchased Call/S&P 500 INDEX/SPXG003$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/25/2023	08/23/2024	08/29/2023	Expire	1	2,069,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG003$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/21/2023	08/21/2024	08/23/2023	Expire	1	2,525,000	4399.77													0001
Purchased Call/S&P 500 INDEX/SPXB050$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/19/2023	07/19/2024	07/21/2023	Expire	1	3,234,000	5056.53													0001
Purchased Call/S&P 500 INDEX/SPXI13A$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/24/2023	03/26/2024	03/28/2023	Expire	1	3,876,000	3970.99													0001
Purchased Call/S&P 500 INDEX/SPXG004$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/28/2023	08/27/2024	08/30/2023	Expire	1	647,000	100													0001
Purchased Call/S&P 500 INDEX/SPX9213$8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/11/2023	07/31/2024	08/15/2023	Expire	1	1,243,608	4589													0001
Purchased Call/S&P 500 INDEX/SPXG004$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/29/2023	08/29/2024	08/31/2023	Expire	1	1,023,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG004$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/29/2023	08/29/2024	08/31/2023	Expire	1	1,421,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13B$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/27/2023	03/27/2024	03/29/2023	Expire	1	2,495,000	3977.53													0001
Purchased Call/S&P 500 INDEX/SPXI13B$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/29/2023	04/01/2024	03/31/2023	Expire	1	3,153,000	4027.81													0001
Purchased Call/S&P 500 INDEX/SPXG005$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/30/2023	08/30/2024	09/01/2023	Expire	1	1,949,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG005$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/01/2023	09/03/2024	09/06/2023	Expire	1	1,578,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG005$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/31/2023	08/30/2024	09/05/2023	Expire	1	2,121,000	4507.66													0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXG005$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/05/2023	09/04/2024	09/07/2023	Expire	1	805,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI138$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/14/2023	03/12/2024	03/16/2023	Expire	1	3,073,826	4336													0001
Purchased Call/S&P 500 INDEX/SPXI136$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/07/2023	03/06/2024	03/09/2023	Expire	1	1,453,383	4048													0001
Purchased Call/S&P 500 INDEX/SPX9216$R	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/11/2023	09/09/2024	09/13/2023	Expire	1	1,433,000	100													0001
Purchased Call/S&P 500 INDEX/SPXA05Z$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/12/2023	07/12/2024	07/14/2023	Expire	1	2,205,000	4472.16													0001
Purchased Call/S&P 500 INDEX/SPXB052$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/17/2023	08/16/2024	08/21/2023	Expire	1	5,111,000	4370.36													0001
Purchased Call/S&P 500 INDEX/SPXG005$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/01/2023	09/04/2024	09/06/2023	Expire	1	3,029,000	4515.77													0001
Purchased Call/S&P 500 INDEX/SPXG006$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/07/2023	09/06/2024	09/11/2023	Expire	1	2,283,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13C$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/31/2023	04/01/2024	04/04/2023	Expire	1	2,097,000	4109.31													0001
Purchased Call/S&P 500 INDEX/SPXG007$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/12/2023	09/12/2024	09/14/2023	Expire	1	1,132,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13D$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/03/2023	04/01/2024	04/05/2023	Expire	1	4,094,000	4124.51													0001
Purchased Call/S&P 500 INDEX/SPXI13C$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/31/2023	04/02/2024	04/04/2023	Expire	1	2,575,000	4109.31													0001
Purchased Call/S&P 500 INDEX/SPXB052$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/17/2023	08/16/2024	08/21/2023	Expire	1	3,911,000	4370.36													0001
Purchased Call/S&P 500 INDEX/SPXI13D$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/03/2023	03/28/2024	04/05/2023	Expire	1	1,598,522	4109													0001
Purchased Call/S&P 500 INDEX/SPXI13E$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/10/2023	04/09/2024	04/12/2023	Expire	1	1,522,962	4105													0001
Purchased Call/S&P 500 INDEX/SPXI13D$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/05/2023	04/05/2024	04/07/2023	Expire	1	3,118,000	4090.38													0001
Purchased Call/S&P 500 INDEX/SPXI13F$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/12/2023	04/11/2024	04/14/2023	Expire	1	3,225,518	4109													0001
Purchased Call/S&P 500 INDEX/SPX9217$9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/15/2023	09/13/2024	09/19/2023	Expire	1	1,111,000	100													0001
Purchased Call/S&P 500 INDEX/SPXB053$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/08/2023	09/09/2024	09/12/2023	Expire	1	3,060,000	4457.49													0001
Purchased Call/S&P 500 INDEX/SPX9218$Y	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/04/2023	01/03/2024	10/06/2023	Expire	1	13,812,500	3800													0001
Purchased Call/S&P 500 INDEX/SPX921D$2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/27/2023	11/26/2024	11/29/2023	Expire	1	1,067,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13G$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/17/2023	04/15/2024	04/19/2023	Expire	1	3,558,370	4138													0001
Purchased Call/S&P 500 INDEX/SPX921D$3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/27/2023	11/27/2024	11/29/2023	Expire	1	900,000	100													0001
Purchased Call/S&P 500 INDEX/SPXB055$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/10/2023	10/10/2024	10/12/2023	Expire	1	3,327,000	4776.63													0001
Purchased Call/S&P 500 INDEX/SPXI13G$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/14/2023	04/12/2024	04/18/2023	Expire	1	2,432,000	4137.64													0001
Purchased Call/S&P 500 INDEX/SPX921E$9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2023	12/06/2024	12/08/2023	Expire	1	2,017,000	4549.34													0001
Purchased Call/S&P 500 INDEX/SPXG005$U	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/05/2023	09/03/2024	09/07/2023	Expire	1	1,334,000	100													0001
Purchased Call/S&P 500 INDEX/SPXB056$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/23/2023	10/22/2024	10/25/2023	Expire	1	1,982,000	4217.04													0001
Purchased Call/S&P 500 INDEX/SPX921D$W	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2023	12/03/2024	12/06/2023	Expire	1	1,380,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13F$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/12/2023	04/12/2024	04/14/2023	Expire	1	3,733,000	4091.95													0001
Purchased Call/S&P 500 INDEX/SPXI13I$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/24/2023	04/22/2024	04/26/2023	Expire	1	2,773,000	4137.04													0001
Purchased Call/S&P 500 INDEX/SPXI13I$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/24/2023	04/23/2024	04/26/2023	Expire	1	2,138,000	4137.04													0001
Purchased Call/S&P 500 INDEX/SPXI13G$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/18/2023	04/18/2024	04/20/2023	Expire	1	2,973,000	4154.87													0001
Purchased Call/S&P 500 INDEX/SPX921D$A	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2023	11/29/2024	11/30/2023	Expire	1	678,000	100													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXG008$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/15/2023	09/13/2024	09/19/2023	Expire	1	2,483,000	4450.32													0001
Purchased Call/S&P 500 INDEX/SPX921D$R	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/01/2023	11/29/2024	12/05/2023	Expire	1	1,251,577	4568													0001
Purchased Call/S&P 500 INDEX/SPXG006$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/07/2023	09/06/2024	09/11/2023	Expire	1	922,000	100													0001
Purchased Call/S&P 500 INDEX/SPXB058$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/03/2023	11/05/2024	11/07/2023	Expire	1	2,062,000	100													0001
Purchased Call/S&P 500 INDEX/SPX921F$0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2023	12/13/2024	12/20/2023	Expire	1	1,080,000	100													0001
Purchased Call/S&P 500 INDEX/SPX921F$P	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2023	12/17/2024	12/20/2023	Expire	1	3,154,000	100													0001
Purchased Call/S&P 500 INDEX/SPX921G$P	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/28/2023	12/27/2024	01/02/2024	Expire	1	1,663,000	100													0001
Purchased Call/S&P 500 INDEX/SPXB058$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2024	11/08/2023	Expire	1	3,119,000	5040.52													0001
Purchased Call/S&P 500 INDEX/SPXI13K$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/01/2023	04/30/2024	05/03/2023	Expire	1	1,787,000	4167.87													0001
Purchased Call/S&P 500 INDEX/SPXB058$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/06/2023	11/05/2024	11/08/2023	Expire	1	2,604,000	4365.98													0001
Purchased Call/S&P 500 INDEX/SPXI13K$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/01/2023	05/01/2024	05/03/2023	Expire	1	2,310,000	4680.52													0001
Purchased Call/S&P 500 INDEX/SPXI13J$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/25/2023	04/25/2024	04/27/2023	Expire	1	2,226,000	4071.63													0001
Purchased Call/S&P 500 INDEX/SPXB059$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/10/2023	11/12/2024	11/14/2023	Expire	1	2,642,000	100													0001
Purchased Call/S&P 500 INDEX/SPXB059$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/10/2023	11/12/2024	11/14/2023	Expire	1	2,981,000	4850.14													0001
Purchased Call/S&P 500 INDEX/SPXI13J$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/26/2023	04/26/2024	04/28/2023	Expire	1	3,340,000	4055.99													0001
Purchased Call/S&P 500 INDEX/SPXB05C$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/07/2023	12/06/2024	12/11/2023	Expire	1	1,754,000	5239.04													0001
Purchased Call/S&P 500 INDEX/SPXG00A$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/22/2023	09/23/2024	09/26/2023	Expire	1	4,066,000	4320.06													0001
Purchased Call/S&P 500 INDEX/SPXI13L$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/04/2023	05/06/2024	05/08/2023	Expire	1	1,087,000	4061.22													0001
Purchased Call/S&P 500 INDEX/SPXG00A$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/22/2023	09/23/2024	09/26/2023	Expire	1	2,031,000	4320.06													0001
Purchased Call/S&P 500 INDEX/SPXI13K$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/03/2023	05/03/2024	05/05/2023	Expire	1	3,976,000	4090.75													0001
Purchased Call/S&P 500 INDEX/SPXG009$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/19/2023	09/19/2024	09/21/2023	Expire	1	2,434,000	100													0001
Purchased Call/S&P 500 INDEX/SPXB05C$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/01/2023	11/29/2024	12/05/2023	Expire	1	2,407,231	4568													0001
Purchased Call/S&P 500 INDEX/SPXI13L$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/05/2023	05/06/2024	05/09/2023	Expire	1	2,425,000	4136.25													0001
Purchased Call/S&P 500 INDEX/SPXB05D$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/18/2023	12/13/2024	12/20/2023	Expire	1	2,015,094	4719													0001
Purchased Call/S&P 500 INDEX/SPXG00B$6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/25/2023	09/24/2024	09/27/2023	Expire	1	1,611,000	100													0001
Purchased Call/S&P 500 INDEX/SPXB05C$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/13/2023	12/13/2024	12/15/2023	Expire	1	2,179,000	5010.7													0001
Purchased Call/S&P 500 INDEX/SPXB05E$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/20/2023	12/20/2024	12/22/2023	Expire	1	3,489,000	5248.06													0001
Purchased Call/S&P 500 INDEX/SPXG00A$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/22/2023	09/24/2024	09/26/2023	Expire	1	6,420,000	4320.06													0001
Purchased Call/S&P 500 INDEX/SPXI13M$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/08/2023	05/08/2024	05/10/2023	Expire	1	2,434,000	4138.12													0001
Purchased Call/S&P 500 INDEX/SPXG00B$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/26/2023	09/26/2024	09/28/2023	Expire	1	275,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13H$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/20/2023	04/19/2024	04/24/2023	Expire	1	1,426,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13M$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/09/2023	05/09/2024	05/11/2023	Expire	1	4,226,000	4119.17													0001
Purchased Call/S&P 500 INDEX/SPXI13M$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/10/2023	05/10/2024	05/12/2023	Expire	1	4,071,000	4137.64													0001
Purchased Call/S&P 500 INDEX/SPXI13M$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/11/2023	05/10/2024	05/15/2023	Expire	1	1,398,522	4138													0001
Purchased Call/S&P 500 INDEX/SPXI13N$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/12/2023	05/14/2024	05/16/2023	Expire	1	2,621,000	4682.89													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXI13M$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/11/2023	05/13/2024	05/15/2023	Expire	1	1,406,000	4130.62													0001
Purchased Call/S&P 500 INDEX/SPXG00D$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/05/2023	10/04/2024	10/10/2023	Expire	1	2,595,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00D$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/04/2023	10/04/2024	10/06/2023	Expire	1	3,166,000	4263.75													0001
Purchased Call/S&P 500 INDEX/SPXG00E$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/06/2023	10/08/2024	10/11/2023	Expire	1	1,568,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00E$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/09/2023	10/08/2024	10/11/2023	Expire	1	1,071,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13N$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/12/2023	05/10/2024	05/16/2023	Expire	1	4,149,000	4124.08													0001
Purchased Call/S&P 500 INDEX/SPXI13O$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	05/22/2023	Expire	1	1,064,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13P$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2023	05/17/2024	05/23/2023	Expire	1	1,111,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13O$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	05/22/2023	Expire	1	2,559,000	4764.79													0001
Purchased Call/S&P 500 INDEX/SPXG00E$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/09/2023	10/09/2024	10/11/2023	Expire	1	453,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13P$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/22/2023	05/21/2024	05/24/2023	Expire	1	2,028,918	4192													0001
Purchased Call/S&P 500 INDEX/SPXI13P$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2023	05/17/2024	05/23/2023	Expire	1	3,156,000	4191.98													0001
Purchased Call/S&P 500 INDEX/SPXG00E$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/06/2023	10/07/2024	10/11/2023	Expire	1	2,863,000	4308.5													0001
Purchased Call/S&P 500 INDEX/SPXG00F$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/11/2023	10/11/2024	10/13/2023	Expire	1	1,001,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00I$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/30/2023	10/30/2024	11/01/2023	Expire	1	436,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13P$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/23/2023	05/23/2024	05/25/2023	Expire	1	1,329,000	4145.58													0001
Purchased Call/S&P 500 INDEX/SPXG00G$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/20/2023	10/21/2024	10/24/2023	Expire	1	1,603,000	4633.9													0001
Purchased Call/S&P 500 INDEX/SPXI13R$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/30/2023	05/29/2024	06/01/2023	Expire	1	1,516,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00I$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/30/2023	10/30/2024	11/01/2023	Expire	1	2,825,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00I$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	11/01/2023	11/01/2024	11/03/2023	Expire	1	1,371,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13S$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024	06/02/2023	Expire	1	1,251,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13R$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/26/2023	05/29/2024	05/31/2023	Expire	1	3,099,000	4205.45													0001
Purchased Call/S&P 500 INDEX/SPXI13S$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024	06/02/2023	Expire	1	2,431,000	4779.64													0001
Purchased Call/S&P 500 INDEX/SPXI13R$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/30/2023	05/30/2024	06/01/2023	Expire	1	5,194,000	4205.52													0001
Purchased Call/S&P 500 INDEX/SPXG00J$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	11/06/2023	11/06/2024	11/08/2023	Expire	1	2,824,000	4365.98													0001
Purchased Call/S&P 500 INDEX/SPXI13S$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2023	06/03/2024	06/05/2023	Expire	1	564,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13S$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024	06/02/2023	Expire	1	3,876,000	4179.83													0001
Purchased Call/S&P 500 INDEX/SPXI13S$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2023	05/31/2024	06/05/2023	Expire	1	4,417,000	4221.02													0001
Purchased Call/S&P 500 INDEX/SPXA05F$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/05/2023	01/05/2024	01/09/2023	Expire	1	2,403,000	4232.7													0001
Purchased Call/S&P 500 INDEX/SPXG00J$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	11/06/2023	11/04/2024	11/08/2023	Expire	1	252,000	100													0001
Purchased Call/S&P 500 INDEX/SPXA05F$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/06/2023	01/05/2024	01/10/2023	Expire	1	3,343,000	4381.97													0001
Purchased Call/S&P 500 INDEX/SPXI13S$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/02/2023	06/04/2024	06/06/2023	Expire	1	3,913,000	4828.37													0001
Purchased Call/S&P 500 INDEX/SPXG00M$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	11/16/2023	11/18/2024	11/20/2023	Expire	1	573,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13U$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/14/2023	06/14/2024	06/16/2023	Expire	1	3,042,000	5000.06													0001
Purchased Call/S&P 500 INDEX/SPXI13U$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/09/2023	06/11/2024	06/13/2023	Expire	1	2,917,000	4298.86													0001
Purchased Call/S&P 500 INDEX/SPXI13T$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/06/2023	06/05/2024	06/08/2023	Expire	1	2,111,252	4274													0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXI13T$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/07/2023	06/06/2024	06/09/2023	Expire	1	1,713,540	4284													0001
Purchased Call/S&P 500 INDEX/SPXA05G$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/20/2023	01/19/2024	01/24/2023	Expire	1	3,377,000	4477.13													0001
Purchased Call/S&P 500 INDEX/SPXA05G$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2024	01/24/2023	Expire	1	2,758,000	4185.14													0001
Purchased Call/S&P 500 INDEX/SPXA05H$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024	02/10/2023	Expire	1	4,151,000	4117.86													0001
Purchased Call/S&P 500 INDEX/SPXA05G$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/27/2023	01/26/2024	01/31/2023	Expire	1	2,598,000	4613.98													0001
Purchased Call/S&P 500 INDEX/SPXI13U$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/13/2023	06/13/2024	06/15/2023	Expire	1	2,025,000	4369.01													0001
Purchased Call/S&P 500 INDEX/SPXI13W$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/20/2023	06/18/2024	06/22/2023	Expire	1	2,623,706	4410													0001
Purchased Call/S&P 500 INDEX/SPXA05G$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/13/2023	01/16/2024	01/18/2023	Expire	1	2,895,000	3999.09													0001
Purchased Call/S&P 500 INDEX/SPXI13W$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/20/2023	06/18/2024	06/22/2023	Expire	1	2,046,050	4410													0001
Purchased Call/S&P 500 INDEX/SPXI13V$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/14/2023	06/14/2024	06/16/2023	Expire	1	3,825,000	4372.59													0001
Purchased Call/S&P 500 INDEX/SPXA05H$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024	02/10/2023	Expire	1	2,500,000	4117.86													0001
Purchased Call/S&P 500 INDEX/SPXA05J$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/01/2023	03/01/2024	03/03/2023	Expire	1	2,548,000	3951.39													0001
Purchased Call/S&P 500 INDEX/SPXG000$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	11/21/2023	11/21/2024	11/24/2023	Expire	1	3,617,000	4538.19													0001
Purchased Call/S&P 500 INDEX/SPXG00P$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	11/29/2023	11/29/2024	12/01/2023	Expire	1	2,014,000	5164.91													0001
Purchased Call/S&P 500 INDEX/SPXI13V$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/16/2023	06/18/2024	06/21/2023	Expire	1	2,272,000	4987.25													0001
Purchased Call/S&P 500 INDEX/SPXG000$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	11/21/2023	11/21/2024	11/24/2023	Expire	1	1,838,000	4538.19													0001
Purchased Call/S&P 500 INDEX/SPXI13W$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/16/2023	06/17/2024	06/21/2023	Expire	1	2,663,000	4409.59													0001
Purchased Call/S&P 500 INDEX/SPXI13X$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/21/2023	06/21/2024	06/23/2023	Expire	1	2,059,000	4365.69													0001
Purchased Call/S&P 500 INDEX/SPXI13W$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/20/2023	06/20/2024	06/22/2023	Expire	1	4,151,000	4388.71													0001
Purchased Call/S&P 500 INDEX/SPXA05J$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/03/2023	03/04/2024	03/07/2023	Expire	1	4,895,000	4045.64													0001
Purchased Call/S&P 500 INDEX/SPXG00Q$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/01/2023	11/29/2024	12/05/2023	Expire	1	2,122,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13X$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/21/2023	06/21/2024	06/23/2023	Expire	1	2,378,000	5016.18													0001
Purchased Call/S&P 500 INDEX/SPXA05J$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/03/2023	03/04/2024	03/07/2023	Expire	1	2,716,000	4045.64													0001
Purchased Call/S&P 500 INDEX/SPXG00Q$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/05/2023	12/05/2024	12/07/2023	Expire	1	2,601,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00S$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/11/2023	12/09/2024	12/13/2023	Expire	1	487,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00S$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/11/2023	12/10/2024	12/13/2023	Expire	1	1,224,000	100													0001
Purchased Call/S&P 500 INDEX/SPXA05J$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/06/2023	03/06/2024	03/08/2023	Expire	1	1,402,000	4048.42													0001
Purchased Call/S&P 500 INDEX/SPXA05L$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024	03/22/2023	Expire	1	2,218,000	3951.57													0001
Purchased Call/S&P 500 INDEX/SPXG00S$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/14/2023	12/16/2024	12/18/2023	Expire	1	653,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00T$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/15/2023	12/17/2024	12/19/2023	Expire	1	1,621,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00T$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/18/2023	12/13/2024	12/20/2023	Expire	1	2,576,678	4719													0001
Purchased Call/S&P 500 INDEX/SPXG00T$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/18/2023	12/18/2024	12/20/2023	Expire	1	2,158,000	100													0001
Purchased Call/S&P 500 INDEX/SPXA05L$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024	03/22/2023	Expire	1	5,671,000	3951.57													0001
Purchased Call/S&P 500 INDEX/SPXA05M$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2024	03/23/2023	Expire	1	2,880,000	4002.87													0001
Purchased Call/S&P 500 INDEX/SPXA05M$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2024	03/24/2023	Expire	1	1,488,000	3936.97													0001
Purchased Call/S&P 500 INDEX/SPXA05N$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/27/2023	03/26/2024	03/29/2023	Expire	1	2,317,000	3977.53													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse		6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXA05N$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	03/28/2023	03/28/2024	03/30/2023	Expire	1	1,378,000	3971.27													0001
Purchased Call/S&P 500 INDEX/SPXC178$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	01/11/2023	01/11/2024	01/13/2023	Expire	1	1,640,000	3969.61													0001
Purchased Call/S&P 500 INDEX/SPXG00U$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	12/26/2023	12/26/2024	12/28/2023	Expire	1	1,108,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13X$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/22/2023	06/21/2024	06/26/2023	Expire	1	2,367,000	5030.41													0001
Purchased Call/S&P 500 INDEX/SPXA05G$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	01/31/2023	01/31/2024	02/02/2023	Expire	1	4,104,000	4643.25													0001
Purchased Call/S&P 500 INDEX/SPXA05N$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	03/30/2023	03/28/2024	04/03/2023	Expire	1	3,658,000	4050.83													0001
Purchased Call/S&P 500 INDEX/SPXA05O$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024	04/10/2023	Expire	1	1,742,000	4302.06													0001
Purchased Call/S&P 500 INDEX/SPXA05M$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	03/21/2023	03/15/2024	03/23/2023	Expire	1	1,325,966	3958													0001
Purchased Call/S&P 500 INDEX/SPXA05P$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	04/14/2023	04/12/2024	04/18/2023	Expire	1	2,828,000	100													0001
Purchased Call/S&P 500 INDEX/SPXA05P$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2024	04/12/2023	Expire	1	2,388,000	4643.29													0001
Purchased Call/S&P 500 INDEX/SPXI13X$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/22/2023	06/21/2024	06/26/2023	Expire	1	5,784,000	4381.89													0001
Purchased Call/S&P 500 INDEX/SPXA05Q$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024	04/19/2023	Expire	1	3,252,000	4686.84													0001
Purchased Call/S&P 500 INDEX/SPXC17A$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	03/01/2023	02/28/2024	03/03/2023	Expire	1	4,089,255	3970													0001
Purchased Call/S&P 500 INDEX/SPXA05P$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	04/12/2023	04/12/2024	04/14/2023	Expire	1	2,519,000	4091.95													0001
Purchased Call/S&P 500 INDEX/SPXC17B$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	04/10/2023	04/08/2024	04/12/2023	Expire	1	1,771,000	4109.11													0001
Purchased Call/S&P 500 INDEX/SPXC17D$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	05/08/2023	05/07/2024	05/10/2023	Expire	1	2,435,000	4138.12													0001
Purchased Call/S&P 500 INDEX/SPXA05S$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	05/05/2023	05/03/2024	05/09/2023	Expire	1	3,016,000	4136.25													0001
Purchased Call/S&P 500 INDEX/SPXA05S$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2024	05/11/2023	Expire	1	2,502,000	4603.17													0001
Purchased Call/S&P 500 INDEX/SPXC17G$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	07/10/2023	07/09/2024	07/12/2023	Expire	1	2,333,000	4409.53													0001
Purchased Call/S&P 500 INDEX/SPXA05U$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	05/22/2023	05/20/2024	05/24/2023	Expire	1	3,245,000	4192.63													0001
Purchased Call/S&P 500 INDEX/SPXA05W$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	06/05/2023	06/05/2024	06/07/2023	Expire	1	2,580,000	4273.79													0001
Purchased Call/S&P 500 INDEX/SPXC17B$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	03/16/2023	03/15/2024	03/20/2023	Expire	1	2,842,806	3894													0001
Purchased Call/S&P 500 INDEX/SPXA05W$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	06/07/2023	06/07/2024	06/09/2023	Expire	1	1,684,000	100													0001
Purchased Call/S&P 500 INDEX/SPXA05W$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	06/07/2023	06/07/2024	06/09/2023	Expire	1	2,965,000	4267.52													0001
Purchased Call/S&P 500 INDEX/SPXI13Z$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/28/2023	06/28/2024	06/30/2023	Expire	1	2,734,000	5033.39													0001
Purchased Call/S&P 500 INDEX/SPXA05Y$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	06/29/2023	06/28/2024	07/03/2023	Expire	1	2,295,000	4396.44													0001
Purchased Call/S&P 500 INDEX/SPXC17J$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	09/18/2023	09/18/2024	09/20/2023	Expire	1	1,846,000	4453.53													0001
Purchased Call/S&P 500 INDEX/SPXI13Z$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/27/2023	06/27/2024	06/29/2023	Expire	1	3,264,000	4378.41													0001
Purchased Call/S&P 500 INDEX/SPXC17K$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	10/16/2023	10/16/2024	10/18/2023	Expire	1	2,200,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	07/03/2023	07/01/2024	07/06/2023	Expire	1	324,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ130$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/30/2023	07/02/2024	07/05/2023	Expire	1	2,515,000	4450.38													0001
Purchased Call/S&P 500 INDEX/SPXJ130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/30/2023	07/02/2024	07/05/2023	Expire	1	2,186,000	4450.38													0001
Purchased Call/S&P 500 INDEX/SPXB050$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	07/27/2023	07/29/2024	07/31/2023	Expire	1	1,951,000	4537.41													0001
Purchased Call/S&P 500 INDEX/SPXJ130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	07/03/2023	07/03/2024	07/06/2023	Expire	1	600,000	100													0001
Purchased Call/S&P 500 INDEX/SPXB050$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	07/13/2023	07/12/2024	07/17/2023	Expire	1	1,807,000	4510.04													0001
Purchased Call/S&P 500 INDEX/SPXC17N$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	11/15/2023	11/15/2024	11/17/2023	Expire	1	1,655,000	4502.88													0001

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Purchased Call/S&P 500 INDEX/SPXC17I$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2023	08/30/2024	09/06/2023	Expire	1	2,862,364	4508													0001
Purchased Call/S&P 500 INDEX/SPXB051$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	08/08/2023	08/08/2024	08/10/2023	Expire	1	1,859,000	4764.84													0001
Purchased Call/S&P 500 INDEX/SPXB051$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	08/16/2023	08/15/2024	08/18/2023	Expire	1	2,609,462	4438													0001
Purchased Call/S&P 500 INDEX/SPXC17N$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/07/2023	12/06/2024	12/11/2023	Expire	1	2,038,104	4549													0001
Purchased Call/S&P 500 INDEX/SPXC170$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/13/2023	12/12/2024	12/15/2023	Expire	1	1,053,322	4640													0001
Purchased Call/S&P 500 INDEX/SPXJ131$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/07/2023	07/05/2024	07/11/2023	Expire	1	2,359,000	4975.21													0001
Purchased Call/S&P 500 INDEX/SPXJ131$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/07/2023	07/08/2024	07/11/2023	Expire	1	1,560,000	5043.4													0001
Purchased Call/S&P 500 INDEX/SPXC17N$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/05/2023	12/05/2024	12/07/2023	Expire	1	3,225,000	4567.18													0001
Purchased Call/S&P 500 INDEX/SPXJ132$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/10/2023	07/10/2024	07/12/2023	Expire	1	1,408,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ132$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/10/2023	07/10/2024	07/12/2023	Expire	1	1,754,000	4958.52													0001
Purchased Call/S&P 500 INDEX/SPXB052$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	09/05/2023	09/05/2024	09/07/2023	Expire	1	2,520,000	4924.03													0001
Purchased Call/S&P 500 INDEX/SPXB052$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	09/05/2023	09/05/2024	09/07/2023	Expire	1	4,114,000	4496.83													0001
Purchased Call/S&P 500 INDEX/SPXB055$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/02/2023	09/30/2024	10/04/2023	Expire	1	1,128,000	100													0001
Purchased Call/S&P 500 INDEX/SPXB053$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	09/05/2023	09/05/2024	09/07/2023	Expire	1	2,750,000	4496.83													0001
Purchased Call/S&P 500 INDEX/SPXJ132$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/12/2023	07/12/2024	07/14/2023	Expire	1	3,910,000	4472.16													0001
Purchased Call/S&P 500 INDEX/SPXB054$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	09/14/2023	09/13/2024	09/18/2023	Expire	1	2,742,000	4505.1													0001
Purchased Call/S&P 500 INDEX/SPXB055$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/10/2023	10/09/2024	10/12/2023	Expire	1	2,041,250	4620													0001
Purchased Call/S&P 500 INDEX/SPXJ133$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/14/2023	07/16/2024	07/18/2023	Expire	1	5,932,000	4505.42													0001
Purchased Call/S&P 500 INDEX/SPXB056$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2024	10/25/2023	Expire	1	2,077,000	4217.04													0001
Purchased Call/S&P 500 INDEX/SPXB059$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	11/09/2023	Expire	1	2,071,000	4378.38													0001
Purchased Call/S&P 500 INDEX/SPXB05A$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	11/13/2023	11/12/2024	11/15/2023	Expire	1	1,900,000	4411.55													0001
Purchased Call/S&P 500 INDEX/SPXB05A$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	11/13/2023	11/13/2024	11/15/2023	Expire	1	2,423,000	100													0001
Purchased Call/S&P 500 INDEX/SPXB05A$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	11/14/2023	11/14/2024	11/16/2023	Expire	1	2,338,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ133$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/20/2023	07/22/2024	07/24/2023	Expire	1	709,000	100													0001
Purchased Call/S&P 500 INDEX/SPXB059$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	11/10/2023	11/11/2024	11/14/2023	Expire	1	2,075,000	4415.24													0001
Purchased Call/S&P 500 INDEX/SPXJ134$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/24/2023	07/19/2024	07/26/2023	Expire	1	1,578,428	4536													0001
Purchased Call/S&P 500 INDEX/SPXJ133$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/18/2023	07/18/2024	07/20/2023	Expire	1	2,721,000	4554.98													0001
Purchased Call/S&P 500 INDEX/SPXJ134$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/24/2023	07/24/2024	07/26/2023	Expire	1	5,048,000	4554.64													0001
Purchased Call/S&P 500 INDEX/SPXJ135$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/26/2023	07/25/2024	07/28/2023	Expire	1	1,168,490	4564													0001
Purchased Call/S&P 500 INDEX/SPXB05A$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	11/17/2023	11/19/2024	11/21/2023	Expire	1	1,514,000	4796.15													0001
Purchased Call/S&P 500 INDEX/SPXJ135$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/26/2023	07/26/2024	07/28/2023	Expire	1	1,515,000	4566.75													0001
Purchased Call/S&P 500 INDEX/SPXJ135$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/26/2023	07/26/2024	07/28/2023	Expire	1	648,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ133$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/17/2023	07/17/2024	07/19/2023	Expire	1	2,644,000	5074.57													0001
Purchased Call/S&P 500 INDEX/SPXJ136$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/31/2023	07/31/2024	08/02/2023	Expire	1	2,124,000	5100.63													0001
Purchased Call/S&P 500 INDEX/SPXJ135$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/28/2023	07/26/2024	08/01/2023	Expire	1	4,270,000	4582.23													0001
Purchased Call/S&P 500 INDEX/SPXJ135$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/28/2023	07/29/2024	08/01/2023	Expire	1	2,756,000	4582.23													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXB05D$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	12/15/2023	12/13/2024	12/19/2023	Expire	1	2,204,000	4719.19													0001
Purchased Call/S&P 500 INDEX/SPXJ137$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/04/2023	08/02/2024	08/08/2023	Expire	1	1,330,026	4509													0001
Purchased Call/S&P 500 INDEX/SPXJ138$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/04/2023	08/02/2024	08/08/2023	Expire	1	948,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ138$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/04/2023	08/02/2024	08/08/2023	Expire	1	4,445,000	4478.03													0001
Purchased Call/S&P 500 INDEX/SPXJ138$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024	08/08/2023	Expire	1	2,742,000	4478.03													0001
Purchased Call/S&P 500 INDEX/SPXJ138$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/07/2023	08/07/2024	08/09/2023	Expire	1	2,062,000	4518.44													0001
Purchased Call/S&P 500 INDEX/SPXJ138$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/07/2023	08/06/2024	08/09/2023	Expire	1	2,973,412	4478													0001
Purchased Call/S&P 500 INDEX/SPXI13Z$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/29/2023	07/01/2024	07/03/2023	Expire	1	1,648,000	4396.44													0001
Purchased Call/S&P 500 INDEX/SPXJ139$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/09/2023	08/09/2024	08/11/2023	Expire	1	2,060,000	4467.71													0001
Purchased Call/S&P 500 INDEX/SPXJ139$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/10/2023	08/09/2024	08/14/2023	Expire	1	1,304,571	4468													0001
Purchased Call/S&P 500 INDEX/SPXJ139$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/09/2023	08/09/2024	08/11/2023	Expire	1	731,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ139$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/10/2023	08/09/2024	08/14/2023	Expire	1	2,013,000	4468.83													0001
Purchased Call/S&P 500 INDEX/SPXJ13A$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/14/2023	08/12/2024	08/16/2023	Expire	1	1,380,000	4489.72													0001
Purchased Call/S&P 500 INDEX/SPXJ13C$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/21/2023	08/21/2024	08/23/2023	Expire	1	1,775,000	4399.77													0001
Purchased Call/S&P 500 INDEX/SPXJ13B$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/16/2023	08/16/2024	08/18/2023	Expire	1	2,636,000	4404.33													0001
Purchased Call/S&P 500 INDEX/SPXJ13C$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/22/2023	08/22/2024	08/24/2023	Expire	1	2,230,000	4387.55													0001
Purchased Call/S&P 500 INDEX/SPXJ13C$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/22/2023	08/21/2024	08/24/2023	Expire	1	2,955,436	4385													0001
Purchased Call/S&P 500 INDEX/SPXJ13C$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/23/2023	08/23/2024	08/25/2023	Expire	1	2,638,000	4436.01													0001
Purchased Call/S&P 500 INDEX/SPXJ13G$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	09/06/2023	Expire	1	2,455,000	4971.86													0001
Purchased Call/S&P 500 INDEX/SPXJ13E$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/28/2023	08/28/2024	08/30/2023	Expire	1	2,159,000	4433.31													0001
Purchased Call/S&P 500 INDEX/SPXJ13D$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/25/2023	08/26/2024	08/29/2023	Expire	1	4,651,000	4405.71													0001
Purchased Call/S&P 500 INDEX/SPXJ139$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/11/2023	07/31/2024	08/15/2023	Expire	1	1,968,664	4589													0001
Purchased Call/S&P 500 INDEX/SPXJ13G$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2023	09/03/2024	09/06/2023	Expire	1	3,520,000	4947.03													0001
Purchased Call/S&P 500 INDEX/SPXJ13G$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2023	09/03/2024	09/06/2023	Expire	1	2,641,000	4515.77													0001
Purchased Call/S&P 500 INDEX/SPXJ13I$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/13/2023	09/13/2024	09/15/2023	Expire	1	2,694,000	4925.35													0001
Purchased Call/S&P 500 INDEX/SPXJ13J$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/18/2023	09/17/2024	09/20/2023	Expire	1	621,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13I$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/15/2023	09/13/2024	09/19/2023	Expire	1	2,087,000	4888.68													0001
Purchased Call/S&P 500 INDEX/SPXJ13G$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/05/2023	09/03/2024	09/07/2023	Expire	1	4,578,991	4516													0001
Purchased Call/S&P 500 INDEX/SPXJ13H$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/08/2023	09/10/2024	09/12/2023	Expire	1	5,344,000	4457.49													0001
Purchased Call/S&P 500 INDEX/SPXJ13I$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/13/2023	09/13/2024	09/15/2023	Expire	1	5,670,000	4467.44													0001
Purchased Call/S&P 500 INDEX/SPXJ13I$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/15/2023	09/17/2024	09/19/2023	Expire	1	3,394,000	4888.68													0001
Purchased Call/S&P 500 INDEX/SPXJ13J$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/18/2023	09/18/2024	09/20/2023	Expire	1	2,244,000	4809.81													0001
Purchased Call/S&P 500 INDEX/SPXJ13J$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/19/2023	09/19/2024	09/21/2023	Expire	1	3,395,000	4443.95													0001
Purchased Call/S&P 500 INDEX/SPXJ13J$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/20/2023	09/20/2024	09/22/2023	Expire	1	1,989,000	4402.2													0001
Purchased Call/S&P 500 INDEX/SPXJ13K$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/22/2023	09/24/2024	09/26/2023	Expire	1	934,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13L$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/28/2023	09/27/2024	10/02/2023	Expire	1	1,991,922	4275													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXJ13K$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2023	09/26/2024	09/28/2023	Expire	1	2,576,000	4273.53													0001
Purchased Call/S&P 500 INDEX/SPXJ13M$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/29/2023	10/01/2024	10/03/2023	Expire	1	3,640,000	4288.05													0001
Purchased Call/S&P 500 INDEX/SPXJ13K$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/22/2023	09/24/2024	09/26/2023	Expire	1	2,392,000	4758.55													0001
Purchased Call/S&P 500 INDEX/SPXJ13M$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/29/2023	10/01/2024	10/03/2023	Expire	1	5,618,000	4288.05													0001
Purchased Call/S&P 500 INDEX/SPXJ13O$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2024	10/11/2023	Expire	1	2,616,000	4728.58													0001
Purchased Call/S&P 500 INDEX/SPXJ13M$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	10/03/2023	Expire	1	1,782,000	4288.05													0001
Purchased Call/S&P 500 INDEX/SPXC17D$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/01/2023	05/01/2024	05/03/2023	Expire	1	2,590,000	4167.87													0001
Purchased Call/S&P 500 INDEX/SPXJ13O$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/09/2023	10/09/2024	10/11/2023	Expire	1	6,940,000	4335.66													0001
Purchased Call/S&P 500 INDEX/SPXJ13O$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/09/2023	10/09/2024	10/11/2023	Expire	1	2,169,000	4767.06													0001
Purchased Call/S&P 500 INDEX/SPXJ13M$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	10/03/2023	Expire	1	881,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13P$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/13/2023	10/11/2024	10/17/2023	Expire	1	1,677,074	4367													0001
Purchased Call/S&P 500 INDEX/SPXF001$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/04/2023	01/03/2024	01/06/2023	Expire	1	1,774,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF002$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/09/2023	01/08/2024	01/11/2023	Expire	1	3,118,000	3892.09													0001
Purchased Call/S&P 500 INDEX/SPXJ13Q$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/17/2023	10/17/2024	10/19/2023	Expire	1	948,000	100													0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0004$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/13/2023	02/09/2024	02/15/2023	Expire	1	2,457,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF001$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/04/2023	01/03/2024	01/06/2023	Expire	1	2,527,757	3824													0001
Purchased Call/S&P 500 INDEX/SPXJ13Q$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/17/2023	10/17/2024	10/19/2023	Expire	1	4,646,000	4373.2													0001
Purchased Call/S&P 500 INDEX/SPXF003$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/18/2023	01/18/2024	01/20/2023	Expire	1	1,033,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF003$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/23/2023	01/22/2024	01/25/2023	Expire	1	1,999,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF004$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/24/2023	01/24/2024	01/26/2023	Expire	1	1,521,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF004$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/27/2023	01/26/2024	01/31/2023	Expire	1	1,666,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF005$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/06/2023	02/06/2024	02/08/2023	Expire	1	631,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF005$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	02/10/2023	02/12/2024	02/14/2023	Expire	1	2,604,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF005$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/01/2023	02/01/2024	02/03/2023	Expire	1	1,665,000	4119.21													0001
Purchased Call/S&P 500 INDEX/SPXF006$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/13/2023	02/13/2024	02/15/2023	Expire	1	480,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF006$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/16/2023	02/16/2024	02/21/2023	Expire	1	5,421,000	4090.41													0001
Purchased Call/S&P 500 INDEX/SPXF006$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/16/2023	02/16/2024	02/21/2023	Expire	1	3,521,000	4090.41													0001
Purchased Call/S&P 500 INDEX/SPXF007$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/21/2023	02/20/2024	02/23/2023	Expire	1	1,580,000	100													0001
Purchased Call/S&P 500 INDEX/SPXC17K$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/09/2023	10/09/2024	10/11/2023	Expire	1	2,067,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00B$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/13/2023	03/13/2024	03/15/2023	Expire	1	2,407,000	4241.34													0001
Purchased Call/S&P 500 INDEX/SPXF00B$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/13/2023	03/13/2024	03/15/2023	Expire	1	1,170,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00B$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/13/2023	03/08/2024	03/15/2023	Expire	1	2,309,231	4337													0001
Purchased Call/S&P 500 INDEX/SPXF008$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/27/2023	02/27/2024	03/01/2023	Expire	1	2,709,000	3982.24													0001
Purchased Call/S&P 500 INDEX/SPXF00C$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/16/2023	03/15/2024	03/20/2023	Expire	1	1,038,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00B$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/15/2023	03/15/2024	03/17/2023	Expire	1	2,489,000	100													0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXF009$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/03/2023	03/01/2024	03/07/2023	Expire	1	4,469,000	4045.64													0001
Purchased Call/S&P 500 INDEX/SPXF00C$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/16/2023	03/15/2024	03/20/2023	Expire	1	2,890,000	4374.13													0001
Purchased Call/S&P 500 INDEX/SPXF00B$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/13/2023	03/13/2024	03/15/2023	Expire	1	4,216,000	3855.76													0001
Purchased Call/S&P 500 INDEX/SPXF00C$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/21/2023	03/21/2024	03/23/2023	Expire	1	1,880,000	4469.2													0001
Purchased Call/S&P 500 INDEX/SPXF00D$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/23/2023	03/22/2024	03/27/2023	Expire	1	3,040,000	4469.95													0001
Purchased Call/S&P 500 INDEX/SPX1407$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/10/2023	04/09/2024	04/12/2023	Expire	1	1,355,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00C$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/16/2023	03/15/2024	03/20/2023	Expire	1	1,977,000	100													0001
Purchased Call/S&P 500 INDEX/SPX1409$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/16/2023	10/14/2024	10/18/2023	Expire	1	1,941,000	100													0001
Purchased Call/S&P 500 INDEX/SPX1407$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/14/2023	02/13/2025	02/16/2023	Expire	1	1,171,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00C$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/20/2023	03/19/2024	03/22/2023	Expire	1	651,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00C$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/22/2023	03/22/2024	03/24/2023	Expire	1	2,900,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00D$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/27/2023	03/26/2024	03/29/2023	Expire	1	709,000	100													0001
Purchased Call/S&P 500 INDEX/SPXC17L$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/23/2023	10/22/2024	10/25/2023	Expire	1	1,646,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00F$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/06/2023	04/05/2024	04/10/2023	Expire	1	3,785,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00E$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/29/2023	04/01/2024	03/31/2023	Expire	1	1,136,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00E$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/03/2023	04/02/2024	04/05/2023	Expire	1	1,271,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00F$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/06/2023	04/09/2024	04/10/2023	Expire	1	2,146,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00G$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/17/2023	04/15/2024	04/19/2023	Expire	1	869,000	100													0001
Purchased Call/S&P 500 INDEX/SPXC17N$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/29/2023	11/29/2024	12/01/2023	Expire	1	2,546,000	4885.05													0001
Purchased Call/S&P 500 INDEX/SPXF00F$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/11/2023	04/10/2024	04/13/2023	Expire	1	2,423,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00G$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/18/2023	04/18/2024	04/20/2023	Expire	1	1,287,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13R$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2023	10/18/2024	10/24/2023	Expire	1	1,672,000	4224.16													0001
Purchased Call/S&P 500 INDEX/SPXF00G$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/20/2023	04/22/2024	04/24/2023	Expire	1	340,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00H$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/24/2023	04/22/2024	04/26/2023	Expire	1	989,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00H$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/27/2023	04/26/2024	05/01/2023	Expire	1	2,160,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00K$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/18/2023	05/17/2024	05/22/2023	Expire	1	1,817,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00L$D	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/22/2023	05/17/2024	05/24/2023	Expire	1	1,156,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00M$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/25/2023	05/28/2024	05/30/2023	Expire	1	1,312,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13T$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/27/2023	10/28/2024	10/31/2023	Expire	1	1,712,513	4147													0001
Purchased Call/S&P 500 INDEX/SPXJ13O$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/09/2023	10/09/2024	10/11/2023	Expire	1	1,308,000	4335.66													0001
Purchased Call/S&P 500 INDEX/SPXJ13U$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/01/2023	11/01/2024	11/03/2023	Expire	1	1,668,000	4237.86													0001
Purchased Call/S&P 500 INDEX/SPXC17O$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/15/2023	12/17/2024	12/19/2023	Expire	1	2,290,000	4719.19													0001
Purchased Call/S&P 500 INDEX/SPXJ13T$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/30/2023	10/30/2024	11/01/2023	Expire	1	5,931,000	4166.82													0001
Purchased Call/S&P 500 INDEX/SPXH13U$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/04/2023	01/03/2024	01/06/2023	Expire	1	2,030,618	4044													0001
Purchased Call/S&P 500 INDEX/SPXJ13U$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/01/2023	11/01/2024	11/03/2023	Expire	1	1,773,000	4237.86													0001
Purchased Call/S&P 500 INDEX/SPXJ13U$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/02/2023	11/04/2024	11/06/2023	Expire	1	1,708,000	4317.78													0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXJ13T$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/31/2023	10/31/2024	11/02/2023	Expire	1	2,397,000	4193.8													0001
Purchased Call/S&P 500 INDEX/SPXF00N$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/02/2023	06/03/2024	06/06/2023	Expire	1	1,570,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13T$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/31/2023	10/31/2024	11/02/2023	Expire	1	2,061,000	4193.8													0001
Purchased Call/S&P 500 INDEX/SPXF00O$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	06/05/2023	06/05/2024	06/07/2023	Expire	1	1,330,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00O$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	06/05/2023	06/04/2024	06/07/2023	Expire	1	1,267,000	100													0001
Purchased Call/S&P 500 INDEX/SPXH13U$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/05/2023	01/05/2024	01/09/2023	Expire	1	2,283,000	3808.1													0001
Purchased Call/S&P 500 INDEX/SPXF00O$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	06/05/2023	06/05/2024	06/07/2023	Expire	1	590,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00P$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	06/12/2023	06/10/2024	06/14/2023	Expire	1	850,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00Q$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	06/12/2023	06/11/2024	06/14/2023	Expire	1	776,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13U$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/01/2023	11/01/2024	11/03/2023	Expire	1	3,115,000	4237.86													0001
Purchased Call/S&P 500 INDEX/SPXH13V$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/06/2023	01/08/2024	01/10/2023	Expire	1	2,786,000	3895.08													0001
Purchased Call/S&P 500 INDEX/SPXF00Q$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/12/2023	06/12/2024	06/14/2023	Expire	1	2,627,000	100													0001
Purchased Call/S&P 500 INDEX/SPXH13V$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/09/2023	01/08/2024	01/11/2023	Expire	1	1,823,000	3892.09													0001
Purchased Call/S&P 500 INDEX/SPXF00S$K	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/26/2023	06/25/2024	06/28/2023	Expire	1	1,966,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00S$T	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/29/2023	06/28/2024	07/03/2023	Expire	1	1,209,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00R$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/16/2023	06/14/2024	06/21/2023	Expire	1	2,978,000	100													0001
Purchased Call/S&P 500 INDEX/SPXH13V$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/11/2023	01/11/2024	01/13/2023	Expire	1	3,550,000	3969.61													0001
Purchased Call/S&P 500 INDEX/SPXF00R$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/16/2023	06/18/2024	06/21/2023	Expire	1	2,175,000	100													0001
Purchased Call/S&P 500 INDEX/SPXH13V$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/09/2023	01/08/2024	01/11/2023	Expire	1	1,822,897	3895													0001
Purchased Call/S&P 500 INDEX/SPXH13V$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/11/2023	01/11/2024	01/13/2023	Expire	1	4,999,000	3969.61													0001
Purchased Call/S&P 500 INDEX/SPXJ13U$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/03/2023	11/01/2024	11/07/2023	Expire	1	5,000,000	4358.34													0001
Purchased Call/S&P 500 INDEX/SPXF00S$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/26/2023	06/26/2024	06/28/2023	Expire	1	2,425,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00U$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/10/2023	07/08/2024	07/12/2023	Expire	1	2,183,000	100													0001
Purchased Call/S&P 500 INDEX/SPXH13W$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/12/2023	01/12/2024	01/17/2023	Expire	1	2,883,000	3983.17													0001
Purchased Call/S&P 500 INDEX/SPXJ13T$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/30/2023	10/30/2024	11/01/2023	Expire	1	1,124,000	100													0001
Purchased Call/S&P 500 INDEX/SPXH13Y$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/24/2023	01/24/2024	01/26/2023	Expire	1	2,879,000	4615.48													0001
Purchased Call/S&P 500 INDEX/SPXJ13W$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/08/2023	11/08/2024	11/10/2023	Expire	1	1,011,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00V$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/14/2023	07/12/2024	07/18/2023	Expire	1	2,760,000	100													0001
Purchased Call/S&P 500 INDEX/SPXH13Y$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/25/2023	01/25/2024	01/27/2023	Expire	1	2,693,000	4626.69													0001
Purchased Call/S&P 500 INDEX/SPXJ13P$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/13/2023	10/11/2024	10/17/2023	Expire	1	2,531,000	4756.23													0001
Purchased Call/S&P 500 INDEX/SPXJ13W$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/13/2023	11/12/2024	11/15/2023	Expire	1	591,000	100													0001
Purchased Call/S&P 500 INDEX/SPXH13Y$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/23/2023	01/23/2024	01/25/2023	Expire	1	5,060,000	4019.81													0001
Purchased Call/S&P 500 INDEX/SPXJ13X$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/16/2023	11/15/2024	11/20/2023	Expire	1	2,249,000	4904.97													0001
Purchased Call/S&P 500 INDEX/SPXJ13Y$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/20/2023	11/20/2024	11/22/2023	Expire	1	1,121,000	100													0001
Purchased Call/S&P 500 INDEX/SPXH13Z$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/26/2023	01/26/2024	01/30/2023	Expire	1	2,300,000	4669.49													0001
Purchased Call/S&P 500 INDEX/SPXI130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/01/2023	02/01/2024	02/03/2023	Expire	1	2,133,000	4506.42													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXJ13Z$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/21/2023	11/21/2024	11/24/2023	Expire	1	2,089,000	4538.19													0001
Purchased Call/S&P 500 INDEX/SPXH13Z$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/26/2023	01/26/2024	01/30/2023	Expire	1	2,485,000	4060.43													0001
Purchased Call/S&P 500 INDEX/SPXH13Z$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/26/2023	01/26/2024	01/30/2023	Expire	1	1,799,000	4060.43													0001
Purchased Call/S&P 500 INDEX/SPXJ13Z$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	11/27/2023	Expire	1	1,017,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13Y$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/19/2024	11/21/2023	Expire	1	2,474,000	4514.02													0001
Purchased Call/S&P 500 INDEX/SPXI130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/01/2023	02/01/2024	02/03/2023	Expire	1	2,157,000	4119.21													0001
Purchased Call/S&P 500 INDEX/SPXF00V$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/18/2023	07/18/2024	07/20/2023	Expire	1	2,759,000	4554.98													0001
Purchased Call/S&P 500 INDEX/SPXF00W$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/18/2023	07/18/2024	07/20/2023	Expire	1	1,534,000	4554.98													0001
Purchased Call/S&P 500 INDEX/SPXK130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/27/2023	11/27/2024	11/29/2023	Expire	1	3,013,000	4550.43													0001
Purchased Call/S&P 500 INDEX/SPXK131$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/28/2023	11/27/2024	11/30/2023	Expire	1	2,309,662	4556													0001
Purchased Call/S&P 500 INDEX/SPXK130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/24/2023	11/22/2024	11/28/2023	Expire	1	1,986,000	4559.34													0001
Purchased Call/S&P 500 INDEX/SPX150X$W	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	01/13/2023	01/12/2024	01/18/2023	Expire	1	2,585,000	100													0001
Purchased Call/S&P 500 INDEX/SPX150X$Y	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	01/17/2023	01/17/2024	01/19/2023	Expire	1	2,046,000	100													0001
Purchased Call/S&P 500 INDEX/SPXK130$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/24/2023	11/25/2024	11/28/2023	Expire	1	2,375,000	4559.34													0001
Purchased Call/S&P 500 INDEX/SPXF00W$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/19/2023	07/19/2024	07/21/2023	Expire	1	3,272,000	4565.72													0001
Purchased Call/S&P 500 INDEX/SPX150Y$A	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	01/20/2023	01/19/2024	01/24/2023	Expire	1	1,140,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13Y$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/20/2023	11/20/2024	11/22/2023	Expire	1	2,106,000	5238.58													0001
Purchased Call/S&P 500 INDEX/SPX150Y$B	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	01/20/2023	01/19/2024	01/24/2023	Expire	1	2,603,000	100													0001
Purchased Call/S&P 500 INDEX/SPXK132$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/04/2023	12/04/2024	12/06/2023	Expire	1	2,433,000	4880.53													0001
Purchased Call/S&P 500 INDEX/SPXK132$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/04/2023	12/04/2024	12/06/2023	Expire	1	3,012,000	5191.27													0001
Purchased Call/S&P 500 INDEX/SPXI131$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/07/2023	02/07/2024	02/09/2023	Expire	1	3,925,000	4164													0001
Purchased Call/S&P 500 INDEX/SPXK131$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/30/2023	11/29/2024	12/04/2023	Expire	1	2,702,000	4567.8													0001
Purchased Call/S&P 500 INDEX/SPXI132$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/09/2023	02/09/2024	02/13/2023	Expire	1	2,115,000	4081.5													0001
Purchased Call/S&P 500 INDEX/SPXK131$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/01/2023	12/03/2024	12/05/2023	Expire	1	3,113,000	4594.63													0001
Purchased Call/S&P 500 INDEX/SPX150Y$2	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	01/18/2023	01/18/2024	01/20/2023	Expire	1	2,850,000	3928.86													0001
Purchased Call/S&P 500 INDEX/SPXF00W$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/19/2023	07/19/2024	07/21/2023	Expire	1	603,000	100													0001
Purchased Call/S&P 500 INDEX/SPXK134$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/12/2023	12/12/2024	12/14/2023	Expire	1	1,531,000	4643.7													0001
Purchased Call/S&P 500 INDEX/SPX150Y$P	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	01/27/2023	01/26/2024	01/31/2023	Expire	1	1,944,000	4070.56													0001
Purchased Call/S&P 500 INDEX/SPXK133$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/08/2023	12/10/2024	12/12/2023	Expire	1	5,771,000	4604.37													0001
Purchased Call/S&P 500 INDEX/SPXF00Y$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/31/2023	07/30/2024	08/02/2023	Expire	1	1,818,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00Z$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/01/2023	08/01/2024	08/03/2023	Expire	1	1,220,000	100													0001
Purchased Call/S&P 500 INDEX/SPX150Y$Q	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	01/27/2023	01/26/2024	01/31/2023	Expire	1	2,746,000	4070.56													0001
Purchased Call/S&P 500 INDEX/SPXF00Z$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/02/2023	08/02/2024	08/04/2023	Expire	1	1,053,000	100													0001
Purchased Call/S&P 500 INDEX/SPXK133$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/08/2023	12/06/2024	12/12/2023	Expire	1	2,834,000	5156.89													0001
Purchased Call/S&P 500 INDEX/SPXK135$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/15/2023	12/13/2024	12/19/2023	Expire	1	3,525,000	5285.49													0001
Purchased Call/S&P 500 INDEX/SPX150Z$X	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	02/10/2023	02/12/2024	02/14/2023	Expire	1	2,427,000	4305.21													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPX150Z$4	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	02/02/2023	02/02/2024	02/06/2023	Expire	1	5,786,000	4179.76													0001
Purchased Call/S&P 500 INDEX/SPXI131$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	02/06/2023	02/02/2024	02/08/2023	Expire	1	2,531,526	4136													0001
Purchased Call/S&P 500 INDEX/SPXI133$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024	02/17/2023	Expire	1	4,152,000	4147.6													0001
Purchased Call/S&P 500 INDEX/SPX150Z$5	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	02/02/2023	02/02/2024	02/06/2023	Expire	1	2,319,000	4179.76													0001
Purchased Call/S&P 500 INDEX/SPXI133$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024	02/17/2023	Expire	1	1,363,000	100													0001
Purchased Call/S&P 500 INDEX/SPXK135$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	12/15/2023	12/17/2024	12/19/2023	Expire	1	5,319,000	4719.19													0001
Purchased Call/S&P 500 INDEX/SPXK136$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	12/20/2023	12/19/2024	12/22/2023	Expire	1	1,728,882	4763													0001
Purchased Call/S&P 500 INDEX/SPXI133$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024	02/17/2023	Expire	1	2,996,000	4147.6													0001
Purchased Call/S&P 500 INDEX/SPX2500$6	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	02/13/2023	02/12/2024	02/15/2023	Expire	1	1,014,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2500$G	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	02/17/2023	02/16/2024	02/22/2023	Expire	1	1,706,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI135$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	02/28/2023	02/28/2024	03/02/2023	Expire	1	1,992,000	4254.02													0001
Purchased Call/S&P 500 INDEX/SPXK136$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	12/19/2023	12/19/2024	12/21/2023	Expire	1	2,043,000	5106.92													0001
Purchased Call/S&P 500 INDEX/SPXI136$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	03/08/2023	03/07/2024	03/10/2023	Expire	1	1,271,652	3986													0001
Purchased Call/S&P 500 INDEX/SPX2501$E	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	03/03/2023	03/01/2024	03/07/2023	Expire	1	1,136,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2501$D	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	03/03/2023	03/01/2024	03/07/2023	Expire	1	1,054,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2501$S	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	03/10/2023	03/08/2024	03/14/2023	Expire	1	1,921,000	100													0001
Purchased Call/S&P 500 INDEX/SPXK136$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	12/21/2023	12/20/2024	12/26/2023	Expire	1	3,594,000	4746.75													0001
Purchased Call/S&P 500 INDEX/SPX2501$T	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	03/10/2023	03/08/2024	03/14/2023	Expire	1	871,000	100													0001
Purchased Call/S&P 500 INDEX/SPXK137$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	12/22/2023	12/23/2024	12/27/2023	Expire	1	1,809,000	4754.63													0001
Purchased Call/S&P 500 INDEX/SPX2500$P	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	02/21/2023	02/21/2024	02/23/2023	Expire	1	2,291,000	3997.34													0001
Purchased Call/S&P 500 INDEX/SPX2502$3	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	03/14/2023	03/14/2024	03/16/2023	Expire	1	1,781,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2501$W	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	03/13/2023	03/08/2024	03/15/2023	Expire	1	1,248,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI136$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	03/06/2023	03/05/2024	03/08/2023	Expire	1	2,578,000	4048.42													0001
Purchased Call/S&P 500 INDEX/SPXK137$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	12/22/2023	12/24/2024	12/27/2023	Expire	1	2,771,000	5291.9													0001
Purchased Call/S&P 500 INDEX/SPXK138$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	12/26/2023	12/23/2024	12/28/2023	Expire	1	1,084,193	37386													0001
Purchased Call/S&P 500 INDEX/SPXK138$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	12/26/2023	12/26/2024	12/28/2023	Expire	1	4,679,000	4774.75													0001
Purchased Call/S&P 500 INDEX/SPX2502$6	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	03/14/2023	03/11/2024	03/16/2023	Expire	1	2,722,421	3862													0001
Purchased Call/S&P 500 INDEX/SPXK139$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	12/28/2023	12/27/2024	01/02/2024	Expire	1	2,701,000	5197.11													0001
Purchased Call/S&P 500 INDEX/SPXI136$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	03/09/2023	03/07/2024	03/13/2023	Expire	1	3,344,564	3986													0001
Purchased Call/S&P 500 INDEX/SPX2502$G	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	03/23/2023	03/22/2024	03/27/2023	Expire	1	1,380,000	100													0001
Purchased Call/S&P 500 INDEX/SPXK138$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	12/27/2023	12/27/2024	12/29/2023	Expire	1	2,983,000	4781.58													0001
Purchased Call/S&P 500 INDEX/SPX2502$D	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	03/23/2023	03/22/2024	03/27/2023	Expire	1	5,041,000	3948.72													0001
Purchased Call/S&P 500 INDEX/SPXI138$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	03/13/2023	03/08/2024	03/15/2023	Expire	1	6,324,168	3918													0001
Purchased Call/S&P 500 INDEX/SPX2502$E	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	03/23/2023	03/22/2024	03/27/2023	Expire	1	3,056,000	3948.72													0001
Purchased Call/S&P 500 INDEX/SPX2502$M	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	03/24/2023	03/26/2024	03/28/2023	Expire	1	1,332,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2503$8	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	04/06/2023	04/05/2024	04/10/2023	Expire	1	2,190,000	100													0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXI138$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/14/2023	03/11/2024	03/16/2023	Expire	1	3,467,708	3862													0001
Purchased Call/S&P 500 INDEX/SPXI138$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/15/2023	03/15/2024	03/17/2023	Expire	1	4,749,000	3891.93													0001
Purchased Call/S&P 500 INDEX/SPXI139$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/17/2023	03/15/2024	03/21/2023	Expire	1	989,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI139$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/20/2023	03/19/2024	03/22/2023	Expire	1	1,652,822	3917													0001
Purchased Call/S&P 500 INDEX/SPXI139$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/21/2023	03/21/2024	03/23/2023	Expire	1	1,721,000	4002.87													0001
Purchased Call/S&P 500 INDEX/SPX2502$S	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/30/2023	03/28/2024	04/03/2023	Expire	1	2,744,000	4050.83													0001
Purchased Call/S&P 500 INDEX/SPX2502$U	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/31/2023	03/28/2024	04/04/2023	Expire	1	2,550,000	4109.31													0001
Purchased Call/S&P 500 INDEX/SPXI139$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/17/2023	03/15/2024	03/21/2023	Expire	1	2,379,000	3916.64													0001
Purchased Call/S&P 500 INDEX/SPXI136$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/06/2023	03/05/2024	03/08/2023	Expire	1	1,801,000	4410.75													0001
Purchased Call/S&P 500 INDEX/SPXI139$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/20/2023	03/20/2024	03/22/2023	Expire	1	1,097,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI139$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2024	03/24/2023	Expire	1	2,016,000	4425.15													0001
Purchased Call/S&P 500 INDEX/SPX2503$M	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/17/2023	04/15/2024	04/19/2023	Expire	1	1,643,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13B$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/28/2023	03/28/2024	03/30/2023	Expire	1	3,264,000	3971.27													0001
Purchased Call/S&P 500 INDEX/SPX2504$8	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/25/2023	04/25/2024	04/27/2023	Expire	1	2,267,000	4307.78													0001
Purchased Call/S&P 500 INDEX/SPXI13C$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024	04/04/2023	Expire	1	1,644,000	4625.03													0001
Purchased Call/S&P 500 INDEX/SPXI13C$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/31/2023	04/01/2024	04/04/2023	Expire	1	3,071,000	4643.52													0001
Purchased Call/S&P 500 INDEX/SPX2503$D	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/12/2023	04/12/2024	04/14/2023	Expire	1	2,828,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2503$J	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/14/2023	04/16/2024	04/18/2023	Expire	1	2,804,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2503$O	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/18/2023	04/18/2024	04/20/2023	Expire	1	2,490,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2506$3	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	06/02/2023	05/31/2024	06/06/2023	Expire	1	961,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2504$E	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/26/2023	04/26/2024	04/28/2023	Expire	1	1,860,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13B$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/29/2023	03/28/2024	03/31/2023	Expire	1	3,510,000	4027.81													0001
Purchased Call/S&P 500 INDEX/SPX2505$C	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	05/18/2023	05/17/2024	05/22/2023	Expire	1	2,474,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13B$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/29/2023	03/28/2024	03/31/2023	Expire	1	4,500,000	4027.81													0001
Purchased Call/S&P 500 INDEX/SPX2505$M	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	05/23/2023	05/23/2024	05/25/2023	Expire	1	2,250,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2506$J	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	06/22/2023	06/21/2024	06/26/2023	Expire	1	1,929,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13C$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024	04/04/2023	Expire	1	1,427,651	4044													0001
Purchased Call/S&P 500 INDEX/SPX2503$A	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/06/2023	04/09/2024	04/10/2023	Expire	1	7,750,000	4105.02													0001
Purchased Call/S&P 500 INDEX/SPXI13D$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/03/2023	04/03/2024	04/05/2023	Expire	1	1,025,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13C$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024	04/04/2023	Expire	1	4,946,000	4109.31													0001
Purchased Call/S&P 500 INDEX/SPX2504$H	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	05/01/2023	04/29/2024	05/03/2023	Expire	1	1,379,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2507$4	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	07/24/2023	07/24/2024	07/26/2023	Expire	1	1,859,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2507$B	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	08/04/2023	08/05/2024	08/08/2023	Expire	1	1,085,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2506$P	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	06/26/2023	06/26/2024	06/28/2023	Expire	1	5,429,000	4328.82													0001
Purchased Call/S&P 500 INDEX/SPX2507$3	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	07/21/2023	07/22/2024	07/25/2023	Expire	1	3,490,000	4536.34													0001
Purchased Call/S&P 500 INDEX/SPXI13E$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024	04/10/2023	Expire	1	5,400,000	4105.02													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXI13F$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/11/2023	04/11/2024	04/13/2023	Expire	1	2,540,000	4108.94													0001
Purchased Call/S&P 500 INDEX/SPXI13F$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/12/2023	04/12/2024	04/14/2023	Expire	1	4,011,000	4091.95													0001
Purchased Call/S&P 500 INDEX/SPXI13G$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/17/2023	04/17/2024	04/19/2023	Expire	1	3,081,000	4151.32													0001
Purchased Call/S&P 500 INDEX/SPXI13G$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/17/2023	04/17/2024	04/19/2023	Expire	1	2,138,000	4151.32													0001
Purchased Call/S&P 500 INDEX/SPXI13H$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/19/2023	04/19/2024	04/21/2023	Expire	1	3,490,000	4154.52													0001
Purchased Call/S&P 500 INDEX/SPXI13G$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/17/2023	04/16/2024	04/19/2023	Expire	1	1,439,899	4138													0001
Purchased Call/S&P 500 INDEX/SPXI13I$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/24/2023	04/24/2024	04/26/2023	Expire	1	1,471,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13I$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/25/2023	04/24/2024	04/27/2023	Expire	1	1,258,000	4137.04													0001
Purchased Call/S&P 500 INDEX/SPXI13H$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/19/2023	04/19/2024	04/21/2023	Expire	1	4,449,000	4736.15													0001
Purchased Call/S&P 500 INDEX/SPXI13J$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/27/2023	04/26/2024	05/01/2023	Expire	1	2,384,000	4608.85													0001
Purchased Call/S&P 500 INDEX/SPXI13H$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/21/2023	04/19/2024	04/25/2023	Expire	1	2,966,000	4133.52													0001
Purchased Call/S&P 500 INDEX/SPXI13J$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/27/2023	04/26/2024	05/01/2023	Expire	1	5,104,000	4135.35													0001
Purchased Call/S&P 500 INDEX/SPXI13E$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/11/2023	04/11/2024	04/13/2023	Expire	1	2,779,000	4108.94													0001
Purchased Call/S&P 500 INDEX/SPXI13I$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/24/2023	04/24/2024	04/26/2023	Expire	1	1,917,000	4137.04													0001
Purchased Call/S&P 500 INDEX/SPXG000$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/10/2023	08/09/2024	08/14/2023	Expire	1	1,469,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13K$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/01/2023	05/01/2024	05/03/2023	Expire	1	7,022,000	4167.87													0001
Purchased Call/S&P 500 INDEX/SPXI13K$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/02/2023	05/02/2024	05/04/2023	Expire	1	2,012,000	4119.58													0001
Purchased Call/S&P 500 INDEX/SPXI13K$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/03/2023	05/03/2024	05/05/2023	Expire	1	5,226,000	4090.75													0001
Purchased Call/S&P 500 INDEX/SPXG001$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/11/2023	08/12/2024	08/15/2023	Expire	1	2,409,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG003$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/22/2023	08/22/2024	08/24/2023	Expire	1	1,073,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG003$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/22/2023	08/22/2024	08/24/2023	Expire	1	2,264,000	100													0001
Purchased Call/S&P 500 INDEX/SPX2507$I	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	08/21/2023	08/21/2024	08/23/2023	Expire	1	2,430,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13L$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/04/2023	05/03/2024	05/08/2023	Expire	1	1,904,000	4568.87													0001
Purchased Call/S&P 500 INDEX/SPXI13M$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/10/2023	05/10/2024	05/12/2023	Expire	1	1,802,000	4464.51													0001
Purchased Call/S&P 500 INDEX/SPXG002$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/18/2023	08/20/2024	08/22/2023	Expire	1	1,154,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG000$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/09/2023	08/08/2024	08/11/2023	Expire	1	1,157,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG001$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/14/2023	08/12/2024	08/16/2023	Expire	1	1,846,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13N$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/12/2023	05/13/2024	05/16/2023	Expire	1	2,945,000	4124.08													0001
Purchased Call/S&P 500 INDEX/SPXG003$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/24/2023	08/23/2024	08/28/2023	Expire	1	6,246,000	4376.31													0001
Purchased Call/S&P 500 INDEX/SPXI13N$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/15/2023	05/15/2024	05/17/2023	Expire	1	6,302,000	4136.28													0001
Purchased Call/S&P 500 INDEX/SPXG005$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/05/2023	09/05/2024	09/07/2023	Expire	1	588,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG003$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/24/2023	08/23/2024	08/28/2023	Expire	1	1,143,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG005$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/01/2023	08/30/2024	09/06/2023	Expire	1	1,374,836	4508													0001
Purchased Call/S&P 500 INDEX/SPXI13O$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	05/22/2023	Expire	1	3,573,000	4198.05													0001
Purchased Call/S&P 500 INDEX/SPXI13O$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	05/22/2023	Expire	1	5,406,401	4159													0001
Purchased Call/S&P 500 INDEX/SPXG005$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/05/2023	09/05/2024	09/07/2023	Expire	1	2,115,000	100													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXI13P$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2023	05/21/2024	05/23/2023	Expire	1	5,000,000	4191.98													0001
Purchased Call/S&P 500 INDEX/SPXI13P$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/22/2023	05/22/2024	05/24/2023	Expire	1	6,674,000	4192.63													0001
Purchased Call/S&P 500 INDEX/SPXI13P$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/22/2023	05/22/2024	05/24/2023	Expire	1	2,927,000	4192.63													0001
Purchased Call/S&P 500 INDEX/SPXI13K$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/01/2023	04/30/2024	05/03/2023	Expire	1	1,592,000	4167.87													0001
Purchased Call/S&P 500 INDEX/SPXI13Q$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/25/2023	05/24/2024	05/30/2023	Expire	1	4,265,000	4151.28													0001
Purchased Call/S&P 500 INDEX/SPXG009$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/18/2023	09/18/2024	09/20/2023	Expire	1	895,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG007$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/14/2023	09/13/2024	09/18/2023	Expire	1	2,006,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13R$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/26/2023	05/24/2024	05/31/2023	Expire	1	8,817,000	4205.45													0001
Purchased Call/S&P 500 INDEX/SPXI13R$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/26/2023	05/24/2024	05/31/2023	Expire	1	1,846,000	4205.45													0001
Purchased Call/S&P 500 INDEX/SPXG00A$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/22/2023	09/24/2024	09/26/2023	Expire	1	1,534,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13O$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/18/2023	05/16/2024	05/22/2023	Expire	1	1,265,849	4110													0001
Purchased Call/S&P 500 INDEX/SPXG00B$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/25/2023	09/23/2024	09/27/2023	Expire	1	2,619,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00B$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/27/2023	09/27/2024	09/29/2023	Expire	1	1,907,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13T$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/05/2023	06/03/2024	06/07/2023	Expire	1	1,987,020	4282													0001
Purchased Call/S&P 500 INDEX/SPXG009$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/19/2023	09/19/2024	09/21/2023	Expire	1	2,785,000	4443.95													0001
Purchased Call/S&P 500 INDEX/SPXI13R$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/30/2023	05/30/2024	06/01/2023	Expire	1	3,096,000	4205.52													0001
Purchased Call/S&P 500 INDEX/SPXI13S$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2023	05/31/2024	06/05/2023	Expire	1	2,759,000	4221.02													0001
Purchased Call/S&P 500 INDEX/SPXI13U$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/12/2023	06/07/2024	06/14/2023	Expire	1	1,873,803	4298													0001
Purchased Call/S&P 500 INDEX/SPXG00C$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/28/2023	09/27/2024	10/02/2023	Expire	1	1,457,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00C$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/02/2023	10/01/2024	10/04/2023	Expire	1	2,848,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13U$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/12/2023	06/11/2024	06/14/2023	Expire	1	2,179,522	4299													0001
Purchased Call/S&P 500 INDEX/SPXG00C$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/28/2023	09/27/2024	10/02/2023	Expire	1	4,236,000	4299.7													0001
Purchased Call/S&P 500 INDEX/SPXI13S$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024	06/02/2023	Expire	1	1,372,000	4179.83													0001
Purchased Call/S&P 500 INDEX/SPXI13V$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/15/2023	06/17/2024	06/20/2023	Expire	1	1,309,000	4425.84													0001
Purchased Call/S&P 500 INDEX/SPXG00C$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/02/2023	10/02/2024	10/04/2023	Expire	1	2,599,000	4712.94													0001
Purchased Call/S&P 500 INDEX/SPXI13U$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/09/2023	06/07/2024	06/13/2023	Expire	1	2,544,000	4298.86													0001
Purchased Call/S&P 500 INDEX/SPXI13U$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/09/2023	06/11/2024	06/13/2023	Expire	1	4,314,000	4298.86													0001
Purchased Call/S&P 500 INDEX/SPXG00C$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/02/2023	10/02/2024	10/04/2023	Expire	1	1,975,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13T$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/08/2023	06/07/2024	06/12/2023	Expire	1	1,875,000	4637.44													0001
Purchased Call/S&P 500 INDEX/SPXI13V$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/16/2023	06/17/2024	06/21/2023	Expire	1	1,797,000	5051.19													0001
Purchased Call/S&P 500 INDEX/SPXG00C$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/03/2023	10/01/2024	10/05/2023	Expire	1	1,916,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00C$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/28/2023	09/27/2024	10/02/2023	Expire	1	2,191,000	4299.7													0001
Purchased Call/S&P 500 INDEX/SPXG00E$R	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/09/2023	10/08/2024	10/11/2023	Expire	1	1,841,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00D$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/04/2023	10/04/2024	10/06/2023	Expire	1	7,339,000	4263.75													0001
Purchased Call/S&P 500 INDEX/SPXI13Y$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/26/2023	06/25/2024	06/28/2023	Expire	1	1,739,332	4348													0001
Purchased Call/S&P 500 INDEX/SPXI13Y$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/26/2023	06/25/2024	06/28/2023	Expire	1	1,599,000	100													0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXG00F$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/16/2023	10/16/2024	10/18/2023	Expire	1	386,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13Y$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/26/2023	06/26/2024	06/28/2023	Expire	1	1,119,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00E$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/06/2023	10/08/2024	10/11/2023	Expire	1	7,224,000	4308.5													0001
Purchased Call/S&P 500 INDEX/SPXG00H$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/23/2023	10/23/2024	10/25/2023	Expire	1	2,146,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00H$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/24/2023	10/24/2024	10/26/2023	Expire	1	1,300,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00I$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/27/2023	10/25/2024	10/31/2023	Expire	1	1,798,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00I$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/27/2023	10/28/2024	10/31/2023	Expire	1	2,739,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00I$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/27/2023	10/25/2024	10/31/2023	Expire	1	1,152,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13Y$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/23/2023	06/25/2024	06/27/2023	Expire	1	2,327,000	4348.33													0001
Purchased Call/S&P 500 INDEX/SPXG00I$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/31/2023	10/31/2024	11/02/2023	Expire	1	1,497,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00D$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/05/2023	10/04/2024	10/10/2023	Expire	1	2,278,000	4671.23													0001
Purchased Call/S&P 500 INDEX/SPXF001$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/04/2023	01/04/2024	01/06/2023	Expire	1	1,485,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF001$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/05/2023	01/05/2024	01/09/2023	Expire	1	1,896,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00K$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	11/07/2023	11/07/2024	11/09/2023	Expire	1	1,282,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/30/2023	06/28/2024	07/05/2023	Expire	1	1,195,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13Z$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/29/2023	06/28/2024	07/03/2023	Expire	1	5,174,000	4396.44													0001
Purchased Call/S&P 500 INDEX/SPXJ130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/30/2023	07/01/2024	07/05/2023	Expire	1	2,409,000	5064.53													0001
Purchased Call/S&P 500 INDEX/SPXF001$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/04/2023	01/04/2024	01/06/2023	Expire	1	2,049,000	3852.97													0001
Purchased Call/S&P 500 INDEX/SPXF001$F	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/04/2023	01/03/2024	01/06/2023	Expire	1	1,074,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ130$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/03/2023	06/28/2024	07/06/2023	Expire	1	2,007,121	4450													0001
Purchased Call/S&P 500 INDEX/SPXJ130$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/03/2023	07/03/2024	07/06/2023	Expire	1	820,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/30/2023	06/28/2024	07/05/2023	Expire	1	2,093,000	4450.38													0001
Purchased Call/S&P 500 INDEX/SPXJ130$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/05/2023	07/01/2024	07/07/2023	Expire	1	1,686,694	4450													0001
Purchased Call/S&P 500 INDEX/SPXG00M$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	11/15/2023	11/15/2024	11/17/2023	Expire	1	1,504,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF004$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/30/2023	01/30/2024	02/01/2023	Expire	1	1,335,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF005$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/31/2023	01/31/2024	02/02/2023	Expire	1	820,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF005$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	02/01/2023	02/01/2024	02/03/2023	Expire	1	1,588,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ130$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/03/2023	07/03/2024	07/06/2023	Expire	1	4,813,000	4455.59													0001
Purchased Call/S&P 500 INDEX/SPXJ131$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024	07/10/2023	Expire	1	3,669,000	4411.59													0001
Purchased Call/S&P 500 INDEX/SPXJ132$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/07/2023	07/08/2024	07/11/2023	Expire	1	3,275,000	4398.95													0001
Purchased Call/S&P 500 INDEX/SPXF006$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/16/2023	02/16/2024	02/21/2023	Expire	1	2,960,000	4090.41													0001
Purchased Call/S&P 500 INDEX/SPXF005$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/07/2023	02/07/2024	02/09/2023	Expire	1	416,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF008$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	02/22/2023	02/22/2024	02/24/2023	Expire	1	1,797,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ132$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/12/2023	07/11/2024	07/14/2023	Expire	1	1,166,661	4419													0001
Purchased Call/S&P 500 INDEX/SPXJ132$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/13/2023	07/15/2024	07/17/2023	Expire	1	1,021,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ132$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/10/2023	07/10/2024	07/12/2023	Expire	1	6,718,000	4409.53													0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXJ133$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/17/2023	07/15/2024	07/19/2023	Expire	1	259,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ133$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/17/2023	07/16/2024	07/19/2023	Expire	1	816,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ131$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024	07/10/2023	Expire	1	1,461,000	5015.98													0001
Purchased Call/S&P 500 INDEX/SPXJ134$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/24/2023	07/24/2024	07/26/2023	Expire	1	1,697,000	4766.43													0001
Purchased Call/S&P 500 INDEX/SPXJ132$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/10/2023	07/10/2024	07/12/2023	Expire	1	2,580,000	4409.53													0001
Purchased Call/S&P 500 INDEX/SPXJ134$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/24/2023	07/24/2024	07/26/2023	Expire	1	1,309,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF009$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/01/2023	03/01/2024	03/03/2023	Expire	1	3,110,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF007$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/17/2023	02/16/2024	02/22/2023	Expire	1	2,548,000	4079.09													0001
Purchased Call/S&P 500 INDEX/SPXJ133$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/14/2023	07/12/2024	07/18/2023	Expire	1	1,328,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00A$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/06/2023	03/06/2024	03/08/2023	Expire	1	456,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00A$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/09/2023	03/07/2024	03/13/2023	Expire	1	2,202,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ132$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/13/2023	07/12/2024	07/17/2023	Expire	1	4,095,000	4510.04													0001
Purchased Call/S&P 500 INDEX/SPXJ134$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/24/2023	07/23/2024	07/26/2023	Expire	1	2,767,167	4536													0001
Purchased Call/S&P 500 INDEX/SPXF00B$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/15/2023	03/15/2024	03/17/2023	Expire	1	2,024,000	4248.04													0001
Purchased Call/S&P 500 INDEX/SPXF00B$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/15/2023	03/15/2024	03/17/2023	Expire	1	3,989,000	4417.34													0001
Purchased Call/S&P 500 INDEX/SPXG00P$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	11/30/2023	11/29/2024	12/04/2023	Expire	1	2,346,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ135$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/28/2023	07/26/2024	08/01/2023	Expire	1	1,362,022	4555													0001
Purchased Call/S&P 500 INDEX/SPXJ135$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/27/2023	07/26/2024	07/31/2023	Expire	1	2,090,000	4537.41													0001
Purchased Call/S&P 500 INDEX/SPXF00B$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/09/2023	03/07/2024	03/13/2023	Expire	1	2,882,146	3986													0001
Purchased Call/S&P 500 INDEX/SPXJ135$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/27/2023	07/26/2024	07/31/2023	Expire	1	2,339,000	5013.84													0001
Purchased Call/S&P 500 INDEX/SPXJ137$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/02/2023	08/02/2024	08/04/2023	Expire	1	3,577,000	4964.73													0001
Purchased Call/S&P 500 INDEX/SPXF00C$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/17/2023	03/19/2024	03/21/2023	Expire	1	4,925,000	3916.64													0001
Purchased Call/S&P 500 INDEX/SPXG00Q$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/01/2023	12/03/2024	12/05/2023	Expire	1	1,941,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00R$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/08/2023	12/06/2024	12/12/2023	Expire	1	1,701,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00D$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/27/2023	03/27/2024	03/29/2023	Expire	1	2,336,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00S$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/14/2023	12/13/2024	12/18/2023	Expire	1	1,815,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00C$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/21/2023	03/21/2024	03/23/2023	Expire	1	1,555,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00C$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/21/2023	03/21/2024	03/23/2023	Expire	1	2,176,000	4002.87													0001
Purchased Call/S&P 500 INDEX/SPXF00D$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/27/2023	03/27/2024	03/29/2023	Expire	1	1,489,000	3977.53													0001
Purchased Call/S&P 500 INDEX/SPXG00T$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/18/2023	12/18/2024	12/20/2023	Expire	1	1,456,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ137$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/02/2023	08/02/2024	08/04/2023	Expire	1	4,689,000	4513.39													0001
Purchased Call/S&P 500 INDEX/SPXG00U$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/21/2023	12/23/2024	12/26/2023	Expire	1	1,504,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00E$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/28/2023	03/28/2024	03/30/2023	Expire	1	1,211,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ137$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/03/2023	08/02/2024	08/07/2023	Expire	1	1,849,000	4501.89													0001
Purchased Call/S&P 500 INDEX/SPXF00G$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/13/2023	04/15/2024	04/17/2023	Expire	1	1,155,000	4146.22													0001
Purchased Call/S&P 500 INDEX/SPXF00F$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/12/2023	04/11/2024	04/14/2023	Expire	1	2,246,000	100													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXG00U$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	12/28/2023	12/30/2024	01/02/2024	Expire	1	431,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00G$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	04/17/2023	04/17/2024	04/19/2023	Expire	1	1,361,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00T$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	12/15/2023	12/13/2024	12/19/2023	Expire	1	1,112,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00H$I	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International	4PQUHN3JPFGFNF3BB653	04/24/2023	04/23/2024	04/26/2023	Expire	1	1,673,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ138$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/04/2023	08/02/2024	08/08/2023	Expire	1	2,263,000	4478.03													0001
Purchased Call/S&P 500 INDEX/SPXG00V$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	12/28/2023	12/27/2024	01/02/2024	Expire	1	2,079,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00H$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	04/25/2023	04/25/2024	04/27/2023	Expire	1	1,199,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00I$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	05/04/2023	05/03/2024	05/08/2023	Expire	1	3,155,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ138$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/04/2023	08/05/2024	08/08/2023	Expire	1	2,700,000	4478.03													0001
Purchased Call/S&P 500 INDEX/SPXJ137$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/03/2023	08/02/2024	08/07/2023	Expire	1	1,633,000	4922.82													0001
Purchased Call/S&P 500 INDEX/SPXJ139$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/11/2023	08/13/2024	08/15/2023	Expire	1	1,789,000	4720.73													0001
Purchased Call/S&P 500 INDEX/SPXF00J$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	05/10/2023	05/10/2024	05/12/2023	Expire	1	1,034,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00K$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	05/18/2023	05/17/2024	05/22/2023	Expire	1	1,556,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ138$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/08/2023	08/08/2024	08/10/2023	Expire	1	2,825,000	4499.38													0001
Purchased Call/S&P 500 INDEX/SPXF00L$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	05/22/2023	05/22/2024	05/24/2023	Expire	1	1,370,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ139$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/09/2023	08/08/2024	08/11/2023	Expire	1	2,268,927	4511													0001
Purchased Call/S&P 500 INDEX/SPXF00L$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	05/23/2023	05/23/2024	05/25/2023	Expire	1	687,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ138$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/08/2023	08/08/2024	08/10/2023	Expire	1	2,891,000	4499.38													0001
Purchased Call/S&P 500 INDEX/SPXJ13A$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/14/2023	08/12/2024	08/16/2023	Expire	1	963,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00M$Z	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International	4PQUHN3JPFGFNF3BB653	05/31/2023	05/30/2024	06/02/2023	Expire	1	1,071,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13A$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/11/2023	08/09/2024	08/15/2023	Expire	1	3,289,000	4464.05													0001
Purchased Call/S&P 500 INDEX/SPXJ13A$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/11/2023	08/13/2024	08/15/2023	Expire	1	1,377,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00O$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	06/06/2023	06/06/2024	06/08/2023	Expire	1	596,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00P$X	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International	4PQUHN3JPFGFNF3BB653	06/12/2023	06/10/2024	06/14/2023	Expire	1	1,488,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13B$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/16/2023	08/16/2024	08/18/2023	Expire	1	3,480,000	4822.74													0001
Purchased Call/S&P 500 INDEX/SPXF00Q$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	06/13/2023	06/13/2024	06/15/2023	Expire	1	2,099,000	4369.01													0001
Purchased Call/S&P 500 INDEX/SPXJ13B$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/18/2023	08/20/2024	08/22/2023	Expire	1	3,227,000	4789.2													0001
Purchased Call/S&P 500 INDEX/SPXJ13C$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/21/2023	08/21/2024	08/23/2023	Expire	1	2,311,000	4815.55													0001
Purchased Call/S&P 500 INDEX/SPXF00T$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	07/03/2023	07/03/2024	07/06/2023	Expire	1	2,180,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00U$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	07/13/2023	07/12/2024	07/17/2023	Expire	1	2,014,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00R$S	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International	4PQUHN3JPFGFNF3BB653	06/20/2023	06/17/2024	06/22/2023	Expire	1	2,220,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00T$M	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International	4PQUHN3JPFGFNF3BB653	07/05/2023	07/01/2024	07/07/2023	Expire	1	1,369,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13B$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/16/2023	08/16/2024	08/18/2023	Expire	1	4,924,000	4404.33													0001
Purchased Call/S&P 500 INDEX/SPXJ13C$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/23/2023	08/23/2024	08/25/2023	Expire	1	724,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13D$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/25/2023	08/26/2024	08/29/2023	Expire	1	1,727,000	4848.48													0001
Purchased Call/S&P 500 INDEX/SPXF00V$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	07/14/2023	07/15/2024	07/18/2023	Expire	1	1,474,000	100													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXF00V$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/18/2023	07/18/2024	07/20/2023	Expire	1	541,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13F$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/31/2023	08/30/2024	09/05/2023	Expire	1	2,338,000	4953.92													0001
Purchased Call/S&P 500 INDEX/SPXJ13D$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/25/2023	08/26/2024	08/29/2023	Expire	1	3,509,000	4405.71													0001
Purchased Call/S&P 500 INDEX/SPXF00V$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/17/2023	07/17/2024	07/19/2023	Expire	1	2,568,000	4522.79													0001
Purchased Call/S&P 500 INDEX/SPXF00W$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/21/2023	07/19/2024	07/25/2023	Expire	1	2,711,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13G$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	09/06/2023	Expire	1	2,172,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00W$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/21/2023	07/22/2024	07/25/2023	Expire	1	2,837,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00W$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/21/2023	07/19/2024	07/25/2023	Expire	1	1,245,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13E$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/28/2023	08/28/2024	08/30/2023	Expire	1	7,432,000	4433.31													0001
Purchased Call/S&P 500 INDEX/SPXJ13F$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2023	09/03/2024	09/06/2023	Expire	1	1,258,000	4515.77													0001
Purchased Call/S&P 500 INDEX/SPXJ13G$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	09/06/2023	Expire	1	2,633,000	4515.77													0001
Purchased Call/S&P 500 INDEX/SPXJ13H$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/08/2023	09/09/2024	09/12/2023	Expire	1	2,147,000	4869.81													0001
Purchased Call/S&P 500 INDEX/SPXJ13H$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/08/2023	09/10/2024	09/12/2023	Expire	1	2,444,000	4894.32													0001
Purchased Call/S&P 500 INDEX/SPXJ13H$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/08/2023	09/10/2024	09/12/2023	Expire	1	1,299,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13H$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/07/2023	09/06/2024	09/11/2023	Expire	1	3,044,000	4451.14													0001
Purchased Call/S&P 500 INDEX/SPXJ13I$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/12/2023	09/12/2024	09/14/2023	Expire	1	2,711,000	4461.9													0001
Purchased Call/S&P 500 INDEX/SPX8152$Y	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/27/2023	03/26/2024	03/29/2023	Expire	1	1,353,976	32238													0001
Purchased Call/S&P 500 INDEX/SPXJ13I$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/11/2023	09/10/2024	09/13/2023	Expire	1	1,729,506	4457													0001
Purchased Call/S&P 500 INDEX/SPXJ13J$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/18/2023	09/13/2024	09/20/2023	Expire	1	2,011,545	4450													0001
Purchased Call/S&P 500 INDEX/SPX8153$S	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/04/2023	03/28/2024	04/06/2023	Expire	1	1,031,499	33274													0001
Purchased Call/S&P 500 INDEX/SPXJ13J$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/15/2023	09/17/2024	09/19/2023	Expire	1	7,578,000	4450.32													0001
Purchased Call/S&P 500 INDEX/SPXJ13J$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/18/2023	09/16/2024	09/20/2023	Expire	1	2,339,752	4457													0001
Purchased Call/S&P 500 INDEX/SPXJ13K$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/25/2023	09/20/2024	09/27/2023	Expire	1	1,513,924	4325													0001
Purchased Call/S&P 500 INDEX/SPX8157$T	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/24/2023	07/23/2024	07/26/2023	Expire	1	1,338,652	35228													0001
Purchased Call/S&P 500 INDEX/SPXJ13L$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/27/2023	09/27/2024	09/29/2023	Expire	1	1,965,000	4274.51													0001
Purchased Call/S&P 500 INDEX/SPXJ13L$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/27/2023	09/27/2024	09/29/2023	Expire	1	1,625,000	100													0001
Purchased Call/S&P 500 INDEX/SPX8159$3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/18/2023	09/17/2024	09/20/2023	Expire	1	1,592,439	34618													0001
Purchased Call/S&P 500 INDEX/SPXJ13M$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/02/2023	09/30/2024	10/04/2023	Expire	1	2,152,601	4288													0001
Purchased Call/S&P 500 INDEX/SPXJ13N$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/05/2023	10/07/2024	10/10/2023	Expire	1	2,053,000	4258.19													0001
Purchased Call/S&P 500 INDEX/SPXJ13M$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	10/03/2023	Expire	1	4,182,000	4288.05													0001
Purchased Call/S&P 500 INDEX/SPXJ13M$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/03/2023	10/02/2024	10/05/2023	Expire	1	3,104,624	4288													0001
Purchased Call/S&P 500 INDEX/SPX815A$I	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	10/30/2023	10/29/2024	11/01/2023	Expire	1	2,301,649	32418													0001
Purchased Call/S&P 500 INDEX/SPXJ13I$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/11/2023	09/11/2024	09/13/2023	Expire	1	2,025,000	4898.06													0001
Purchased Call/S&P 500 INDEX/SPXJ13P$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/12/2023	10/11/2024	10/16/2023	Expire	1	1,997,000	4780.22													0001
Purchased Call/S&P 500 INDEX/SPXJ13O$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/10/2023	10/10/2024	10/12/2023	Expire	1	1,721,000	4358.24													0001
Purchased Call/S&P 500 INDEX/SPXJ13Q$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/13/2023	10/15/2024	10/17/2023	Expire	1	1,775,000	4327.78													0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXJ13Q$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/18/2023	10/18/2024	10/20/2023	Expire	1	8,968,000	4314.6													0001
Purchased Call/S&P 500 INDEX/SPXJ13P$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/12/2023	10/10/2024	10/16/2023	Expire	1	1,644,554	4351													0001
Purchased Call/S&P 500 INDEX/SPXJ13R$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/23/2023	10/18/2024	10/25/2023	Expire	1	1,736,851	4299													0001
Purchased Call/S&P 500 INDEX/SPXJ13R$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/23/2023	10/21/2024	10/25/2023	Expire	1	1,491,128	4224													0001
Purchased Call/S&P 500 INDEX/SPXJ13R$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/20/2023	10/21/2024	10/24/2023	Expire	1	2,772,000	4224.16													0001
Purchased Call/S&P 500 INDEX/SPXJ13S$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/25/2023	10/25/2024	10/27/2023	Expire	1	2,260,000	4615.91													0001
Purchased Call/S&P 500 INDEX/SPXJ13S$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/27/2023	10/25/2024	10/31/2023	Expire	1	2,052,000	4543.52													0001
Purchased Call/S&P 500 INDEX/SPXJ13S$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/27/2023	10/28/2024	10/31/2023	Expire	1	1,696,000	4535.28													0001
Purchased Call/S&P 500 INDEX/SPXJ13R$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/20/2023	10/22/2024	10/24/2023	Expire	1	1,776,000	4224.16													0001
Purchased Call/S&P 500 INDEX/SPXJ13S$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/26/2023	10/25/2024	10/30/2023	Expire	1	4,515,000	4137.23													0001
Purchased Call/S&P 500 INDEX/SPXJ13S$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/26/2023	10/25/2024	10/30/2023	Expire	1	2,964,000	4137.23													0001
Purchased Call/S&P 500 INDEX/SPXJ13T$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/30/2023	10/28/2024	11/01/2023	Expire	1	1,684,004	4117													0001
Purchased Call/S&P 500 INDEX/SPXJ13U$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/01/2023	10/31/2024	11/03/2023	Expire	1	2,667,257	4194													0001
Purchased Call/S&P 500 INDEX/SPXJ13S$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/27/2023	10/28/2024	10/31/2023	Expire	1	3,305,000	4117.37													0001
Purchased Call/S&P 500 INDEX/SPXG000$N	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	08/09/2023	08/09/2024	08/11/2023	Expire	1	1,936,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG001$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/11/2023	08/13/2024	08/15/2023	Expire	1	2,236,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13V$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/03/2023	11/05/2024	11/07/2023	Expire	1	3,905,000	4358.34													0001
Purchased Call/S&P 500 INDEX/SPX8158$P	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/01/2023	08/30/2024	09/06/2023	Expire	1	1,316,237	4508													0001
Purchased Call/S&P 500 INDEX/SPXJ13W$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/09/2023	11/08/2024	11/13/2023	Expire	1	1,479,000	4347.35													0001
Purchased Call/S&P 500 INDEX/SPXJ13W$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/10/2023	11/12/2024	11/14/2023	Expire	1	5,854,000	4415.24													0001
Purchased Call/S&P 500 INDEX/SPXG001$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/14/2023	08/14/2024	08/16/2023	Expire	1	1,776,000	4489.72													0001
Purchased Call/S&P 500 INDEX/SPXG001$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/14/2023	08/14/2024	08/16/2023	Expire	1	1,496,000	4489.72													0001
Purchased Call/S&P 500 INDEX/SPXG002$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/18/2023	08/20/2024	08/22/2023	Expire	1	2,598,000	4369.71													0001
Purchased Call/S&P 500 INDEX/SPXG003$3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/21/2023	08/20/2024	08/23/2023	Expire	1	1,340,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG004$C	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/28/2023	08/27/2024	08/30/2023	Expire	1	1,386,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13Y$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/15/2024	11/21/2023	Expire	1	7,745,000	4514.02													0001
Purchased Call/S&P 500 INDEX/SPXG003$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/23/2023	08/23/2024	08/25/2023	Expire	1	3,765,000	4436.01													0001
Purchased Call/S&P 500 INDEX/SPXG002$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/18/2023	08/16/2024	08/22/2023	Expire	1	1,778,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG003$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/25/2023	08/23/2024	08/29/2023	Expire	1	1,618,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG006$N	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/08/2023	09/06/2024	09/12/2023	Expire	1	1,034,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13Y$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/20/2023	11/20/2024	11/22/2023	Expire	1	4,487,000	4547.38													0001
Purchased Call/S&P 500 INDEX/SPXG003$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/23/2023	08/23/2024	08/25/2023	Expire	1	3,300,000	4436.01													0001
Purchased Call/S&P 500 INDEX/SPX821G$U	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/23/2023	01/22/2024	01/25/2023	Expire	1	3,263,000	4019.81													0001
Purchased Call/S&P 500 INDEX/SPXG006$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/08/2023	09/10/2024	09/12/2023	Expire	1	1,767,000	100													0001
Purchased Call/S&P 500 INDEX/SPXK130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/24/2023	11/26/2024	11/28/2023	Expire	1	1,693,000	100													0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPX821H$R	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/30/2023	01/29/2024	02/01/2023	Expire	1	6,496,000	4017.77													0001
Purchased Call/S&P 500 INDEX/SPXJ13Z$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	11/27/2023	Expire	1	3,489,000	4556.62													0001
Purchased Call/S&P 500 INDEX/SPXK131$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/28/2023	11/27/2024	11/30/2023	Expire	1	1,994,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG007$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/11/2023	09/11/2024	09/13/2023	Expire	1	2,045,000	100													0001
Purchased Call/S&P 500 INDEX/SPX821H$S	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/30/2023	01/30/2024	02/01/2023	Expire	1	3,391,000	4017.77													0001
Purchased Call/S&P 500 INDEX/SPXJ13Z$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	11/27/2023	Expire	1	2,909,000	4556.62													0001
Purchased Call/S&P 500 INDEX/SPXJ13W$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/09/2023	11/08/2024	11/13/2023	Expire	1	2,072,000	4934.24													0001
Purchased Call/S&P 500 INDEX/SPXK132$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2023	12/06/2024	12/08/2023	Expire	1	2,416,000	4929.21													0001
Purchased Call/S&P 500 INDEX/SPXK131$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/29/2023	11/29/2024	12/01/2023	Expire	1	2,483,000	4550.58													0001
Purchased Call/S&P 500 INDEX/SPXK131$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/01/2023	11/29/2024	12/05/2023	Expire	1	4,634,000	4594.63													0001
Purchased Call/S&P 500 INDEX/SPX821G$B	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/17/2023	01/12/2024	01/19/2023	Expire	1	1,008,000	100													0001
Purchased Call/S&P 500 INDEX/SPXK130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/24/2023	11/22/2024	11/28/2023	Expire	1	1,505,000	100													0001
Purchased Call/S&P 500 INDEX/SPX821K$W	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/01/2023	02/28/2024	03/03/2023	Expire	1	1,818,329	3970													0001
Purchased Call/S&P 500 INDEX/SPXG00A$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/22/2023	09/23/2024	09/26/2023	Expire	1	1,507,000	100													0001
Purchased Call/S&P 500 INDEX/SPXK133$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/08/2023	12/06/2024	12/12/2023	Expire	1	8,491,000	4604.37													0001
Purchased Call/S&P 500 INDEX/SPXG00B$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/25/2023	09/25/2024	09/27/2023	Expire	1	2,220,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00C$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/29/2023	09/27/2024	10/03/2023	Expire	1	1,444,000	100													0001
Purchased Call/S&P 500 INDEX/SPXK134$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/11/2023	12/11/2024	12/13/2023	Expire	1	1,938,000	4622.44													0001
Purchased Call/S&P 500 INDEX/SPX821L$P	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/13/2023	03/11/2024	03/15/2023	Expire	1	1,517,605	3862													0001
Purchased Call/S&P 500 INDEX/SPXK133$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/08/2023	12/10/2024	12/12/2023	Expire	1	2,530,000	4945.09													0001
Purchased Call/S&P 500 INDEX/SPXG00C$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/29/2023	09/30/2024	10/03/2023	Expire	1	1,408,000	100													0001
Purchased Call/S&P 500 INDEX/SPX821L$Y	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2023	03/13/2024	03/16/2023	Expire	1	2,313,456	3856													0001
Purchased Call/S&P 500 INDEX/SPXG00D$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/04/2023	10/04/2024	10/06/2023	Expire	1	3,315,000	4685.86													0001
Purchased Call/S&P 500 INDEX/SPX821N$8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/03/2023	03/28/2024	04/05/2023	Expire	1	1,319,089	4109													0001
Purchased Call/S&P 500 INDEX/SPXG00C$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/02/2023	10/02/2024	10/04/2023	Expire	1	811,000	100													0001
Purchased Call/S&P 500 INDEX/SPX821M$V	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	03/24/2023	Expire	1	4,447,000	3936.97													0001
Purchased Call/S&P 500 INDEX/SPXK134$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/12/2023	12/12/2024	12/14/2023	Expire	1	4,105,000	4643.7													0001
Purchased Call/S&P 500 INDEX/SPX821O$N	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/27/2023	04/29/2024	05/01/2023	Expire	1	1,206,000	4135.35													0001
Purchased Call/S&P 500 INDEX/SPXK135$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/15/2023	12/13/2024	12/19/2023	Expire	1	1,446,645	4712													0001
Purchased Call/S&P 500 INDEX/SPXK135$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/18/2023	12/17/2024	12/20/2023	Expire	1	3,062,754	4719													0001
Purchased Call/S&P 500 INDEX/SPXK131$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/01/2023	12/02/2024	12/05/2023	Expire	1	1,274,000	4594.63													0001
Purchased Call/S&P 500 INDEX/SPXK134$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/14/2023	12/16/2024	12/18/2023	Expire	1	2,086,000	4719.55													0001
Purchased Call/S&P 500 INDEX/SPXK135$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/18/2023	12/16/2024	12/20/2023	Expire	1	1,181,000	4740.56													0001
Purchased Call/S&P 500 INDEX/SPXK136$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/20/2023	12/20/2024	12/22/2023	Expire	1	1,946,000	4698.35													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPX821Q$Q	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024	05/22/2023	Expire	1	1,863,129	4159													0001
Purchased Call/S&P 500 INDEX/SPXG00E$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	10/06/2023	10/04/2024	10/11/2023	Expire	1	849,000	100													0001
Purchased Call/S&P 500 INDEX/SPXK136$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	12/19/2023	12/19/2024	12/21/2023	Expire	1	1,819,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00G$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	10/18/2023	10/18/2024	10/20/2023	Expire	1	491,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00G$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	10/20/2023	10/22/2024	10/24/2023	Expire	1	2,845,000	4646.58													0001
Purchased Call/S&P 500 INDEX/SPXG00G$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	10/18/2023	10/18/2024	10/20/2023	Expire	1	2,498,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00G$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	10/19/2023	10/18/2024	10/23/2023	Expire	1	3,086,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00G$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	10/20/2023	10/18/2024	10/24/2023	Expire	1	1,551,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00G$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	10/20/2023	10/22/2024	10/24/2023	Expire	1	1,727,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00H$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	10/23/2023	10/22/2024	10/25/2023	Expire	1	1,956,000	100													0001
Purchased Call/S&P 500 INDEX/SPXK136$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	12/19/2023	12/18/2024	12/21/2023	Expire	1	1,965,762	4725													0001
Purchased Call/S&P 500 INDEX/SPXG00H$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	10/23/2023	10/23/2024	10/25/2023	Expire	1	562,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00I$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	10/30/2023	10/29/2024	11/01/2023	Expire	1	784,000	100													0001
Purchased Call/S&P 500 INDEX/SPXK137$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	12/22/2023	12/24/2024	12/27/2023	Expire	1	1,489,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00J$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	11/03/2023	11/04/2024	11/07/2023	Expire	1	2,026,000	100													0001
Purchased Call/S&P 500 INDEX/SPXK136$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	12/20/2023	12/20/2024	12/22/2023	Expire	1	5,812,000	4698.35													0001
Purchased Call/S&P 500 INDEX/SPXG00J$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	11/06/2023	11/05/2024	11/08/2023	Expire	1	1,007,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00K$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	11/08/2023	11/08/2024	11/10/2023	Expire	1	2,138,000	100													0001
Purchased Call/S&P 500 INDEX/SPXK137$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	12/22/2023	12/20/2024	12/27/2023	Expire	1	5,990,000	4754.63													0001
Purchased Call/S&P 500 INDEX/SPXK138$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	12/27/2023	12/27/2024	12/29/2023	Expire	1	2,496,000	4781.58													0001
Purchased Call/S&P 500 INDEX/SPXK137$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	12/22/2023	12/20/2024	12/27/2023	Expire	1	2,854,000	4754.63													0001
Purchased Call/S&P 500 INDEX/SPXK135$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	12/15/2023	12/17/2024	12/19/2023	Expire	1	2,688,000	5219.42													0001
Purchased Call/S&P 500 INDEX/SPXK13A$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	12/29/2023	12/30/2024	01/03/2024	Expire	1	2,011,000	5332.67													0001
Purchased Call/S&P 500 INDEX/SPX821R$C	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	05/22/2023	05/20/2024	05/24/2023	Expire	1	532,000	100													0001
Purchased Call/S&P 500 INDEX/SPX821U$P	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	06/20/2023	06/17/2024	06/22/2023	Expire	1	3,539,000	4388.71													0001
Purchased Call/S&P 500 INDEX/SPXG00M$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	11/15/2023	11/15/2024	11/17/2023	Expire	1	2,016,000	100													0001
Purchased Call/S&P 500 INDEX/SPXK139$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	12/29/2023	12/27/2024	01/03/2024	Expire	1	1,075,915	4782													0001
Purchased Call/S&P 500 INDEX/SPXG00J$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	11/03/2023	11/05/2024	11/07/2023	Expire	1	913,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00M$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	11/16/2023	11/15/2024	11/20/2023	Expire	1	6,963,000	4508.24													0001
Purchased Call/S&P 500 INDEX/SPXG00N$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	11/17/2023	11/19/2024	11/21/2023	Expire	1	2,661,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00O$Y	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International	4PQUHN3JPFGFNF3BB653	11/28/2023	11/27/2024	11/30/2023	Expire	1	1,112,000	100													0001
Purchased Call/S&P 500 INDEX/SPX821Y$U	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	07/17/2023	07/17/2024	07/19/2023	Expire	1	2,175,000	4522.79													0001
Purchased Call/S&P 500 INDEX/SPXG00O$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	11/27/2023	11/27/2024	11/29/2023	Expire	1	1,976,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00Q$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	12/04/2023	12/04/2024	12/06/2023	Expire	1	2,796,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00R$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	12/08/2023	12/09/2024	12/12/2023	Expire	1	1,093,000	100													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXG00R$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/08/2023	12/06/2024	12/12/2023	Expire	1	1,222,000	100													0001
Purchased Call/S&P 500 INDEX/SPX9210$Y	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/27/2023	07/29/2024	07/31/2023	Expire	1	1,061,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00R$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/08/2023	12/10/2024	12/12/2023	Expire	1	1,890,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00S$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/12/2023	12/12/2024	12/14/2023	Expire	1	2,483,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00S$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/13/2023	12/13/2024	12/15/2023	Expire	1	2,097,000	100													0001
Purchased Call/S&P 500 INDEX/SPX9211$G	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2023	07/30/2024	08/02/2023	Expire	1	2,382,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00T$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/18/2023	12/18/2024	12/20/2023	Expire	1	1,012,000	100													0001
Purchased Call/S&P 500 INDEX/SPX9212$D	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2023	08/05/2024	08/09/2023	Expire	1	396,000	100													0001
Purchased Call/S&P 500 INDEX/SPX9213$L	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/16/2023	08/16/2024	08/18/2023	Expire	1	915,000	100													0001
Purchased Call/S&P 500 INDEX/SPX9216$S	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/11/2023	09/10/2024	09/13/2023	Expire	1	1,655,000	100													0001
Purchased Call/S&P 500 INDEX/SPX9216$T	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/11/2023	09/11/2024	09/13/2023	Expire	1	1,778,000	4487.46													0001
Purchased Call/S&P 500 INDEX/SPX9217$0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/13/2023	09/12/2024	09/15/2023	Expire	1	1,042,000	100													0001
Purchased Call/S&P 500 INDEX/SPX9218$J	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2023	09/30/2024	10/04/2023	Expire	1	1,372,176	4288													0001
Purchased Call/S&P 500 INDEX/SPX921C$Q	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	11/28/2023	Expire	1	1,745,000	4559.34													0001
Purchased Call/S&P 500 INDEX/SPX921D$G	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2023	05/03/2024	12/01/2023	Expire	1	11,375,000	4350													0001
Purchased Call/S&P 500 INDEX/SPX9218$K	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2023	09/30/2024	10/04/2023	Expire	1	1,573,714	4288													0001
Purchased Call/S&P 500 INDEX/SPX921F$4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/13/2023	12/12/2024	12/15/2023	Expire	1	1,196,000	100													0001
Purchased Call/S&P 500 INDEX/SPXA05G$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/13/2023	01/12/2024	01/18/2023	Expire	1	2,205,000	4474.98													0001
Purchased Call/S&P 500 INDEX/SPXA05H$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/03/2023	02/02/2024	02/07/2023	Expire	1	2,628,000	100													0001
Purchased Call/S&P 500 INDEX/SPXA05H$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2024	02/09/2023	Expire	1	2,570,000	100													0001
Purchased Call/S&P 500 INDEX/SPXA05I$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/16/2023	02/16/2024	02/21/2023	Expire	1	2,206,000	100													0001
Purchased Call/S&P 500 INDEX/SPXA05H$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2024	02/09/2023	Expire	1	2,933,000	4467.97													0001
Purchased Call/S&P 500 INDEX/SPXA05I$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	02/23/2023	Expire	1	2,551,000	4259.17													0001
Purchased Call/S&P 500 INDEX/SPXA05I$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2024	02/24/2023	Expire	1	2,110,000	4563.77													0001
Purchased Call/S&P 500 INDEX/SPXA05J$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/24/2023	02/23/2024	02/28/2023	Expire	1	3,526,000	4333.3													0001
Purchased Call/S&P 500 INDEX/SPXA05I$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2024	02/15/2023	Expire	1	3,115,000	4137.29													0001
Purchased Call/S&P 500 INDEX/SPXA05J$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/01/2023	03/01/2024	03/03/2023	Expire	1	4,307,000	3951.39													0001
Purchased Call/S&P 500 INDEX/SPXA05J$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/02/2023	03/01/2024	03/06/2023	Expire	1	3,640,000	4447.17													0001
Purchased Call/S&P 500 INDEX/SPXA05K$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/10/2023	03/08/2024	03/14/2023	Expire	1	2,235,526	4537													0001
Purchased Call/S&P 500 INDEX/SPXA05J$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/03/2023	03/04/2024	03/07/2023	Expire	1	1,965,000	4045.64													0001
Purchased Call/S&P 500 INDEX/SPXA05K$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/06/2023	03/05/2024	03/08/2023	Expire	1	4,107,000	4048.42													0001
Purchased Call/S&P 500 INDEX/SPXH13U$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/06/2023	01/08/2024	01/10/2023	Expire	1	2,860,000	4099.57													0001
Purchased Call/S&P 500 INDEX/SPXA05J$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/06/2023	03/04/2024	03/08/2023	Expire	1	2,962,000	4048.42													0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXA05N$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/29/2023	03/28/2024	03/31/2023	Expire	1	3,245,000	4551.43													0001
Purchased Call/S&P 500 INDEX/SPXA05L$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024	03/22/2023	Expire	1	2,743,000	3951.57													0001
Purchased Call/S&P 500 INDEX/SPXA05N$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/03/2023	04/03/2024	04/05/2023	Expire	1	2,813,000	4652.45													0001
Purchased Call/S&P 500 INDEX/SPXA05O$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/06/2023	04/05/2024	04/10/2023	Expire	1	2,846,000	4653.04													0001
Purchased Call/S&P 500 INDEX/SPXA05L$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024	03/22/2023	Expire	1	3,770,000	3951.57													0001
Purchased Call/S&P 500 INDEX/SPXH13V$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/10/2023	01/10/2024	01/12/2023	Expire	1	3,819,000	3919.25													0001
Purchased Call/S&P 500 INDEX/SPXH13W$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/17/2023	01/16/2024	01/19/2023	Expire	1	1,816,000	3990.97													0001
Purchased Call/S&P 500 INDEX/SPXH13W$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/12/2023	01/12/2024	01/17/2023	Expire	1	3,312,000	3983.17													0001
Purchased Call/S&P 500 INDEX/SPXA05O$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024	04/10/2023	Expire	1	3,576,000	4611.99													0001
Purchased Call/S&P 500 INDEX/SPXA05P$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/12/2023	04/12/2024	04/14/2023	Expire	1	2,028,000	4603.44													0001
Purchased Call/S&P 500 INDEX/SPXH13W$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/13/2023	01/12/2024	01/18/2023	Expire	1	2,827,000	3999.09													0001
Purchased Call/S&P 500 INDEX/SPXA05P$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/13/2023	04/12/2024	04/17/2023	Expire	1	2,157,000	4658.28													0001
Purchased Call/S&P 500 INDEX/SPXA05P$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/14/2023	04/16/2024	04/18/2023	Expire	1	2,881,000	4375.55													0001
Purchased Call/S&P 500 INDEX/SPXA05P$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/14/2023	04/16/2024	04/18/2023	Expire	1	2,834,000	4613.47													0001
Purchased Call/S&P 500 INDEX/SPXH13V$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/11/2023	01/11/2024	01/13/2023	Expire	1	2,469,000	4281.22													0001
Purchased Call/S&P 500 INDEX/SPXH13Y$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/23/2023	01/19/2024	01/25/2023	Expire	1	1,034,640	33375													0001
Purchased Call/S&P 500 INDEX/SPXH13W$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/17/2023	01/17/2024	01/19/2023	Expire	1	1,800,000	3990.97													0001
Purchased Call/S&P 500 INDEX/SPXA05P$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2024	04/12/2023	Expire	1	3,150,000	4109.11													0001
Purchased Call/S&P 500 INDEX/SPXH13Z$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/26/2023	01/26/2024	01/30/2023	Expire	1	1,006,000	100													0001
Purchased Call/S&P 500 INDEX/SPXA05P$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2024	04/12/2023	Expire	1	2,780,000	4109.11													0001
Purchased Call/S&P 500 INDEX/SPXA05R$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2024	05/04/2023	Expire	1	2,324,000	4119.58													0001
Purchased Call/S&P 500 INDEX/SPXA05P$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/13/2023	04/12/2024	04/17/2023	Expire	1	2,533,000	4146.22													0001
Purchased Call/S&P 500 INDEX/SPXH13Y$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024	01/24/2023	Expire	1	3,902,000	3972.61													0001
Purchased Call/S&P 500 INDEX/SPXA05S$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2024	05/10/2023	Expire	1	2,873,000	100													0001
Purchased Call/S&P 500 INDEX/SPXH13Z$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/30/2023	01/26/2024	02/01/2023	Expire	1	1,741,724	4069													0001
Purchased Call/S&P 500 INDEX/SPXI131$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024	02/07/2023	Expire	1	1,886,000	100													0001
Purchased Call/S&P 500 INDEX/SPXA05T$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	05/10/2023	05/10/2024	05/12/2023	Expire	1	2,317,000	4137.64													0001
Purchased Call/S&P 500 INDEX/SPXI131$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/06/2023	02/02/2024	02/08/2023	Expire	1	1,877,962	4136													0001
Purchased Call/S&P 500 INDEX/SPXI131$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/06/2023	02/05/2024	02/08/2023	Expire	1	1,402,267	4136													0001
Purchased Call/S&P 500 INDEX/SPXI130$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024	02/07/2023	Expire	1	4,449,000	4136.48													0001
Purchased Call/S&P 500 INDEX/SPXI131$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/07/2023	02/07/2024	02/09/2023	Expire	1	3,765,000	4164													0001
Purchased Call/S&P 500 INDEX/SPXA05S$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2024	05/10/2023	Expire	1	2,701,000	4138.12													0001
Purchased Call/S&P 500 INDEX/SPXI132$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/09/2023	02/09/2024	02/13/2023	Expire	1	2,605,000	4081.5													0001
Purchased Call/S&P 500 INDEX/SPXI131$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/08/2023	02/07/2024	02/10/2023	Expire	1	2,531,712	4164													0001
Purchased Call/S&P 500 INDEX/SPXI132$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/13/2023	02/09/2024	02/15/2023	Expire	1	2,004,325	4090													0001
Purchased Call/S&P 500 INDEX/SPXI133$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/16/2023	02/15/2024	02/21/2023	Expire	1	1,771,025	4148													0001

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Purchased Call/S&P 500 INDEX/SPXI132$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/14/2023	02/14/2024	02/16/2023	Expire	1	3,144,000	4136.13													0001
Purchased Call/S&P 500 INDEX/SPXA05Y$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	06/28/2023	06/28/2024	06/30/2023	Expire	1	2,553,000	4376.86													0001
Purchased Call/S&P 500 INDEX/SPXA05X$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	06/15/2023	06/14/2024	06/20/2023	Expire	1	3,103,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI133$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024	02/17/2023	Expire	1	4,339,000	4147.6													0001
Purchased Call/S&P 500 INDEX/SPXI133$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/17/2023	02/16/2024	02/22/2023	Expire	1	14,924,000	4079.09													0001
Purchased Call/S&P 500 INDEX/SPXI134$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/22/2023	02/22/2024	02/24/2023	Expire	1	2,110,000	3991.05													0001
Purchased Call/S&P 500 INDEX/SPXI133$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/17/2023	02/16/2024	02/22/2023	Expire	1	1,954,000	4446.21													0001
Purchased Call/S&P 500 INDEX/SPXI135$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/27/2023	02/27/2024	03/01/2023	Expire	1	2,761,000	4227.15													0001
Purchased Call/S&P 500 INDEX/SPXI135$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/28/2023	02/28/2024	03/02/2023	Expire	1	2,433,000	4565.67													0001
Purchased Call/S&P 500 INDEX/SPXI134$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/23/2023	02/23/2024	02/27/2023	Expire	1	2,059,000	4012.32													0001
Purchased Call/S&P 500 INDEX/SPXI134$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024	02/28/2023	Expire	1	4,340,000	3970.04													0001
Purchased Call/S&P 500 INDEX/SPXI134$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/24/2023	02/26/2024	02/28/2023	Expire	1	3,385,000	3970.04													0001
Purchased Call/S&P 500 INDEX/SPXB053$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	09/08/2023	09/06/2024	09/12/2023	Expire	1	2,396,000	4457.49													0001
Purchased Call/S&P 500 INDEX/SPXB054$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	09/13/2023	09/13/2024	09/15/2023	Expire	1	3,665,000	4467.44													0001
Purchased Call/S&P 500 INDEX/SPXI136$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/06/2023	03/05/2024	03/08/2023	Expire	1	7,776,000	4048.42													0001
Purchased Call/S&P 500 INDEX/SPXB056$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2024	10/25/2023	Expire	1	1,533,000	4217.04													0001
Purchased Call/S&P 500 INDEX/SPXB056$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	10/19/2023	10/18/2024	10/23/2023	Expire	1	2,089,000	4603.13													0001
Purchased Call/S&P 500 INDEX/SPXB056$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	10/19/2023	10/18/2024	10/23/2023	Expire	1	2,085,000	4716.5													0001
Purchased Call/S&P 500 INDEX/SPXB057$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	10/30/2023	10/30/2024	11/01/2023	Expire	1	3,567,000	4591.84													0001
Purchased Call/S&P 500 INDEX/SPXB058$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/01/2023	11/01/2024	11/03/2023	Expire	1	2,960,000	4684.95													0001
Purchased Call/S&P 500 INDEX/SPXB058$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	10/31/2023	10/31/2024	11/02/2023	Expire	1	1,981,000	4193.8													0001
Purchased Call/S&P 500 INDEX/SPXB056$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	10/18/2023	10/18/2024	10/20/2023	Expire	1	2,732,000	4314.6													0001
Purchased Call/S&P 500 INDEX/SPXB058$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/01/2023	10/31/2024	11/03/2023	Expire	1	2,046,574	4194													0001
Purchased Call/S&P 500 INDEX/SPXB059$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/08/2023	11/08/2024	11/10/2023	Expire	1	3,203,000	4842.97													0001
Purchased Call/S&P 500 INDEX/SPXB059$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/08/2023	11/06/2024	11/10/2023	Expire	1	1,638,385	4743													0001
Purchased Call/S&P 500 INDEX/SPXB056$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2024	10/24/2023	Expire	1	6,845,000	4224.16													0001
Purchased Call/S&P 500 INDEX/SPXB059$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/10/2023	11/11/2024	11/14/2023	Expire	1	2,898,000	4934.03													0001
Purchased Call/S&P 500 INDEX/SPXI138$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/13/2023	03/13/2024	03/15/2023	Expire	1	2,148,000	3855.76													0001
Purchased Call/S&P 500 INDEX/SPXB05A$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/15/2023	11/15/2024	11/17/2023	Expire	1	2,058,000	100													0001
Purchased Call/S&P 500 INDEX/SPXB05A$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2024	11/22/2023	Expire	1	2,587,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI138$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/13/2023	03/08/2024	03/15/2023	Expire	1	2,061,036	3918													0001
Purchased Call/S&P 500 INDEX/SPXI137$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/13/2023	03/12/2024	03/15/2023	Expire	1	1,316,802	3862													0001
Purchased Call/S&P 500 INDEX/SPXB057$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	10/30/2023	10/30/2024	11/01/2023	Expire	1	2,224,000	4166.82													0001
Purchased Call/S&P 500 INDEX/SPXB05B$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/27/2023	11/27/2024	11/29/2023	Expire	1	1,984,000	4907.64													0001
Purchased Call/S&P 500 INDEX/SPXB05B$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/27/2023	11/27/2024	11/29/2023	Expire	1	1,869,000	5212.52													0001
Purchased Call/S&P 500 INDEX/SPXI138$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/16/2023	03/15/2024	03/20/2023	Expire	1	4,220,000	3960.28													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXI139$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/17/2023	03/15/2024	03/21/2023	Expire	1	2,206,000	3916.64													0001
Purchased Call/S&P 500 INDEX/SPXI13A$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/24/2023	03/26/2024	03/28/2023	Expire	1	2,166,000	4459.42													0001
Purchased Call/S&P 500 INDEX/SPXI139$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/17/2023	03/19/2024	03/21/2023	Expire	1	1,820,000	3916.64													0001
Purchased Call/S&P 500 INDEX/SPXB05C$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/11/2023	12/11/2024	12/13/2023	Expire	1	4,332,000	5170.2													0001
Purchased Call/S&P 500 INDEX/SPXB05D$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/18/2023	12/18/2024	12/20/2023	Expire	1	1,854,000	5074.77													0001
Purchased Call/S&P 500 INDEX/SPXI13A$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/24/2023	03/22/2024	03/28/2023	Expire	1	2,460,000	3970.99													0001
Purchased Call/S&P 500 INDEX/SPXB05C$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/07/2023	12/06/2024	12/11/2023	Expire	1	1,932,000	4585.59													0001
Purchased Call/S&P 500 INDEX/SPXI139$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/20/2023	03/18/2024	03/22/2023	Expire	1	2,107,152	3917													0001
Purchased Call/S&P 500 INDEX/SPXI13C$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/30/2023	03/28/2024	04/03/2023	Expire	1	1,472,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13B$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/27/2023	03/27/2024	03/29/2023	Expire	1	2,894,000	3977.53													0001
Purchased Call/S&P 500 INDEX/SPXI13C$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/31/2023	04/01/2024	04/04/2023	Expire	1	3,456,000	4109.31													0001
Purchased Call/S&P 500 INDEX/SPXI13D$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/05/2023	04/05/2024	04/07/2023	Expire	1	2,103,000	4090.38													0001
Purchased Call/S&P 500 INDEX/SPXI13C$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024	04/04/2023	Expire	1	1,584,000	100													0001
Purchased Call/S&P 500 INDEX/SPXB059$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/08/2023	11/08/2024	11/10/2023	Expire	1	2,039,000	4382.78													0001
Purchased Call/S&P 500 INDEX/SPXI13E$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024	04/10/2023	Expire	1	11,221,000	4105.02													0001
Purchased Call/S&P 500 INDEX/SPXI13E$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/06/2023	04/09/2024	04/10/2023	Expire	1	3,024,000	4105.02													0001
Purchased Call/S&P 500 INDEX/SPXI13F$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/12/2023	04/12/2024	04/14/2023	Expire	1	4,655,000	4091.95													0001
Purchased Call/S&P 500 INDEX/SPXI13G$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/14/2023	04/16/2024	04/18/2023	Expire	1	4,816,000	4137.64													0001
Purchased Call/S&P 500 INDEX/SPXI13G$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/17/2023	04/17/2024	04/19/2023	Expire	1	5,399,000	4151.32													0001
Purchased Call/S&P 500 INDEX/SPXI13G$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/18/2023	04/18/2024	04/20/2023	Expire	1	2,947,000	4154.87													0001
Purchased Call/S&P 500 INDEX/SPXI13H$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/19/2023	04/19/2024	04/21/2023	Expire	1	5,119,000	4154.52													0001
Purchased Call/S&P 500 INDEX/SPXI13H$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/20/2023	04/19/2024	04/24/2023	Expire	1	9,426,000	4129.79													0001
Purchased Call/S&P 500 INDEX/SPXI13H$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/20/2023	04/19/2024	04/24/2023	Expire	1	4,290,000	4129.79													0001
Purchased Call/S&P 500 INDEX/SPXI13D$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/05/2023	04/05/2024	04/07/2023	Expire	1	1,680,000	4622.13													0001
Purchased Call/S&P 500 INDEX/SPXI13I$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/24/2023	04/24/2024	04/26/2023	Expire	1	1,880,000	4662.44													0001
Purchased Call/S&P 500 INDEX/SPXI13F$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/12/2023	04/12/2024	04/14/2023	Expire	1	1,405,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13I$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/21/2023	04/23/2024	04/25/2023	Expire	1	6,928,000	4133.52													0001
Purchased Call/S&P 500 INDEX/SPXI13I$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/21/2023	04/23/2024	04/25/2023	Expire	1	1,756,000	4133.52													0001
Purchased Call/S&P 500 INDEX/SPXI13J$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/28/2023	04/26/2024	05/02/2023	Expire	1	5,374,000	4169.48													0001
Purchased Call/S&P 500 INDEX/SPXI13K$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/01/2023	05/01/2024	05/03/2023	Expire	1	1,605,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13J$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/28/2023	04/26/2024	05/02/2023	Expire	1	3,144,000	4169.48													0001
Purchased Call/S&P 500 INDEX/SPXI13J$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/28/2023	04/26/2024	05/02/2023	Expire	1	2,512,000	4169.48													0001
Purchased Call/S&P 500 INDEX/SPXI13J$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/28/2023	04/30/2024	05/02/2023	Expire	1	2,379,000	4407.14													0001
Purchased Call/S&P 500 INDEX/SPXI13L$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/05/2023	05/06/2024	05/09/2023	Expire	1	1,871,000	4638.8													0001
Purchased Call/S&P 500 INDEX/SPXI13F$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/11/2023	04/11/2024	04/13/2023	Expire	1	1,154,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13H$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/21/2023	04/22/2024	04/25/2023	Expire	1	1,660,205	4140													0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXI13L$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/08/2023	05/07/2024	05/10/2023	Expire	1	1,327,736	4136													0001
Purchased Call/S&P 500 INDEX/SPXI13M$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/10/2023	05/09/2024	05/12/2023	Expire	1	1,592,857	4127													0001
Purchased Call/S&P 500 INDEX/SPXI13N$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/12/2023	05/13/2024	05/16/2023	Expire	1	3,672,000	4124.08													0001
Purchased Call/S&P 500 INDEX/SPXI13N$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/12/2023	05/14/2024	05/16/2023	Expire	1	4,244,000	4124.08													0001
Purchased Call/S&P 500 INDEX/SPXI13N$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/12/2023	05/14/2024	05/16/2023	Expire	1	3,758,000	4124.08													0001
Purchased Call/S&P 500 INDEX/SPXI13O$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/16/2023	05/16/2024	05/18/2023	Expire	1	1,945,000	4109.9													0001
Purchased Call/S&P 500 INDEX/SPXI13O$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/16/2023	05/16/2024	05/18/2023	Expire	1	2,321,000	4109.9													0001
Purchased Call/S&P 500 INDEX/SPXI13M$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/11/2023	05/10/2024	05/15/2023	Expire	1	2,275,000	4677.93													0001
Purchased Call/S&P 500 INDEX/SPXI13P$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2023	05/17/2024	05/23/2023	Expire	1	3,245,000	4739.03													0001
Purchased Call/S&P 500 INDEX/SPXI13O$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/16/2023	05/16/2024	05/18/2023	Expire	1	2,546,000	4109.9													0001
Purchased Call/S&P 500 INDEX/SPXC178$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/10/2023	01/10/2024	01/12/2023	Expire	1	1,645,000	3919.25													0001
Purchased Call/S&P 500 INDEX/SPXC178$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/18/2023	01/18/2024	01/20/2023	Expire	1	2,540,000	3928.86													0001
Purchased Call/S&P 500 INDEX/SPXI13N$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/15/2023	05/10/2024	05/17/2023	Expire	1	2,516,606	4126													0001
Purchased Call/S&P 500 INDEX/SPXI13O$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	05/22/2023	Expire	1	5,926,000	4198.05													0001
Purchased Call/S&P 500 INDEX/SPXI13P$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2023	05/21/2024	05/23/2023	Expire	1	2,790,000	4191.98													0001
Purchased Call/S&P 500 INDEX/SPXI13P$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/23/2023	05/23/2024	05/25/2023	Expire	1	2,340,000	4145.58													0001
Purchased Call/S&P 500 INDEX/SPXI13Q$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/24/2023	05/24/2024	05/26/2023	Expire	1	1,765,000	4115.24													0001
Purchased Call/S&P 500 INDEX/SPXI13P$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/22/2023	05/20/2024	05/24/2023	Expire	1	3,382,928	4192													0001
Purchased Call/S&P 500 INDEX/SPXI13Q$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/23/2023	05/23/2024	05/25/2023	Expire	1	2,532,000	4145.58													0001
Purchased Call/S&P 500 INDEX/SPXI13Q$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/25/2023	05/24/2024	05/30/2023	Expire	1	1,196,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13R$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/26/2023	05/24/2024	05/31/2023	Expire	1	1,266,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13Q$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/24/2023	05/24/2024	05/26/2023	Expire	1	2,606,000	4115.24													0001
Purchased Call/S&P 500 INDEX/SPXI13T$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/05/2023	06/04/2024	06/07/2023	Expire	1	1,649,000	4273.79													0001
Purchased Call/S&P 500 INDEX/SPXI13R$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/30/2023	05/28/2024	06/01/2023	Expire	1	2,308,792	4205													0001
Purchased Call/S&P 500 INDEX/SPXI13R$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/26/2023	05/29/2024	05/31/2023	Expire	1	2,035,000	4205.45													0001
Purchased Call/S&P 500 INDEX/SPXI13T$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/06/2023	06/06/2024	06/08/2023	Expire	1	2,050,000	4283.85													0001
Purchased Call/S&P 500 INDEX/SPXI13T$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/07/2023	06/06/2024	06/09/2023	Expire	1	1,430,806	4284													0001
Purchased Call/S&P 500 INDEX/SPXH13W$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/17/2023	01/16/2024	01/19/2023	Expire	1	2,738,179	3997													0001
Purchased Call/S&P 500 INDEX/SPXH13U$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	01/10/2023	Expire	1	2,090,000	4113.2													0001
Purchased Call/S&P 500 INDEX/SPXH13W$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/17/2023	01/12/2024	01/19/2023	Expire	1	2,114,812	3998													0001
Purchased Call/S&P 500 INDEX/SPXH13Y$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/25/2023	01/25/2024	01/27/2023	Expire	1	2,011,000	4313.42													0001
Purchased Call/S&P 500 INDEX/SPXC17D$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/15/2023	05/14/2024	05/17/2023	Expire	1	2,496,000	4136.28													0001
Purchased Call/S&P 500 INDEX/SPXI13T$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/08/2023	06/07/2024	06/12/2023	Expire	1	2,455,000	4293.93													0001
Purchased Call/S&P 500 INDEX/SPXI13U$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/12/2023	06/12/2024	06/14/2023	Expire	1	3,901,000	4338.93													0001
Purchased Call/S&P 500 INDEX/SPXH13U$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	01/10/2023	Expire	1	2,200,000	3895.08													0001
Purchased Call/S&P 500 INDEX/SPXH13V$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/10/2023	01/05/2024	01/12/2023	Expire	1	3,232,916	3895													0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXH13Y$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/23/2023	01/19/2024	01/25/2023	Expire	1	2,137,264	3973													0001
Purchased Call/S&P 500 INDEX/SPXI13V$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/14/2023	06/14/2024	06/16/2023	Expire	1	3,896,000	4372.59													0001
Purchased Call/S&P 500 INDEX/SPXH13Z$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/30/2023	01/30/2024	02/01/2023	Expire	1	4,424,000	4017.77													0001
Purchased Call/S&P 500 INDEX/SPXI13W$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/20/2023	06/20/2024	06/22/2023	Expire	1	2,030,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13U$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/14/2023	06/13/2024	06/16/2023	Expire	1	1,590,320	4369													0001
Purchased Call/S&P 500 INDEX/SPXI13R$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/26/2023	05/29/2024	05/31/2023	Expire	1	3,126,000	4743.75													0001
Purchased Call/S&P 500 INDEX/SPXI13W$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/20/2023	06/17/2024	06/22/2023	Expire	1	1,953,448	4410													0001
Purchased Call/S&P 500 INDEX/SPXI13W$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/16/2023	06/18/2024	06/21/2023	Expire	1	10,400,000	4409.59													0001
Purchased Call/S&P 500 INDEX/SPXI13W$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/16/2023	06/18/2024	06/21/2023	Expire	1	4,953,000	4409.59													0001
Purchased Call/S&P 500 INDEX/SPXI13Y$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/26/2023	06/24/2024	06/28/2023	Expire	1	1,988,000	4328.82													0001
Purchased Call/S&P 500 INDEX/SPXI13Y$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/26/2023	06/24/2024	06/28/2023	Expire	1	510,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13Y$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/27/2023	06/27/2024	06/29/2023	Expire	1	1,000,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI132$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/10/2023	02/09/2024	02/14/2023	Expire	1	1,409,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI131$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/06/2023	02/06/2024	02/08/2023	Expire	1	2,456,000	4111.08													0001
Purchased Call/S&P 500 INDEX/SPXI13Y$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/27/2023	06/27/2024	06/29/2023	Expire	1	1,355,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI132$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/13/2023	02/12/2024	02/15/2023	Expire	1	1,987,964	4090													0001
Purchased Call/S&P 500 INDEX/SPXI13Z$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/29/2023	06/28/2024	07/03/2023	Expire	1	900,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/30/2023	07/02/2024	07/05/2023	Expire	1	1,530,000	4641.75													0001
Purchased Call/S&P 500 INDEX/SPXI131$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/09/2023	02/09/2024	02/13/2023	Expire	1	5,886,000	4081.5													0001
Purchased Call/S&P 500 INDEX/SPXI135$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/27/2023	02/27/2024	03/01/2023	Expire	1	2,192,000	3982.24													0001
Purchased Call/S&P 500 INDEX/SPXJ130$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/03/2023	07/03/2024	07/06/2023	Expire	1	2,347,000	4455.59													0001
Purchased Call/S&P 500 INDEX/SPXJ130$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/03/2023	07/02/2024	07/06/2023	Expire	1	1,049,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ132$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/10/2023	07/08/2024	07/12/2023	Expire	1	543,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI134$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/23/2023	02/23/2024	02/27/2023	Expire	1	2,014,000	4012.32													0001
Purchased Call/S&P 500 INDEX/SPXJ130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/05/2023	07/02/2024	07/07/2023	Expire	1	2,256,844	4451													0001
Purchased Call/S&P 500 INDEX/SPXJ133$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/17/2023	07/17/2024	07/19/2023	Expire	1	1,008,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI134$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024	02/28/2023	Expire	1	4,210,000	3970.04													0001
Purchased Call/S&P 500 INDEX/SPXJ132$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/07/2023	07/09/2024	07/11/2023	Expire	1	2,658,000	4398.95													0001
Purchased Call/S&P 500 INDEX/SPXH13Z$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/26/2023	01/26/2024	01/30/2023	Expire	1	1,907,000	4403.54													0001
Purchased Call/S&P 500 INDEX/SPXI136$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/06/2023	03/01/2024	03/08/2023	Expire	1	2,588,160	4399													0001
Purchased Call/S&P 500 INDEX/SPXJ133$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/14/2023	07/15/2024	07/18/2023	Expire	1	3,847,000	4505.42													0001
Purchased Call/S&P 500 INDEX/SPXJ133$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/14/2023	07/16/2024	07/18/2023	Expire	1	1,144,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ133$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/17/2023	07/16/2024	07/19/2023	Expire	1	2,505,014	4505													0001
Purchased Call/S&P 500 INDEX/SPXI135$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/28/2023	02/28/2024	03/02/2023	Expire	1	3,675,000	3970.15													0001
Purchased Call/S&P 500 INDEX/SPXI135$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/27/2023	02/23/2024	03/01/2023	Expire	1	1,774,608	3970													0001
Purchased Call/S&P 500 INDEX/SPXJ132$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/13/2023	07/12/2024	07/17/2023	Expire	1	2,174,000	4722.01													0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXJ135$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/26/2023	07/26/2024	07/28/2023	Expire	1	3,175,000	4756.27													0001
Purchased Call/S&P 500 INDEX/SPXJ134$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/24/2023	07/23/2024	07/26/2023	Expire	1	857,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI135$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/02/2023	03/01/2024	03/06/2023	Expire	1	7,130,000	3981.35													0001
Purchased Call/S&P 500 INDEX/SPXJ135$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/26/2023	07/26/2024	07/28/2023	Expire	1	1,721,000	5041.69													0001
Purchased Call/S&P 500 INDEX/SPXJ135$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/28/2023	07/30/2024	08/01/2023	Expire	1	2,044,000	5024.42													0001
Purchased Call/S&P 500 INDEX/SPXJ133$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/20/2023	07/19/2024	07/24/2023	Expire	1	3,133,000	4534.87													0001
Purchased Call/S&P 500 INDEX/SPXJ134$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/21/2023	07/22/2024	07/25/2023	Expire	1	3,019,000	4536.34													0001
Purchased Call/S&P 500 INDEX/SPXI136$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/09/2023	03/07/2024	03/13/2023	Expire	1	4,145,825	3986													0001
Purchased Call/S&P 500 INDEX/SPXC17N$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/30/2023	11/29/2024	12/04/2023	Expire	1	2,016,000	4935.51													0001
Purchased Call/S&P 500 INDEX/SPXJ136$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/31/2023	07/31/2024	08/02/2023	Expire	1	1,973,000	4894.13													0001
Purchased Call/S&P 500 INDEX/SPXJ136$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/01/2023	08/01/2024	08/03/2023	Expire	1	1,626,000	4940.58													0001
Purchased Call/S&P 500 INDEX/SPXJ135$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/27/2023	07/26/2024	07/31/2023	Expire	1	4,905,000	4537.41													0001
Purchased Call/S&P 500 INDEX/SPXC17M$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/13/2023	11/13/2024	11/15/2023	Expire	1	5,250,000	4411.55													0001
Purchased Call/S&P 500 INDEX/SPXJ135$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/28/2023	07/30/2024	08/01/2023	Expire	1	1,761,000	4582.23													0001
Purchased Call/S&P 500 INDEX/SPXI138$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/13/2023	03/13/2024	03/15/2023	Expire	1	6,542,000	3855.76													0001
Purchased Call/S&P 500 INDEX/SPXI137$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/13/2023	03/11/2024	03/15/2023	Expire	1	652,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ136$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/31/2023	07/31/2024	08/02/2023	Expire	1	4,686,000	4588.96													0001
Purchased Call/S&P 500 INDEX/SPXI138$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/13/2023	03/08/2024	03/15/2023	Expire	1	2,327,482	3918													0001
Purchased Call/S&P 500 INDEX/SPXI138$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/13/2023	03/08/2024	03/15/2023	Expire	1	5,077,991	3862													0001
Purchased Call/S&P 500 INDEX/SPXI138$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/14/2023	03/12/2024	03/16/2023	Expire	1	2,351,708	3862													0001
Purchased Call/S&P 500 INDEX/SPXJ139$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/10/2023	08/09/2024	08/14/2023	Expire	1	2,717,000	4931.35													0001
Purchased Call/S&P 500 INDEX/SPXJ13A$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/11/2023	08/13/2024	08/15/2023	Expire	1	2,262,000	4901.53													0001
Purchased Call/S&P 500 INDEX/SPXJ137$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/03/2023	08/05/2024	08/07/2023	Expire	1	613,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI138$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/16/2023	03/15/2024	03/20/2023	Expire	1	2,535,000	3960.28													0001
Purchased Call/S&P 500 INDEX/SPXI13A$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/24/2023	03/26/2024	03/28/2023	Expire	1	1,733,000	4272.79													0001
Purchased Call/S&P 500 INDEX/SPXJ138$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/04/2023	08/05/2024	08/08/2023	Expire	1	3,054,000	4478.03													0001
Purchased Call/S&P 500 INDEX/SPXI139$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/22/2023	03/22/2024	03/24/2023	Expire	1	6,553,000	3936.97													0001
Purchased Call/S&P 500 INDEX/SPXJ136$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/01/2023	07/31/2024	08/03/2023	Expire	1	2,335,781	4589													0001
Purchased Call/S&P 500 INDEX/SPXJ13B$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/18/2023	08/20/2024	08/22/2023	Expire	1	1,706,000	4614.41													0001
Purchased Call/S&P 500 INDEX/SPXJ13C$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/24/2023	08/23/2024	08/28/2023	Expire	1	1,811,000	4778.93													0001
Purchased Call/S&P 500 INDEX/SPXI139$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/22/2023	03/22/2024	03/24/2023	Expire	1	3,524,000	3936.97													0001
Purchased Call/S&P 500 INDEX/SPXJ13C$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/21/2023	08/19/2024	08/23/2023	Expire	1	381,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13D$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/25/2023	08/23/2024	08/29/2023	Expire	1	2,016,000	4846.28													0001
Purchased Call/S&P 500 INDEX/SPXJ13D$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/25/2023	08/27/2024	08/29/2023	Expire	1	2,673,000	4661.24													0001
Purchased Call/S&P 500 INDEX/SPXJ13E$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/28/2023	08/26/2024	08/30/2023	Expire	1	2,445,169	4406													0001
Purchased Call/S&P 500 INDEX/SPXJ13A$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/15/2023	08/15/2024	08/17/2023	Expire	1	2,471,000	4437.86													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXJ13E$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/28/2023	08/28/2024	08/30/2023	Expire	1	1,676,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13C$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024	04/04/2023	Expire	1	1,515,010	4051													0001
Purchased Call/S&P 500 INDEX/SPXI13C$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	03/30/2023	03/28/2024	04/03/2023	Expire	1	3,008,000	4547.06													0001
Purchased Call/S&P 500 INDEX/SPXI13D$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/04/2023	04/04/2024	04/06/2023	Expire	1	1,525,000	4615.23													0001
Purchased Call/S&P 500 INDEX/SPXJ13E$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/30/2023	08/30/2024	09/01/2023	Expire	1	3,500,000	4970.87													0001
Purchased Call/S&P 500 INDEX/SPXI13B$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	03/27/2023	03/27/2024	03/29/2023	Expire	1	7,954,000	3977.53													0001
Purchased Call/S&P 500 INDEX/SPXI13B$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	03/28/2023	03/28/2024	03/30/2023	Expire	1	4,144,000	3971.27													0001
Purchased Call/S&P 500 INDEX/SPXI13C$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	03/31/2023	04/02/2024	04/04/2023	Expire	1	5,191,000	4109.31													0001
Purchased Call/S&P 500 INDEX/SPXJ13E$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/30/2023	08/30/2024	09/01/2023	Expire	1	5,711,000	4514.87													0001
Purchased Call/S&P 500 INDEX/SPXI13D$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/04/2023	04/02/2024	04/06/2023	Expire	1	2,432,712	4109													0001
Purchased Call/S&P 500 INDEX/SPXJ13F$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	09/06/2023	Expire	1	2,087,047	4508													0001
Purchased Call/S&P 500 INDEX/SPXI13D$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/05/2023	04/05/2024	04/07/2023	Expire	1	5,357,000	4090.38													0001
Purchased Call/S&P 500 INDEX/SPXJ13G$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/05/2023	09/04/2024	09/07/2023	Expire	1	1,255,384	4516													0001
Purchased Call/S&P 500 INDEX/SPXJ137$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/02/2023	08/02/2024	08/04/2023	Expire	1	3,021,000	4513.39													0001
Purchased Call/S&P 500 INDEX/SPXJ13I$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/15/2023	09/16/2024	09/19/2023	Expire	1	1,574,402	4485													0001
Purchased Call/S&P 500 INDEX/SPXI13E$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024	04/10/2023	Expire	1	5,584,000	4105.02													0001
Purchased Call/S&P 500 INDEX/SPXJ13I$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/11/2023	09/11/2024	09/13/2023	Expire	1	597,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13G$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	09/06/2023	Expire	1	4,628,000	4515.77													0001
Purchased Call/S&P 500 INDEX/SPXJ13J$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/20/2023	09/19/2024	09/22/2023	Expire	1	1,671,998	4447													0001
Purchased Call/S&P 500 INDEX/SPXI13F$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/12/2023	04/11/2024	04/14/2023	Expire	1	2,436,601	4109													0001
Purchased Call/S&P 500 INDEX/SPXI13G$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/14/2023	04/12/2024	04/18/2023	Expire	1	7,104,000	4137.64													0001
Purchased Call/S&P 500 INDEX/SPXJ13H$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/08/2023	09/06/2024	09/12/2023	Expire	1	5,076,000	4457.49													0001
Purchased Call/S&P 500 INDEX/SPXI13G$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/18/2023	04/18/2024	04/20/2023	Expire	1	3,496,000	4154.87													0001
Purchased Call/S&P 500 INDEX/SPXJ13K$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/20/2023	09/20/2024	09/22/2023	Expire	1	994,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13H$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/08/2023	09/06/2024	09/12/2023	Expire	1	2,401,000	4889.87													0001
Purchased Call/S&P 500 INDEX/SPXJ13K$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/22/2023	09/24/2024	09/26/2023	Expire	1	2,199,000	4650.54													0001
Purchased Call/S&P 500 INDEX/SPXJ13K$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/25/2023	09/24/2024	09/27/2023	Expire	1	2,617,956	4320													0001
Purchased Call/S&P 500 INDEX/SPXJ13J$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/18/2023	09/18/2024	09/20/2023	Expire	1	8,081,000	4453.53													0001
Purchased Call/S&P 500 INDEX/SPXI13I$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/24/2023	04/24/2024	04/26/2023	Expire	1	3,470,000	4137.04													0001
Purchased Call/S&P 500 INDEX/SPXJ13J$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/20/2023	09/20/2024	09/22/2023	Expire	1	7,995,000	4402.2													0001
Purchased Call/S&P 500 INDEX/SPXI13I$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/25/2023	04/25/2024	04/27/2023	Expire	1	3,026,000	4071.63													0001
Purchased Call/S&P 500 INDEX/SPXI13K$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/01/2023	04/29/2024	05/03/2023	Expire	1	485,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13L$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/27/2023	09/27/2024	09/29/2023	Expire	1	9,412,000	4274.51													0001
Purchased Call/S&P 500 INDEX/SPXI13J$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/27/2023	04/26/2024	05/01/2023	Expire	1	3,006,000	4135.35													0001
Purchased Call/S&P 500 INDEX/SPXI13J$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/28/2023	04/29/2024	05/02/2023	Expire	1	3,869,000	4169.48													0001
Purchased Call/S&P 500 INDEX/SPXJ13M$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/02/2023	09/30/2024	10/04/2023	Expire	1	2,602,846	4288													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXI13J$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/28/2023	04/29/2024	05/02/2023	Expire	1	2,482,000	4169.48													0001
Purchased Call/S&P 500 INDEX/SPXI13K$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/01/2023	05/01/2024	05/03/2023	Expire	1	2,259,000	4167.87													0001
Purchased Call/S&P 500 INDEX/SPXJ13O$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/09/2023	10/07/2024	10/11/2023	Expire	1	2,826,376	4309													0001
Purchased Call/S&P 500 INDEX/SPXI13I$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/24/2023	04/19/2024	04/26/2023	Expire	1	1,731,338	4132													0001
Purchased Call/S&P 500 INDEX/SPXI13K$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/02/2023	05/02/2024	05/04/2023	Expire	1	546,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13O$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/09/2023	10/09/2024	10/11/2023	Expire	1	2,461,000	4335.66													0001
Purchased Call/S&P 500 INDEX/SPXI13M$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/08/2023	05/08/2024	05/10/2023	Expire	1	8,135,000	4138.12													0001
Purchased Call/S&P 500 INDEX/SPXI13M$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/11/2023	05/13/2024	05/15/2023	Expire	1	560,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13M$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/09/2023	05/09/2024	05/11/2023	Expire	1	5,146,000	4119.17													0001
Purchased Call/S&P 500 INDEX/SPXJ13O$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/10/2023	10/10/2024	10/12/2023	Expire	1	2,436,000	4358.24													0001
Purchased Call/S&P 500 INDEX/SPXI13M$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/10/2023	05/10/2024	05/12/2023	Expire	1	4,040,000	4137.64													0001
Purchased Call/S&P 500 INDEX/SPXJ13O$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/10/2023	10/10/2024	10/12/2023	Expire	1	2,389,000	4358.24													0001
Purchased Call/S&P 500 INDEX/SPXI13N$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/12/2023	05/10/2024	05/16/2023	Expire	1	3,591,000	4124.08													0001
Purchased Call/S&P 500 INDEX/SPXJ13K$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/25/2023	09/25/2024	09/27/2023	Expire	1	1,476,000	4337.44													0001
Purchased Call/S&P 500 INDEX/SPXJ13Q$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/16/2023	10/15/2024	10/18/2023	Expire	1	1,680,000	4373.63													0001
Purchased Call/S&P 500 INDEX/SPXJ13P$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/12/2023	10/11/2024	10/16/2023	Expire	1	4,269,000	4349.61													0001
Purchased Call/S&P 500 INDEX/SPXI13M$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/10/2023	05/10/2024	05/12/2023	Expire	1	2,832,000	4706.57													0001
Purchased Call/S&P 500 INDEX/SPXJ13Q$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/17/2023	10/16/2024	10/19/2023	Expire	1	2,033,738	4374													0001
Purchased Call/S&P 500 INDEX/SPXJ13Q$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/18/2023	10/18/2024	10/20/2023	Expire	1	3,609,000	4746.06													0001
Purchased Call/S&P 500 INDEX/SPXJ13R$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/23/2023	10/23/2024	10/25/2023	Expire	1	2,335,000	4634.53													0001
Purchased Call/S&P 500 INDEX/SPXJ13P$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/13/2023	10/11/2024	10/17/2023	Expire	1	4,120,000	4327.78													0001
Purchased Call/S&P 500 INDEX/SPXI13N$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/15/2023	05/14/2024	05/17/2023	Expire	1	1,694,000	4136.28													0001
Purchased Call/S&P 500 INDEX/SPXI13P$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/22/2023	05/21/2024	05/24/2023	Expire	1	1,051,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13S$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/25/2023	10/25/2024	10/27/2023	Expire	1	2,636,000	4557.3													0001
Purchased Call/S&P 500 INDEX/SPXJ13S$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/26/2023	10/25/2024	10/30/2023	Expire	1	2,190,000	4546.82													0001
Purchased Call/S&P 500 INDEX/SPXJ13Q$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/16/2023	10/16/2024	10/18/2023	Expire	1	1,509,000	4373.63													0001
Purchased Call/S&P 500 INDEX/SPXI13P$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/19/2023	05/21/2024	05/23/2023	Expire	1	3,315,000	4739.03													0001
Purchased Call/S&P 500 INDEX/SPXI13R$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/26/2023	05/24/2024	05/31/2023	Expire	1	2,515,000	4745.85													0001
Purchased Call/S&P 500 INDEX/SPXI13P$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/19/2023	05/17/2024	05/23/2023	Expire	1	5,794,000	4191.98													0001
Purchased Call/S&P 500 INDEX/SPXJ13R$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/23/2023	10/23/2024	10/25/2023	Expire	1	4,445,000	4217.04													0001
Purchased Call/S&P 500 INDEX/SPXI13Q$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/23/2023	05/23/2024	05/25/2023	Expire	1	3,252,000	4145.58													0001
Purchased Call/S&P 500 INDEX/SPXJ13S$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/25/2023	10/25/2024	10/27/2023	Expire	1	5,503,000	4186.77													0001
Purchased Call/S&P 500 INDEX/SPXI13N$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/15/2023	05/14/2024	05/17/2023	Expire	1	1,942,442	4124													0001
Purchased Call/S&P 500 INDEX/SPXI13R$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/26/2023	05/24/2024	05/31/2023	Expire	1	5,127,000	4205.45													0001
Purchased Call/S&P 500 INDEX/SPXJ13T$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/27/2023	10/29/2024	10/31/2023	Expire	1	5,625,000	4117.37													0001
Purchased Call/S&P 500 INDEX/SPXJ13V$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	11/06/2023	11/04/2024	11/08/2023	Expire	1	1,473,000	4365.98													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXI13R$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/26/2023	05/28/2024	05/31/2023	Expire	1	3,294,000	4205.45													0001
Purchased Call/S&P 500 INDEX/SPXJ13U$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/03/2023	11/04/2024	11/07/2023	Expire	1	3,416,000	4358.34													0001
Purchased Call/S&P 500 INDEX/SPXI13S$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/02/2023	05/31/2024	06/06/2023	Expire	1	4,553,000	4282.37													0001
Purchased Call/S&P 500 INDEX/SPXJ13V$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/03/2023	11/04/2024	11/07/2023	Expire	1	2,328,000	4358.34													0001
Purchased Call/S&P 500 INDEX/SPXI13S$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2023	05/31/2024	06/05/2023	Expire	1	1,780,000	4818.29													0001
Purchased Call/S&P 500 INDEX/SPXI13T$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/05/2023	06/05/2024	06/07/2023	Expire	1	2,247,000	4850.75													0001
Purchased Call/S&P 500 INDEX/SPXI13S$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/02/2023	05/31/2024	06/06/2023	Expire	1	2,315,000	4282.37													0001
Purchased Call/S&P 500 INDEX/SPXJ13W$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/14/2023	11/14/2024	11/16/2023	Expire	1	2,170,000	4495.7													0001
Purchased Call/S&P 500 INDEX/SPXJ13W$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/14/2023	11/14/2024	11/16/2023	Expire	1	460,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13S$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/02/2023	06/03/2024	06/06/2023	Expire	1	3,023,000	4282.37													0001
Purchased Call/S&P 500 INDEX/SPXJ13W$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/09/2023	11/08/2024	11/13/2023	Expire	1	2,581,556	4376													0001
Purchased Call/S&P 500 INDEX/SPXJ13W$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/13/2023	11/13/2024	11/15/2023	Expire	1	2,116,000	5106.37													0001
Purchased Call/S&P 500 INDEX/SPXJ13Y$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/20/2023	11/20/2024	11/22/2023	Expire	1	881,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13W$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/13/2023	11/13/2024	11/15/2023	Expire	1	2,275,000	4411.55													0001
Purchased Call/S&P 500 INDEX/SPXI13T$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/07/2023	06/07/2024	06/09/2023	Expire	1	3,650,000	4267.52													0001
Purchased Call/S&P 500 INDEX/SPXI13S$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2023	05/31/2024	06/05/2023	Expire	1	1,584,156	4180													0001
Purchased Call/S&P 500 INDEX/SPXJ13X$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/14/2023	11/14/2024	11/16/2023	Expire	1	2,255,000	4495.7													0001
Purchased Call/S&P 500 INDEX/SPXI13U$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/12/2023	06/10/2024	06/14/2023	Expire	1	1,212,279	4299													0001
Purchased Call/S&P 500 INDEX/SPXJ13Y$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/15/2024	11/21/2023	Expire	1	2,298,000	4514.02													0001
Purchased Call/S&P 500 INDEX/SPXI13U$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/09/2023	06/07/2024	06/13/2023	Expire	1	4,454,000	4298.86													0001
Purchased Call/S&P 500 INDEX/SPXK130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/24/2023	11/25/2024	11/28/2023	Expire	1	1,800,000	100													0001
Purchased Call/S&P 500 INDEX/SPXK130$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/28/2023	11/18/2024	11/30/2023	Expire	1	1,372,262	4514													0001
Purchased Call/S&P 500 INDEX/SPXK131$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/28/2023	11/19/2024	11/30/2023	Expire	1	2,369,861	4514													0001
Purchased Call/S&P 500 INDEX/SPXK131$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/01/2023	12/02/2024	12/05/2023	Expire	1	1,317,000	5196.53													0001
Purchased Call/S&P 500 INDEX/SPXK131$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/28/2023	11/21/2024	11/30/2023	Expire	1	1,975,616	4542													0001
Purchased Call/S&P 500 INDEX/SPXK131$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/28/2023	11/22/2024	11/30/2023	Expire	1	1,253,071	4557													0001
Purchased Call/S&P 500 INDEX/SPXK132$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/04/2023	12/02/2024	12/06/2023	Expire	1	1,892,988	4595													0001
Purchased Call/S&P 500 INDEX/SPXK132$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/04/2023	12/03/2024	12/06/2023	Expire	1	2,765,967	4595													0001
Purchased Call/S&P 500 INDEX/SPXI13U$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/12/2023	06/12/2024	06/14/2023	Expire	1	2,436,000	4338.93													0001
Purchased Call/S&P 500 INDEX/SPXK130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/24/2023	11/26/2024	11/28/2023	Expire	1	4,435,000	4559.34													0001
Purchased Call/S&P 500 INDEX/SPXK130$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/27/2023	11/27/2024	11/29/2023	Expire	1	6,267,000	4550.43													0001
Purchased Call/S&P 500 INDEX/SPXK132$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2023	12/06/2024	12/08/2023	Expire	1	1,695,000	100													0001
Purchased Call/S&P 500 INDEX/SPXK132$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/07/2023	12/09/2024	12/11/2023	Expire	1	792,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13U$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/13/2023	06/13/2024	06/15/2023	Expire	1	2,481,000	4369.01													0001
Purchased Call/S&P 500 INDEX/SPXI13V$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/15/2023	06/17/2024	06/20/2023	Expire	1	341,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13W$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/20/2023	06/17/2024	06/22/2023	Expire	1	497,000	100													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXI13U$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/12/2023	06/12/2024	06/14/2023	Expire	1	2,243,000	4338.93													0001
Purchased Call/S&P 500 INDEX/SPXI13T$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/07/2023	06/07/2024	06/09/2023	Expire	1	2,659,000	4832.97													0001
Purchased Call/S&P 500 INDEX/SPXI13V$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/16/2023	06/14/2024	06/21/2023	Expire	1	1,813,000	5026.93													0001
Purchased Call/S&P 500 INDEX/SPXK133$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/08/2023	12/06/2024	12/12/2023	Expire	1	2,494,000	4604.37													0001
Purchased Call/S&P 500 INDEX/SPXK133$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/08/2023	12/09/2024	12/12/2023	Expire	1	4,104,000	4604.37													0001
Purchased Call/S&P 500 INDEX/SPXI13V$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/15/2023	06/14/2024	06/20/2023	Expire	1	5,160,000	4425.84													0001
Purchased Call/S&P 500 INDEX/SPXI13Y$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/23/2023	06/24/2024	06/27/2023	Expire	1	2,910,000	4957.1													0001
Purchased Call/S&P 500 INDEX/SPXI13Y$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/23/2023	06/25/2024	06/27/2023	Expire	1	1,958,000	4978.84													0001
Purchased Call/S&P 500 INDEX/SPXK132$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/07/2023	12/06/2024	12/11/2023	Expire	1	3,034,410	4549													0001
Purchased Call/S&P 500 INDEX/SPXK135$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/18/2023	12/17/2024	12/20/2023	Expire	1	1,554,000	4740.56													0001
Purchased Call/S&P 500 INDEX/SPXK131$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/01/2023	12/03/2024	12/05/2023	Expire	1	2,291,000	5175.85													0001
Purchased Call/S&P 500 INDEX/SPXI13X$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/21/2023	06/21/2024	06/23/2023	Expire	1	4,827,000	4365.69													0001
Purchased Call/S&P 500 INDEX/SPXI13Y$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/26/2023	06/26/2024	06/28/2023	Expire	1	3,135,000	4978.14													0001
Purchased Call/S&P 500 INDEX/SPXI13Y$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/27/2023	06/27/2024	06/29/2023	Expire	1	2,198,000	4897.25													0001
Purchased Call/S&P 500 INDEX/SPXK134$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/14/2023	12/13/2024	12/18/2023	Expire	1	6,055,000	4719.55													0001
Purchased Call/S&P 500 INDEX/SPXK135$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/18/2023	12/13/2024	12/20/2023	Expire	1	1,467,668	4719													0001
Purchased Call/S&P 500 INDEX/SPXI13Y$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/23/2023	06/21/2024	06/27/2023	Expire	1	2,089,000	4348.33													0001
Purchased Call/S&P 500 INDEX/SPXK136$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/20/2023	12/20/2024	12/22/2023	Expire	1	2,243,000	5027.23													0001
Purchased Call/S&P 500 INDEX/SPXK136$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/21/2023	12/20/2024	12/26/2023	Expire	1	2,479,000	5093.26													0001
Purchased Call/S&P 500 INDEX/SPXK135$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/15/2023	12/16/2024	12/19/2023	Expire	1	4,482,000	4719.19													0001
Purchased Call/S&P 500 INDEX/SPXI13Z$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/29/2023	06/28/2024	07/03/2023	Expire	1	1,799,048	4377													0001
Purchased Call/S&P 500 INDEX/SPXI13Z$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/27/2023	06/27/2024	06/29/2023	Expire	1	2,756,000	4378.41													0001
Purchased Call/S&P 500 INDEX/SPXK136$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/20/2023	12/20/2024	12/22/2023	Expire	1	1,985,000	4698.35													0001
Purchased Call/S&P 500 INDEX/SPXK138$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/26/2023	12/23/2024	12/28/2023	Expire	1	1,628,000	4774.75													0001
Purchased Call/S&P 500 INDEX/SPXI13Z$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/28/2023	06/28/2024	06/30/2023	Expire	1	3,990,000	4376.86													0001
Purchased Call/S&P 500 INDEX/SPXK136$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/19/2023	12/19/2024	12/21/2023	Expire	1	2,349,000	4768.37													0001
Purchased Call/S&P 500 INDEX/SPXK139$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2023	12/27/2024	01/03/2024	Expire	1	2,865,000	5335.05													0001
Purchased Call/S&P 500 INDEX/SPXK138$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/26/2023	12/26/2024	12/28/2023	Expire	1	3,592,000	4774.75													0001
Purchased Call/S&P 500 INDEX/SPXK139$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/28/2023	12/27/2024	01/02/2024	Expire	1	2,142,000	4783.35													0001
Purchased Call/S&P 500 INDEX/SPXJ130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/30/2023	07/01/2024	07/05/2023	Expire	1	2,106,000	4450.38													0001
Purchased Call/S&P 500 INDEX/SPXK13A$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2023	12/27/2024	01/03/2024	Expire	1	2,585,000	4769.83													0001
Purchased Call/S&P 500 INDEX/SPXK13A$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2023	12/30/2024	01/03/2024	Expire	1	2,129,000	4769.83													0001
Purchased Call/S&P 500 INDEX/SPXJ130$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/30/2023	06/28/2024	07/05/2023	Expire	1	1,949,000	5053.41													0001
Purchased Call/S&P 500 INDEX/SPXJ131$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/07/2023	07/09/2024	07/11/2023	Expire	1	2,358,000	4594.7													0001
Purchased Call/S&P 500 INDEX/SPXK13A$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2023	12/31/2024	01/03/2024	Expire	1	4,781,000	4769.83													0001
Purchased Call/S&P 500 INDEX/SPXJ130$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/05/2023	07/05/2024	07/07/2023	Expire	1	4,152,000	4446.82													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXJ131$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024	07/10/2023	Expire	1	2,590,000	4411.59													0001
Purchased Call/S&P 500 INDEX/SPXJ132$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/11/2023	07/11/2024	07/13/2023	Expire	1	889,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF002$G	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/09/2023	01/05/2024	01/11/2023	Expire	1	2,794,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF003$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/17/2023	01/16/2024	01/19/2023	Expire	1	4,234,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ131$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/07/2023	07/05/2024	07/11/2023	Expire	1	4,411,000	4398.95													0001
Purchased Call/S&P 500 INDEX/SPXJ132$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/07/2023	07/09/2024	07/11/2023	Expire	1	3,137,000	4398.95													0001
Purchased Call/S&P 500 INDEX/SPXJ132$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/12/2023	07/12/2024	07/14/2023	Expire	1	2,469,000	4472.16													0001
Purchased Call/S&P 500 INDEX/SPXF005$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	02/02/2023	02/02/2024	02/06/2023	Expire	1	2,235,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF003$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/23/2023	01/23/2024	01/25/2023	Expire	1	2,368,000	4019.81													0001
Purchased Call/S&P 500 INDEX/SPXK138$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/26/2023	12/24/2024	12/28/2023	Expire	1	3,367,000	4774.75													0001
Purchased Call/S&P 500 INDEX/SPXF004$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/24/2023	01/24/2024	01/26/2023	Expire	1	4,583,000	4016.95													0001
Purchased Call/S&P 500 INDEX/SPXJ133$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/14/2023	07/16/2024	07/18/2023	Expire	1	2,563,000	5059.59													0001
Purchased Call/S&P 500 INDEX/SPXJ134$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/24/2023	07/24/2024	07/26/2023	Expire	1	2,325,000	5082.98													0001
Purchased Call/S&P 500 INDEX/SPXF004$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/26/2023	01/26/2024	01/30/2023	Expire	1	5,309,000	4060.43													0001
Purchased Call/S&P 500 INDEX/SPXJ133$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/14/2023	07/16/2024	07/18/2023	Expire	1	2,811,000	4505.42													0001
Purchased Call/S&P 500 INDEX/SPXF008$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/27/2023	02/27/2024	03/01/2023	Expire	1	1,039,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ134$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/24/2023	07/24/2024	07/26/2023	Expire	1	2,390,000	4554.64													0001
Purchased Call/S&P 500 INDEX/SPXF007$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/21/2023	02/16/2024	02/23/2023	Expire	1	1,418,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF008$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/23/2023	02/23/2024	02/27/2023	Expire	1	4,769,000	4012.32													0001
Purchased Call/S&P 500 INDEX/SPXJ138$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024	08/08/2023	Expire	1	2,450,000	4937.03													0001
Purchased Call/S&P 500 INDEX/SPXJ137$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/02/2023	08/01/2024	08/04/2023	Expire	1	1,752,888	4577													0001
Purchased Call/S&P 500 INDEX/SPXJ139$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/11/2023	08/09/2024	08/15/2023	Expire	1	1,814,345	4469													0001
Purchased Call/S&P 500 INDEX/SPXJ13A$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/14/2023	08/12/2024	08/16/2023	Expire	1	3,334,645	4464													0001
Purchased Call/S&P 500 INDEX/SPXF00A$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/06/2023	03/05/2024	03/08/2023	Expire	1	1,696,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00A$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/06/2023	03/01/2024	03/08/2023	Expire	1	1,470,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF008$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/27/2023	02/27/2024	03/01/2023	Expire	1	4,576,000	3982.24													0001
Purchased Call/S&P 500 INDEX/SPXJ136$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/01/2023	08/01/2024	08/03/2023	Expire	1	2,021,000	4576.73													0001
Purchased Call/S&P 500 INDEX/SPXF00B$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/14/2023	03/14/2024	03/16/2023	Expire	1	2,786,000	4330.82													0001
Purchased Call/S&P 500 INDEX/SPXF00B$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/14/2023	03/11/2024	03/16/2023	Expire	1	3,170,365	4224													0001
Purchased Call/S&P 500 INDEX/SPXJ137$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/02/2023	08/02/2024	08/04/2023	Expire	1	5,415,000	4513.39													0001
Purchased Call/S&P 500 INDEX/SPXF00D$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/27/2023	03/27/2024	03/29/2023	Expire	1	1,923,000	4522.45													0001
Purchased Call/S&P 500 INDEX/SPXJ13A$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/11/2023	08/12/2024	08/15/2023	Expire	1	2,803,000	4464.05													0001
Purchased Call/S&P 500 INDEX/SPXF00E$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/04/2023	04/03/2024	04/06/2023	Expire	1	1,737,000	100													0001
Purchased Call/S&P 500 INDEX/SPXK135$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/18/2023	12/16/2024	12/20/2023	Expire	1	1,576,209	4719													0001
Purchased Call/S&P 500 INDEX/SPXF00B$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/09/2023	03/07/2024	03/13/2023	Expire	1	2,351,958	3986													0001
Purchased Call/S&P 500 INDEX/SPXF00G$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/13/2023	04/12/2024	04/17/2023	Expire	1	1,081,000	100													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXF00G$X	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International	4PQUHN3JPFGFNF3BB653	04/21/2023	04/19/2024	04/25/2023	Expire	1	1,267,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00E$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	04/03/2023	04/03/2024	04/05/2023	Expire	1	860,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ136$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	07/31/2023	07/30/2024	08/02/2023	Expire	1	3,605,000	4588.96													0001
Purchased Call/S&P 500 INDEX/SPXF00G$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	04/13/2023	04/12/2024	04/17/2023	Expire	1	2,091,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00H$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	04/24/2023	04/23/2024	04/26/2023	Expire	1	1,302,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00H$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	04/28/2023	04/29/2024	05/02/2023	Expire	1	1,799,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13E$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/28/2023	08/27/2024	08/30/2023	Expire	1	3,293,000	4433.31													0001
Purchased Call/S&P 500 INDEX/SPXF00K$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	05/16/2023	05/15/2024	05/18/2023	Expire	1	1,774,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13B$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/21/2023	08/19/2024	08/23/2023	Expire	1	4,645,036	4370													0001
Purchased Call/S&P 500 INDEX/SPXF00J$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	05/08/2023	05/08/2024	05/10/2023	Expire	1	810,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13D$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/25/2023	08/23/2024	08/29/2023	Expire	1	4,359,000	4405.71													0001
Purchased Call/S&P 500 INDEX/SPXF00L$E	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International	4PQUHN3JPFGFNF3BB653	05/22/2023	05/21/2024	05/24/2023	Expire	1	1,938,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13B$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/17/2023	08/19/2024	08/21/2023	Expire	1	718,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13D$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/25/2023	08/23/2024	08/29/2023	Expire	1	2,811,000	4405.71													0001
Purchased Call/S&P 500 INDEX/SPXJ13G$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	09/06/2023	Expire	1	3,200,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00K$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	05/15/2023	05/15/2024	05/17/2023	Expire	1	1,115,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00I$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	05/02/2023	05/02/2024	05/04/2023	Expire	1	2,383,000	4119.58													0001
Purchased Call/S&P 500 INDEX/SPXF00K$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	05/18/2023	05/17/2024	05/22/2023	Expire	1	1,742,000	4198.05													0001
Purchased Call/S&P 500 INDEX/SPXJ13G$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	09/06/2023	Expire	1	2,628,000	4515.77													0001
Purchased Call/S&P 500 INDEX/SPXJ13G$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/01/2023	09/03/2024	09/06/2023	Expire	1	4,342,000	4515.77													0001
Purchased Call/S&P 500 INDEX/SPXF00N$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	05/31/2023	05/31/2024	06/02/2023	Expire	1	3,297,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13G$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/06/2023	09/06/2024	09/08/2023	Expire	1	3,479,000	4465.48													0001
Purchased Call/S&P 500 INDEX/SPXJ13G$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/06/2023	09/06/2024	09/08/2023	Expire	1	1,759,000	4465.48													0001
Purchased Call/S&P 500 INDEX/SPXJ13J$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/18/2023	09/18/2024	09/20/2023	Expire	1	1,616,000	4892.2													0001
Purchased Call/S&P 500 INDEX/SPXJ13K$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/21/2023	09/20/2024	09/25/2023	Expire	1	2,535,000	4726.2													0001
Purchased Call/S&P 500 INDEX/SPXJ13K$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/21/2023	09/20/2024	09/25/2023	Expire	1	1,650,000	4773.83													0001
Purchased Call/S&P 500 INDEX/SPXF00N$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	06/02/2023	05/31/2024	06/06/2023	Expire	1	2,437,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00O$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	06/06/2023	06/06/2024	06/08/2023	Expire	1	1,966,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13H$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/08/2023	09/09/2024	09/12/2023	Expire	1	2,674,000	4457.49													0001
Purchased Call/S&P 500 INDEX/SPXF00O$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	06/07/2023	06/07/2024	06/09/2023	Expire	1	747,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13I$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/15/2023	09/13/2024	09/19/2023	Expire	1	7,265,000	4450.32													0001
Purchased Call/S&P 500 INDEX/SPXF00R$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	06/16/2023	06/17/2024	06/21/2023	Expire	1	2,970,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13J$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/15/2023	09/16/2024	09/19/2023	Expire	1	5,139,000	4450.32													0001
Purchased Call/S&P 500 INDEX/SPXF00R$U	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International	4PQUHN3JPFGFNF3BB653	06/20/2023	06/18/2024	06/22/2023	Expire	1	1,661,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00T$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	07/03/2023	07/01/2024	07/06/2023	Expire	1	2,290,000	4455.59													0001
Purchased Call/S&P 500 INDEX/SPXJ13L$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/27/2023	09/27/2024	09/29/2023	Expire	1	3,954,000	4695.55													0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXF00O$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	06/05/2023	06/05/2024	06/07/2023	Expire	1	2,656,000	4273.79													0001
Purchased Call/S&P 500 INDEX/SPXJ13M$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	10/03/2023	Expire	1	2,170,000	4706.13													0001
Purchased Call/S&P 500 INDEX/SPXF00O$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	06/07/2023	06/07/2024	06/09/2023	Expire	1	3,456,000	4267.52													0001
Purchased Call/S&P 500 INDEX/SPXJ13I$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/15/2023	09/13/2024	09/19/2023	Expire	1	1,554,531	4480													0001
Purchased Call/S&P 500 INDEX/SPXJ13M$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/02/2023	09/30/2024	10/04/2023	Expire	1	1,848,150	4288													0001
Purchased Call/S&P 500 INDEX/SPXF00U$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/12/2023	07/12/2024	07/14/2023	Expire	1	1,110,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13N$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/05/2023	10/07/2024	10/10/2023	Expire	1	428,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13K$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/26/2023	09/26/2024	09/28/2023	Expire	1	2,665,000	4273.53													0001
Purchased Call/S&P 500 INDEX/SPXF00X$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/25/2023	07/25/2024	07/27/2023	Expire	1	693,000	100													0001
Purchased Call/S&P 500 INDEX/SPXF00U$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/11/2023	07/11/2024	07/13/2023	Expire	1	2,262,000	4439.26													0001
Purchased Call/S&P 500 INDEX/SPXF00W$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/20/2023	07/19/2024	07/24/2023	Expire	1	2,019,000	4534.87													0001
Purchased Call/S&P 500 INDEX/SPXJ13M$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/29/2023	09/30/2024	10/03/2023	Expire	1	2,099,000	4701.85													0001
Purchased Call/S&P 500 INDEX/SPXF00W$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/21/2023	07/23/2024	07/25/2023	Expire	1	1,261,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13N$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/05/2023	10/04/2024	10/10/2023	Expire	1	2,870,000	4258.19													0001
Purchased Call/S&P 500 INDEX/SPXF00Z$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/02/2023	08/02/2024	08/04/2023	Expire	1	1,657,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13Q$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/16/2023	10/14/2024	10/18/2023	Expire	1	1,545,017	4328													0001
Purchased Call/S&P 500 INDEX/SPXJ13Q$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/16/2023	10/15/2024	10/18/2023	Expire	1	1,783,045	4328													0001
Purchased Call/S&P 500 INDEX/SPXF00X$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/25/2023	07/25/2024	07/27/2023	Expire	1	2,415,000	4567.46													0001
Purchased Call/S&P 500 INDEX/SPXF00X$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/25/2023	07/25/2024	07/27/2023	Expire	1	2,026,000	4567.46													0001
Purchased Call/S&P 500 INDEX/SPXJ13O$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/06/2023	10/07/2024	10/11/2023	Expire	1	3,366,000	4308.5													0001
Purchased Call/S&P 500 INDEX/SPXJ13P$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/11/2023	10/11/2024	10/13/2023	Expire	1	5,442,000	4376.95													0001
Purchased Call/S&P 500 INDEX/SPXJ13P$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/12/2023	10/11/2024	10/16/2023	Expire	1	1,405,000	4349.61													0001
Purchased Call/S&P 500 INDEX/SPXJ13Q$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/16/2023	10/15/2024	10/18/2023	Expire	1	1,423,840	4328													0001
Purchased Call/S&P 500 INDEX/SPXJ13Q$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/16/2023	10/11/2024	10/18/2023	Expire	1	2,154,900	4353													0001
Purchased Call/S&P 500 INDEX/SPXJ13S$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/27/2023	10/29/2024	10/31/2023	Expire	1	2,070,000	4467.35													0001
Purchased Call/S&P 500 INDEX/SPXJ13S$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/27/2023	10/29/2024	10/31/2023	Expire	1	2,415,000	4568.22													0001
Purchased Call/S&P 500 INDEX/SPXJ13Q$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/17/2023	10/17/2024	10/19/2023	Expire	1	2,517,000	4373.2													0001
Purchased Call/S&P 500 INDEX/SPXJ13R$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/20/2023	10/18/2024	10/24/2023	Expire	1	6,017,000	4224.16													0001
Purchased Call/S&P 500 INDEX/SPXJ13T$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/31/2023	10/31/2024	11/02/2023	Expire	1	2,331,000	4611.08													0001
Purchased Call/S&P 500 INDEX/SPXJ13S$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/25/2023	10/25/2024	10/27/2023	Expire	1	6,589,000	4186.77													0001
Purchased Call/S&P 500 INDEX/SPXJ13S$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/27/2023	10/25/2024	10/31/2023	Expire	1	5,091,000	4117.37													0001
Purchased Call/S&P 500 INDEX/SPXJ13U$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/02/2023	11/01/2024	11/06/2023	Expire	1	8,022,000	4317.78													0001
Purchased Call/S&P 500 INDEX/SPXJ13X$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/15/2023	11/15/2024	11/17/2023	Expire	1	1,568,000	4502.88													0001
Purchased Call/S&P 500 INDEX/SPXJ13W$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/08/2023	11/08/2024	11/10/2023	Expire	1	7,044,000	4382.78													0001
Purchased Call/S&P 500 INDEX/SPXJ13W$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/13/2023	11/13/2024	11/15/2023	Expire	1	803,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13Z$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/21/2023	11/21/2024	11/24/2023	Expire	1	1,079,000	100													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXJ13U$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/03/2023	11/05/2024	11/07/2023	Expire	1	2,477,000	4768.02													0001
Purchased Call/S&P 500 INDEX/SPXJ13X$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/16/2023	11/15/2024	11/20/2023	Expire	1	3,585,000	4508.24													0001
Purchased Call/S&P 500 INDEX/SPXJ13Y$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/17/2023	11/19/2024	11/21/2023	Expire	1	6,026,000	4514.02													0001
Purchased Call/S&P 500 INDEX/SPXK130$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/27/2023	11/26/2024	11/29/2023	Expire	1	2,011,000	4550.43													0001
Purchased Call/S&P 500 INDEX/SPXG001$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/14/2023	08/13/2024	08/16/2023	Expire	1	1,254,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG001$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/14/2023	08/14/2024	08/16/2023	Expire	1	690,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG002$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/17/2023	08/16/2024	08/21/2023	Expire	1	3,554,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG002$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/18/2023	08/19/2024	08/22/2023	Expire	1	2,434,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13Z$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/22/2023	11/22/2024	11/27/2023	Expire	1	5,810,000	4556.62													0001
Purchased Call/S&P 500 INDEX/SPXK130$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/24/2023	11/22/2024	11/28/2023	Expire	1	7,588,000	4559.34													0001
Purchased Call/S&P 500 INDEX/SPXG003$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/21/2023	08/19/2024	08/23/2023	Expire	1	1,822,000	100													0001
Purchased Call/S&P 500 INDEX/SPXK130$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/24/2023	11/26/2024	11/28/2023	Expire	1	3,708,000	4559.34													0001
Purchased Call/S&P 500 INDEX/SPXK131$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/01/2023	12/02/2024	12/05/2023	Expire	1	1,520,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG000$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/09/2023	08/09/2024	08/11/2023	Expire	1	3,849,000	4467.71													0001
Purchased Call/S&P 500 INDEX/SPXK130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/27/2023	11/27/2024	11/29/2023	Expire	1	2,595,000	4550.43													0001
Purchased Call/S&P 500 INDEX/SPXG003$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/25/2023	08/27/2024	08/29/2023	Expire	1	1,151,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG004$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/28/2023	08/28/2024	08/30/2023	Expire	1	832,000	100													0001
Purchased Call/S&P 500 INDEX/SPXK131$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/28/2023	11/27/2024	11/30/2023	Expire	1	2,511,000	4554.89													0001
Purchased Call/S&P 500 INDEX/SPXK131$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/30/2023	11/29/2024	12/04/2023	Expire	1	6,634,000	4567.8													0001
Purchased Call/S&P 500 INDEX/SPXG002$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/18/2023	08/16/2024	08/22/2023	Expire	1	4,195,000	4369.71													0001
Purchased Call/S&P 500 INDEX/SPXG004$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/28/2023	08/28/2024	08/30/2023	Expire	1	1,828,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG005$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/31/2023	08/30/2024	09/05/2023	Expire	1	1,539,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG002$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/18/2023	08/16/2024	08/22/2023	Expire	1	2,522,000	4369.71													0001
Purchased Call/S&P 500 INDEX/SPXK133$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/08/2023	12/09/2024	12/12/2023	Expire	1	1,202,000	4604.37													0001
Purchased Call/S&P 500 INDEX/SPXK130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/24/2023	11/22/2024	11/28/2023	Expire	1	2,697,000	5083.66													0001
Purchased Call/S&P 500 INDEX/SPXK132$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/05/2023	12/05/2024	12/07/2023	Expire	1	1,890,000	4927.99													0001
Purchased Call/S&P 500 INDEX/SPXK132$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/06/2023	12/06/2024	12/08/2023	Expire	1	894,000	100													0001
Purchased Call/S&P 500 INDEX/SPXK133$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/11/2023	12/10/2024	12/13/2023	Expire	1	3,273,707	4604													0001
Purchased Call/S&P 500 INDEX/SPXK131$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/01/2023	12/03/2024	12/05/2023	Expire	1	4,509,000	4594.63													0001
Purchased Call/S&P 500 INDEX/SPXG003$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/24/2023	08/23/2024	08/28/2023	Expire	1	2,811,000	4376.31													0001
Purchased Call/S&P 500 INDEX/SPXK133$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/11/2023	12/10/2024	12/13/2023	Expire	1	2,539,000	4622.44													0001
Purchased Call/S&P 500 INDEX/SPXK134$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/13/2023	12/13/2024	12/15/2023	Expire	1	969,000	100													0001
Purchased Call/S&P 500 INDEX/SPXK133$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/08/2023	12/10/2024	12/12/2023	Expire	1	2,629,000	5191.43													0001
Purchased Call/S&P 500 INDEX/SPXK134$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/14/2023	12/13/2024	12/18/2023	Expire	1	1,783,000	5082.96													0001
Purchased Call/S&P 500 INDEX/SPXK132$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/04/2023	12/04/2024	12/06/2023	Expire	1	5,614,000	4569.78													0001
Purchased Call/S&P 500 INDEX/SPXK134$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/14/2023	12/13/2024	12/18/2023	Expire	1	2,854,000	5285.9													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/(Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXK136$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/21/2023	12/20/2024	12/26/2023	Expire	1	5,894,000	5340.09													0001
Purchased Call/S&P 500 INDEX/SPXG008$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/15/2023	09/13/2024	09/19/2023	Expire	1	1,386,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG008$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/15/2023	09/16/2024	09/19/2023	Expire	1	1,704,000	100													0001
Purchased Call/S&P 500 INDEX/SPXK138$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/26/2023	12/24/2024	12/28/2023	Expire	1	1,526,236	4755													0001
Purchased Call/S&P 500 INDEX/SPXK137$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/22/2023	12/23/2024	12/27/2023	Expire	1	1,479,000	5346.58													0001
Purchased Call/S&P 500 INDEX/SPXG008$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/15/2023	09/17/2024	09/19/2023	Expire	1	2,565,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG009$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/18/2023	09/18/2024	09/20/2023	Expire	1	1,986,000	100													0001
Purchased Call/S&P 500 INDEX/SPXK138$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/26/2023	12/26/2024	12/28/2023	Expire	1	4,178,000	5357.27													0001
Purchased Call/S&P 500 INDEX/SPXK137$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/22/2023	12/20/2024	12/27/2023	Expire	1	2,955,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00A$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/21/2023	09/20/2024	09/25/2023	Expire	1	2,275,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG009$5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/18/2023	09/16/2024	09/20/2023	Expire	1	1,227,000	100													0001
Purchased Call/S&P 500 INDEX/SPXK138$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/26/2023	12/26/2024	12/28/2023	Expire	1	5,017,000	100													0001
Purchased Call/S&P 500 INDEX/SPXK136$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/21/2023	12/20/2024	12/26/2023	Expire	1	5,684,000	4746.75													0001
Purchased Call/S&P 500 INDEX/SPXK13A$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2023	12/31/2024	01/03/2024	Expire	1	1,805,000	100													0001
Purchased Call/S&P 500 INDEX/SPXK137$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/22/2023	12/24/2024	12/27/2023	Expire	1	4,229,000	4754.63													0001
Purchased Call/S&P 500 INDEX/SPXG00B$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/27/2023	09/27/2024	09/29/2023	Expire	1	460,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00A$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/21/2023	09/20/2024	09/25/2023	Expire	1	5,858,000	4330													0001
Purchased Call/S&P 500 INDEX/SPXG00C$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/02/2023	09/30/2024	10/04/2023	Expire	1	1,219,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00E$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/10/2023	10/10/2024	10/12/2023	Expire	1	252,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00F$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/16/2023	10/15/2024	10/18/2023	Expire	1	1,609,000	100													0001
Purchased Call/S&P 500 INDEX/SPXK13A$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2023	12/30/2024	01/03/2024	Expire	1	4,731,000	4769.83													0001
Purchased Call/S&P 500 INDEX/SPXK13A$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2023	12/27/2024	01/03/2024	Expire	1	1,812,578	4783													0001
Purchased Call/S&P 500 INDEX/SPXG00E$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/06/2023	10/04/2024	10/11/2023	Expire	1	5,401,000	4308.5													0001
Purchased Call/S&P 500 INDEX/SPXG00H$9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/23/2023	10/22/2024	10/25/2023	Expire	1	2,313,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00G$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/20/2023	10/18/2024	10/24/2023	Expire	1	3,158,000	4627.57													0001
Purchased Call/S&P 500 INDEX/SPXG00H$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/25/2023	10/25/2024	10/27/2023	Expire	1	1,996,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00A$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/21/2023	09/20/2024	09/25/2023	Expire	1	1,106,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00I$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	11/01/2023	11/01/2024	11/03/2023	Expire	1	2,518,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00J$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	11/03/2023	11/01/2024	11/07/2023	Expire	1	1,856,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00K$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	11/07/2023	11/07/2024	11/09/2023	Expire	1	297,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00K$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	11/09/2023	11/11/2024	11/13/2023	Expire	1	440,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00K$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	11/09/2023	11/08/2024	11/13/2023	Expire	1	1,763,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00L$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	11/10/2023	11/08/2024	11/14/2023	Expire	1	1,607,000	100													0001
Purchased Call/S&P 500 INDEX/SPXK134$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/11/2023	12/11/2024	12/13/2023	Expire	1	2,246,000	4622.44													0001
Purchased Call/S&P 500 INDEX/SPXG00N$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	11/17/2023	11/18/2024	11/21/2023	Expire	1	1,411,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00P$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	11/29/2023	11/29/2024	12/01/2023	Expire	1	1,222,000	100													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXG00Q$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	12/05/2023	12/05/2024	12/07/2023	Expire	1	376,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00R$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	12/08/2023	12/10/2024	12/12/2023	Expire	1	855,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00T$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	12/18/2023	12/17/2024	12/20/2023	Expire	1	1,223,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00U$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	12/27/2023	12/27/2024	12/29/2023	Expire	1	2,746,000	100													0001
Purchased Call/S&P 500 INDEX/SPXG00P$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	11/30/2023	11/29/2024	12/04/2023	Expire	1	2,765,000	5257.54													0001
Purchased Call/S&P 500 INDEX/SPXG00U$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	12/21/2023	12/23/2024	12/26/2023	Expire	1	1,524,000	4746.75													0001
Purchased Call/S&P 500 INDEX/SPXG00S$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	12/12/2023	12/12/2024	12/14/2023	Expire	1	2,142,000	4643.7													0001
Purchased Call/S&P 500 INDEX/SPXH13U$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/04/2023	01/03/2024	01/06/2023	Expire	1	2,489,515	3824													0001
Purchased Call/S&P 500 INDEX/SPXH13U$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/04/2023	01/03/2024	01/06/2023	Expire	1	2,068,860	3824													0001
Purchased Call/S&P 500 INDEX/SPXH13V$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/09/2023	01/08/2024	01/11/2023	Expire	1	2,344,838	3895													0001
Purchased Call/S&P 500 INDEX/SPXH13U$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/04/2023	01/03/2024	01/06/2023	Expire	1	2,906,346	3824													0001
Purchased Call/S&P 500 INDEX/SPXH13X$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/19/2023	01/19/2024	01/23/2023	Expire	1	3,460,000	4351.12													0001
Purchased Call/S&P 500 INDEX/SPXH13U$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	01/10/2023	Expire	1	3,685,000	3895.08													0001
Purchased Call/S&P 500 INDEX/SPXH13V$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/06/2023	01/08/2024	01/10/2023	Expire	1	4,784,000	3895.08													0001
Purchased Call/S&P 500 INDEX/SPXH13V$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/06/2023	01/08/2024	01/10/2023	Expire	1	3,401,000	3895.08													0001
Purchased Call/S&P 500 INDEX/SPXH13V$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/11/2023	01/11/2024	01/13/2023	Expire	1	2,507,000	3969.61													0001
Purchased Call/S&P 500 INDEX/SPXH13Y$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024	01/24/2023	Expire	1	1,876,000	3972.61													0001
Purchased Call/S&P 500 INDEX/SPXI130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	02/01/2023	02/01/2024	02/03/2023	Expire	1	1,688,000	4737.09													0001
Purchased Call/S&P 500 INDEX/SPXI131$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	02/08/2023	02/08/2024	02/10/2023	Expire	1	2,543,000	4735.54													0001
Purchased Call/S&P 500 INDEX/SPXH13Y$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/23/2023	01/22/2024	01/25/2023	Expire	1	1,652,606	3973													0001
Purchased Call/S&P 500 INDEX/SPXH13Y$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024	01/24/2023	Expire	1	1,883,000	3972.61													0001
Purchased Call/S&P 500 INDEX/SPXI133$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	02/17/2023	02/20/2024	02/22/2023	Expire	1	2,777,000	4415.61													0001
Purchased Call/S&P 500 INDEX/SPXH13Y$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/24/2023	01/24/2024	01/26/2023	Expire	1	4,199,000	4016.95													0001
Purchased Call/S&P 500 INDEX/SPXH13Y$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/25/2023	01/25/2024	01/27/2023	Expire	1	3,746,000	4016.22													0001
Purchased Call/S&P 500 INDEX/SPXH13Z$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/31/2023	01/31/2024	02/02/2023	Expire	1	3,864,000	4076.6													0001
Purchased Call/S&P 500 INDEX/SPXH13Z$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/31/2023	01/31/2024	02/02/2023	Expire	1	3,689,000	4076.6													0001
Purchased Call/S&P 500 INDEX/SPXI130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	02/01/2023	02/01/2024	02/03/2023	Expire	1	3,443,000	4119.21													0001
Purchased Call/S&P 500 INDEX/SPXI134$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	02/23/2023	02/23/2024	02/27/2023	Expire	1	1,905,000	4249.05													0001
Purchased Call/S&P 500 INDEX/SPXI130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024	02/07/2023	Expire	1	8,810,000	4136.48													0001
Purchased Call/S&P 500 INDEX/SPXI131$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	02/07/2023	02/07/2024	02/09/2023	Expire	1	2,826,000	4164													0001
Purchased Call/S&P 500 INDEX/SPXI134$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	02/24/2023	02/26/2024	02/28/2023	Expire	1	7,069,000	3970.04													0001
Purchased Call/S&P 500 INDEX/SPXI135$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	02/28/2023	02/28/2024	03/02/2023	Expire	1	5,690,000	3970.15													0001
Purchased Call/S&P 500 INDEX/SPXI136$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	03/06/2023	03/05/2024	03/08/2023	Expire	1	2,129,000	4048.42													0001
Purchased Call/S&P 500 INDEX/SPXI138$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	03/14/2023	03/14/2024	03/16/2023	Expire	1	3,279,000	3919.29													0001
Purchased Call/S&P 500 INDEX/SPXI138$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	03/14/2023	03/14/2024	03/16/2023	Expire	1	2,179,000	3919.29													0001
Purchased Call/S&P 500 INDEX/SPXI139$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	03/17/2023	03/18/2024	03/21/2023	Expire	1	3,931,000	3916.64													0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXI139$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/17/2023	03/18/2024	03/21/2023	Expire	1	2,012,000	3916.64													0001
Purchased Call/S&P 500 INDEX/SPXI138$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/14/2023	03/12/2024	03/16/2023	Expire	1	2,355,570	4144													0001
Purchased Call/S&P 500 INDEX/SPXI13C$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/31/2023	04/02/2024	04/04/2023	Expire	1	2,809,000	4325.05													0001
Purchased Call/S&P 500 INDEX/SPXI137$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/13/2023	03/08/2024	03/15/2023	Expire	1	1,637,314	3862													0001
Purchased Call/S&P 500 INDEX/SPXI13D$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/06/2023	04/05/2024	04/10/2023	Expire	1	3,965,577	4092													0001
Purchased Call/S&P 500 INDEX/SPXI13C$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/31/2023	04/02/2024	04/04/2023	Expire	1	2,526,000	4625.03													0001
Purchased Call/S&P 500 INDEX/SPXI139$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/21/2023	03/21/2024	03/23/2023	Expire	1	2,774,000	4002.87													0001
Purchased Call/S&P 500 INDEX/SPXI13E$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/10/2023	04/05/2024	04/12/2023	Expire	1	1,781,579	4105													0001
Purchased Call/S&P 500 INDEX/SPXI13E$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/10/2023	04/08/2024	04/12/2023	Expire	1	1,855,469	4105													0001
Purchased Call/S&P 500 INDEX/SPXI13A$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/24/2023	03/22/2024	03/28/2023	Expire	1	3,779,000	3970.99													0001
Purchased Call/S&P 500 INDEX/SPXI13A$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/24/2023	03/25/2024	03/28/2023	Expire	1	3,669,000	3970.99													0001
Purchased Call/S&P 500 INDEX/SPXI13B$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/29/2023	03/28/2024	03/31/2023	Expire	1	4,396,000	4027.81													0001
Purchased Call/S&P 500 INDEX/SPXI13C$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/30/2023	03/28/2024	04/03/2023	Expire	1	4,529,000	4050.83													0001
Purchased Call/S&P 500 INDEX/SPXI13E$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/06/2023	04/08/2024	04/10/2023	Expire	1	2,766,000	4105.02													0001
Purchased Call/S&P 500 INDEX/SPXI13E$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/10/2023	04/10/2024	04/12/2023	Expire	1	9,385,000	4109.11													0001
Purchased Call/S&P 500 INDEX/SPXI13F$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/11/2023	04/11/2024	04/13/2023	Expire	1	2,795,000	4108.94													0001
Purchased Call/S&P 500 INDEX/SPXI13D$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/03/2023	04/02/2024	04/05/2023	Expire	1	2,495,000	4124.51													0001
Purchased Call/S&P 500 INDEX/SPXI13E$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/11/2023	04/10/2024	04/13/2023	Expire	1	2,469,575	4109													0001
Purchased Call/S&P 500 INDEX/SPXI13H$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/20/2023	04/18/2024	04/24/2023	Expire	1	1,283,585	4154													0001
Purchased Call/S&P 500 INDEX/SPXI13E$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/10/2023	04/08/2024	04/12/2023	Expire	1	712,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13F$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/13/2023	04/12/2024	04/17/2023	Expire	1	2,581,000	4146.22													0001
Purchased Call/S&P 500 INDEX/SPXI13J$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/27/2023	04/26/2024	05/01/2023	Expire	1	1,060,442	4063													0001
Purchased Call/S&P 500 INDEX/SPXI13K$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	05/01/2023	04/30/2024	05/03/2023	Expire	1	1,407,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13G$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/14/2023	04/15/2024	04/18/2023	Expire	1	3,351,000	4137.64													0001
Purchased Call/S&P 500 INDEX/SPXI13G$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/14/2023	04/15/2024	04/18/2023	Expire	1	2,140,000	4137.64													0001
Purchased Call/S&P 500 INDEX/SPXI13G$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/14/2023	04/16/2024	04/18/2023	Expire	1	2,550,000	4137.64													0001
Purchased Call/S&P 500 INDEX/SPXI13H$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/21/2023	04/22/2024	04/25/2023	Expire	1	3,458,000	4133.52													0001
Purchased Call/S&P 500 INDEX/SPXI13H$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/21/2023	04/22/2024	04/25/2023	Expire	1	2,895,000	4133.52													0001
Purchased Call/S&P 500 INDEX/SPXI13I$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/24/2023	04/23/2024	04/26/2023	Expire	1	1,664,000	4137.04													0001
Purchased Call/S&P 500 INDEX/SPXI13K$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	05/03/2023	05/03/2024	05/05/2023	Expire	1	698,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13J$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/28/2023	04/30/2024	05/02/2023	Expire	1	2,976,000	4701.09													0001
Purchased Call/S&P 500 INDEX/SPXI13N$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	05/12/2023	05/13/2024	05/16/2023	Expire	1	3,320,000	4660.21													0001
Purchased Call/S&P 500 INDEX/SPXI13I$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/21/2023	04/23/2024	04/25/2023	Expire	1	1,828,000	4133.52													0001
Purchased Call/S&P 500 INDEX/SPXI13J$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/28/2023	04/26/2024	05/02/2023	Expire	1	999,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13K$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	05/01/2023	04/29/2024	05/03/2023	Expire	1	2,693,484	4169													0001
Purchased Call/S&P 500 INDEX/SPXI13O$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	05/18/2023	05/17/2024	05/22/2023	Expire	1	1,555,380	4531													0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXI13Q$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/23/2023	05/23/2024	05/25/2023	Expire	1	1,404,000	4628.54													0001
Purchased Call/S&P 500 INDEX/SPXI13L$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/05/2023	05/03/2024	05/09/2023	Expire	1	3,226,000	4136.25													0001
Purchased Call/S&P 500 INDEX/SPXI13O$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/19/2023	05/17/2024	05/23/2023	Expire	1	1,190,237	4176													0001
Purchased Call/S&P 500 INDEX/SPXI13M$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/10/2023	05/10/2024	05/12/2023	Expire	1	1,775,000	4137.64													0001
Purchased Call/S&P 500 INDEX/SPXI13R$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/30/2023	05/24/2024	06/01/2023	Expire	1	2,741,953	4205													0001
Purchased Call/S&P 500 INDEX/SPXI13R$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/30/2023	05/29/2024	06/01/2023	Expire	1	1,564,427	4205													0001
Purchased Call/S&P 500 INDEX/SPXI13Q$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/24/2023	05/24/2024	05/26/2023	Expire	1	2,486,000	4666.68													0001
Purchased Call/S&P 500 INDEX/SPXI13S$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/02/2023	05/31/2024	06/06/2023	Expire	1	3,105,000	4890.47													0001
Purchased Call/S&P 500 INDEX/SPXI13M$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/11/2023	05/10/2024	05/15/2023	Expire	1	3,922,000	4130.62													0001
Purchased Call/S&P 500 INDEX/SPXI13M$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/11/2023	05/10/2024	05/15/2023	Expire	1	3,368,000	4130.62													0001
Purchased Call/S&P 500 INDEX/SPXI13S$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/31/2023	05/30/2024	06/02/2023	Expire	1	1,021,941	4206													0001
Purchased Call/S&P 500 INDEX/SPXI13T$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/05/2023	05/31/2024	06/07/2023	Expire	1	1,109,134	4282													0001
Purchased Call/S&P 500 INDEX/SPXI13N$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/15/2023	05/15/2024	05/17/2023	Expire	1	2,331,000	4136.28													0001
Purchased Call/S&P 500 INDEX/SPXI13R$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/30/2023	05/30/2024	06/01/2023	Expire	1	854,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13P$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/19/2023	05/20/2024	05/23/2023	Expire	1	3,202,000	4191.98													0001
Purchased Call/S&P 500 INDEX/SPXI13P$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/19/2023	05/21/2024	05/23/2023	Expire	1	3,421,000	4191.98													0001
Purchased Call/S&P 500 INDEX/SPXI13Q$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/24/2023	05/24/2024	05/26/2023	Expire	1	2,431,000	4115.24													0001
Purchased Call/S&P 500 INDEX/SPXI13U$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/09/2023	06/07/2024	06/13/2023	Expire	1	3,005,000	4902.85													0001
Purchased Call/S&P 500 INDEX/SPXI13V$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/15/2023	06/14/2024	06/20/2023	Expire	1	2,027,000	5018.9													0001
Purchased Call/S&P 500 INDEX/SPXI13Q$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/25/2023	05/24/2024	05/30/2023	Expire	1	6,071,000	4151.28													0001
Purchased Call/S&P 500 INDEX/SPXI13T$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/05/2023	06/04/2024	06/07/2023	Expire	1	2,937,706	4282													0001
Purchased Call/S&P 500 INDEX/SPXI13V$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/16/2023	06/14/2024	06/21/2023	Expire	1	2,305,863	4426													0001
Purchased Call/S&P 500 INDEX/SPXI13R$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/30/2023	05/30/2024	06/01/2023	Expire	1	2,562,000	4205.52													0001
Purchased Call/S&P 500 INDEX/SPXI13T$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/05/2023	06/03/2024	06/07/2023	Expire	1	1,417,000	4273.79													0001
Purchased Call/S&P 500 INDEX/SPXI13X$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/22/2023	06/24/2024	06/26/2023	Expire	1	1,486,000	4381.89													0001
Purchased Call/S&P 500 INDEX/SPXI13W$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/16/2023	06/18/2024	06/21/2023	Expire	1	2,586,000	5009.29													0001
Purchased Call/S&P 500 INDEX/SPXI13S$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/02/2023	06/04/2024	06/06/2023	Expire	1	5,896,000	4282.37													0001
Purchased Call/S&P 500 INDEX/SPXI13T$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/06/2023	06/06/2024	06/08/2023	Expire	1	2,386,000	4283.85													0001
Purchased Call/S&P 500 INDEX/SPXI13X$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/22/2023	06/21/2024	06/26/2023	Expire	1	2,084,333	4370													0001
Purchased Call/S&P 500 INDEX/SPXI13T$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/08/2023	06/07/2024	06/12/2023	Expire	1	3,409,000	4293.93													0001
Purchased Call/S&P 500 INDEX/SPXI13Z$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/28/2023	06/28/2024	06/30/2023	Expire	1	510,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13U$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/09/2023	06/10/2024	06/13/2023	Expire	1	2,316,000	4298.86													0001
Purchased Call/S&P 500 INDEX/SPXJ130$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	07/05/2023	07/05/2024	07/07/2023	Expire	1	1,791,000	4686.95													0001
Purchased Call/S&P 500 INDEX/SPXJ130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	07/05/2023	07/05/2024	07/07/2023	Expire	1	1,712,000	5109.4													0001
Purchased Call/S&P 500 INDEX/SPXI13Y$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/27/2023	06/26/2024	06/29/2023	Expire	1	1,502,101	4329													0001
Purchased Call/S&P 500 INDEX/SPXI13X$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/21/2023	06/21/2024	06/23/2023	Expire	1	3,695,000	4365.69													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/(Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXJ132$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/12/2023	07/12/2024	07/14/2023	Expire	1	3,191,000	4968.57													0001
Purchased Call/S&P 500 INDEX/SPXJ132$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/10/2023	07/08/2024	07/12/2023	Expire	1	1,689,197	4399													0001
Purchased Call/S&P 500 INDEX/SPXJ132$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/10/2023	07/09/2024	07/12/2023	Expire	1	1,420,861	4399													0001
Purchased Call/S&P 500 INDEX/SPXI13Y$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/23/2023	06/24/2024	06/27/2023	Expire	1	2,656,000	4348.33													0001
Purchased Call/S&P 500 INDEX/SPXJ131$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/06/2023	07/08/2024	07/10/2023	Expire	1	592,000	100													0001
Purchased Call/S&P 500 INDEX/SPXI13Y$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/23/2023	06/25/2024	06/27/2023	Expire	1	4,406,000	4348.33													0001
Purchased Call/S&P 500 INDEX/SPXJ132$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/10/2023	07/08/2024	07/12/2023	Expire	1	1,340,000	4409.53													0001
Purchased Call/S&P 500 INDEX/SPXJ133$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/14/2023	07/12/2024	07/18/2023	Expire	1	1,778,789	4492													0001
Purchased Call/S&P 500 INDEX/SPXJ134$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/21/2023	07/22/2024	07/25/2023	Expire	1	3,195,000	4996.78													0001
Purchased Call/S&P 500 INDEX/SPXJ135$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/28/2023	07/29/2024	08/01/2023	Expire	1	2,237,000	5061.07													0001
Purchased Call/S&P 500 INDEX/SPXJ134$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/24/2023	07/22/2024	07/26/2023	Expire	1	597,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ130$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/30/2023	06/28/2024	07/05/2023	Expire	1	3,600,000	4450.38													0001
Purchased Call/S&P 500 INDEX/SPXJ136$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/31/2023	07/29/2024	08/02/2023	Expire	1	1,557,000	4588.96													0001
Purchased Call/S&P 500 INDEX/SPXJ131$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/05/2023	07/05/2024	07/07/2023	Expire	1	2,456,000	4446.82													0001
Purchased Call/S&P 500 INDEX/SPXJ136$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/01/2023	08/01/2024	08/03/2023	Expire	1	2,165,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ131$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/07/2023	07/05/2024	07/11/2023	Expire	1	2,111,000	4398.95													0001
Purchased Call/S&P 500 INDEX/SPXJ133$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/14/2023	07/12/2024	07/18/2023	Expire	1	5,820,000	4505.42													0001
Purchased Call/S&P 500 INDEX/SPXJ139$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/09/2023	08/09/2024	08/11/2023	Expire	1	2,059,000	4729.07													0001
Purchased Call/S&P 500 INDEX/SPXJ139$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/09/2023	08/09/2024	08/11/2023	Expire	1	1,834,000	4914.48													0001
Purchased Call/S&P 500 INDEX/SPXJ138$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/07/2023	08/05/2024	08/09/2023	Expire	1	3,201,791	4478													0001
Purchased Call/S&P 500 INDEX/SPXJ134$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/21/2023	07/19/2024	07/25/2023	Expire	1	3,309,000	4536.34													0001
Purchased Call/S&P 500 INDEX/SPXJ136$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/31/2023	07/31/2024	08/02/2023	Expire	1	2,812,000	4588.96													0001
Purchased Call/S&P 500 INDEX/SPXJ13A$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/14/2023	08/14/2024	08/16/2023	Expire	1	1,745,000	4489.72													0001
Purchased Call/S&P 500 INDEX/SPXJ134$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/21/2023	07/23/2024	07/25/2023	Expire	1	3,474,000	4536.34													0001
Purchased Call/S&P 500 INDEX/SPXJ139$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/11/2023	08/09/2024	08/15/2023	Expire	1	1,845,000	4903.76													0001
Purchased Call/S&P 500 INDEX/SPXJ13A$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/14/2023	08/14/2024	08/16/2023	Expire	1	1,801,000	4934.2													0001
Purchased Call/S&P 500 INDEX/SPXJ135$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/26/2023	07/26/2024	07/28/2023	Expire	1	5,620,000	4566.75													0001
Purchased Call/S&P 500 INDEX/SPXJ135$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/26/2023	07/26/2024	07/28/2023	Expire	1	5,596,000	4566.75													0001
Purchased Call/S&P 500 INDEX/SPXJ135$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/28/2023	07/30/2024	08/01/2023	Expire	1	5,503,000	4582.23													0001
Purchased Call/S&P 500 INDEX/SPXJ13A$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/11/2023	08/09/2024	08/15/2023	Expire	1	1,206,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13A$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/11/2023	08/12/2024	08/15/2023	Expire	1	1,677,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ136$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/01/2023	08/01/2024	08/03/2023	Expire	1	4,166,000	4576.73													0001
Purchased Call/S&P 500 INDEX/SPXJ138$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/08/2023	08/08/2024	08/10/2023	Expire	1	1,826,000	4499.38													0001
Purchased Call/S&P 500 INDEX/SPXJ13A$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/11/2023	08/09/2024	08/15/2023	Expire	1	4,674,000	4464.05													0001
Purchased Call/S&P 500 INDEX/SPXJ13B$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/16/2023	08/16/2024	08/18/2023	Expire	1	2,431,000	4404.33													0001
Purchased Call/S&P 500 INDEX/SPXJ13C$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/21/2023	08/19/2024	08/23/2023	Expire	1	1,413,000	4399.77													0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXJ13C$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/21/2023	08/21/2024	08/23/2023	Expire	1	1,285,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13E$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/28/2023	08/27/2024	08/30/2023	Expire	1	2,009,004	4406													0001
Purchased Call/S&P 500 INDEX/SPXJ13C$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/24/2023	08/26/2024	08/28/2023	Expire	1	444,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13F$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/31/2023	09/03/2024	09/05/2023	Expire	1	313,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13E$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/30/2023	08/30/2024	09/01/2023	Expire	1	2,052,000	4514.87													0001
Purchased Call/S&P 500 INDEX/SPXJ13G$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/01/2023	09/03/2024	09/06/2023	Expire	1	2,294,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13C$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/22/2023	08/22/2024	08/24/2023	Expire	1	2,335,000	4387.55													0001
Purchased Call/S&P 500 INDEX/SPXJ13G$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/05/2023	08/30/2024	09/07/2023	Expire	1	1,282,479	4516													0001
Purchased Call/S&P 500 INDEX/SPXJ13I$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/11/2023	09/09/2024	09/13/2023	Expire	1	2,531,854	4457													0001
Purchased Call/S&P 500 INDEX/SPXJ13I$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/12/2023	09/11/2024	09/14/2023	Expire	1	1,314,826	4487													0001
Purchased Call/S&P 500 INDEX/SPXJ13I$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/13/2023	09/13/2024	09/15/2023	Expire	1	3,155,000	4869.51													0001
Purchased Call/S&P 500 INDEX/SPXJ13J$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/20/2023	09/20/2024	09/22/2023	Expire	1	2,062,000	4694.95													0001
Purchased Call/S&P 500 INDEX/SPXJ13D$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/25/2023	08/27/2024	08/29/2023	Expire	1	4,058,000	4405.71													0001
Purchased Call/S&P 500 INDEX/SPXJ13I$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/11/2023	09/10/2024	09/13/2023	Expire	1	646,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13E$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/28/2023	08/23/2024	08/30/2023	Expire	1	2,154,108	4396													0001
Purchased Call/S&P 500 INDEX/SPXJ13E$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/29/2023	08/28/2024	08/31/2023	Expire	1	3,262,916	4433													0001
Purchased Call/S&P 500 INDEX/SPXJ13K$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/22/2023	09/23/2024	09/26/2023	Expire	1	2,694,000	4721.83													0001
Purchased Call/S&P 500 INDEX/SPXJ13M$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/29/2023	10/01/2024	10/03/2023	Expire	1	3,187,000	4708.28													0001
Purchased Call/S&P 500 INDEX/SPXJ13G$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/06/2023	09/04/2024	09/08/2023	Expire	1	2,411,421	4516													0001
Purchased Call/S&P 500 INDEX/SPXJ13J$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/15/2023	09/17/2024	09/19/2023	Expire	1	1,005,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13J$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/18/2023	09/16/2024	09/20/2023	Expire	1	2,145,054	4450													0001
Purchased Call/S&P 500 INDEX/SPXJ13K$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/25/2023	09/25/2024	09/27/2023	Expire	1	6,434,000	4337.44													0001
Purchased Call/S&P 500 INDEX/SPXJ13N$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/04/2023	10/04/2024	10/06/2023	Expire	1	866,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13N$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/03/2023	10/03/2024	10/05/2023	Expire	1	1,705,000	4646.05													0001
Purchased Call/S&P 500 INDEX/SPXJ13O$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/06/2023	10/04/2024	10/11/2023	Expire	1	2,791,000	4732.89													0001
Purchased Call/S&P 500 INDEX/SPXJ13K$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2023	09/26/2024	09/28/2023	Expire	1	2,439,000	4273.53													0001
Purchased Call/S&P 500 INDEX/SPXJ13M$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	10/03/2023	Expire	1	2,554,000	4288.05													0001
Purchased Call/S&P 500 INDEX/SPXJ13J$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/18/2023	09/18/2024	09/20/2023	Expire	1	1,781,000	4453.53													0001
Purchased Call/S&P 500 INDEX/SPXJ13M$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/29/2023	09/30/2024	10/03/2023	Expire	1	4,330,000	4288.05													0001
Purchased Call/S&P 500 INDEX/SPXJ13N$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/05/2023	10/04/2024	10/10/2023	Expire	1	5,910,000	4258.19													0001
Purchased Call/S&P 500 INDEX/SPXJ13R$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/24/2023	10/24/2024	10/26/2023	Expire	1	462,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13O$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/09/2023	10/08/2024	10/11/2023	Expire	1	2,119,782	4308													0001
Purchased Call/S&P 500 INDEX/SPXJ13O$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/09/2023	10/09/2024	10/11/2023	Expire	1	897,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13O$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/10/2023	10/04/2024	10/12/2023	Expire	1	2,741,463	4257													0001
Purchased Call/S&P 500 INDEX/SPXJ13P$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/13/2023	10/14/2024	10/17/2023	Expire	1	2,877,000	4327.78													0001
Purchased Call/S&P 500 INDEX/SPXJ13P$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/13/2023	10/15/2024	10/17/2023	Expire	1	5,623,000	4327.78													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse		6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXJ13Q$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	10/16/2023	10/16/2024	10/18/2023	Expire	1	6,725,000	4373.63													0001
Purchased Call/S&P 500 INDEX/SPXJ13T$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	10/31/2023	10/31/2024	11/02/2023	Expire	1	1,208,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13Q$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	10/16/2023	10/16/2024	10/18/2023	Expire	1	2,717,000	4806.62													0001
Purchased Call/S&P 500 INDEX/SPXJ13Q$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	10/19/2023	10/18/2024	10/23/2023	Expire	1	4,682,000	4278													0001
Purchased Call/S&P 500 INDEX/SPXJ13Q$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	10/19/2023	10/18/2024	10/23/2023	Expire	1	2,850,000	4278													0001
Purchased Call/S&P 500 INDEX/SPXJ13T$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	10/27/2023	10/29/2024	10/31/2023	Expire	1	2,564,000	4117.37													0001
Purchased Call/S&P 500 INDEX/SPXJ13Q$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	10/17/2023	10/17/2024	10/19/2023	Expire	1	1,238,000	4373.2													0001
Purchased Call/S&P 500 INDEX/SPXJ13T$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	10/30/2023	10/29/2024	11/01/2023	Expire	1	1,424,000	4166.82													0001
Purchased Call/S&P 500 INDEX/SPXJ13U$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	11/03/2023	11/01/2024	11/07/2023	Expire	1	2,418,000	4358.34													0001
Purchased Call/S&P 500 INDEX/SPXJ13W$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	11/13/2023	11/13/2024	11/15/2023	Expire	1	1,667,000	4771.09													0001
Purchased Call/S&P 500 INDEX/SPXJ13Y$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	11/17/2023	11/15/2024	11/21/2023	Expire	1	2,879,000	5132.44													0001
Purchased Call/S&P 500 INDEX/SPXJ13V$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	11/07/2023	11/07/2024	11/09/2023	Expire	1	2,960,000	4378.38													0001
Purchased Call/S&P 500 INDEX/SPXJ13V$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	11/07/2023	11/07/2024	11/09/2023	Expire	1	2,092,000	4378.38													0001
Purchased Call/S&P 500 INDEX/SPXJ13Y$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	11/20/2023	11/18/2024	11/22/2023	Expire	1	1,671,000	4547.38													0001
Purchased Call/S&P 500 INDEX/SPXJ13T$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	10/30/2023	10/29/2024	11/01/2023	Expire	1	2,120,446	4117													0001
Purchased Call/S&P 500 INDEX/SPXJ13Z$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	11/27/2023	Expire	1	2,324,000	4556.62													0001
Purchased Call/S&P 500 INDEX/SPXJ13W$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	11/09/2023	11/08/2024	11/13/2023	Expire	1	4,056,000	4347.35													0001
Purchased Call/S&P 500 INDEX/SPXK130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	11/24/2023	11/26/2024	11/28/2023	Expire	1	2,905,000	5074.55													0001
Purchased Call/S&P 500 INDEX/SPXK131$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	12/01/2023	11/29/2024	12/05/2023	Expire	1	1,824,000	5180.45													0001
Purchased Call/S&P 500 INDEX/SPXJ13Y$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	11/20/2023	11/19/2024	11/22/2023	Expire	1	849,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13Z$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	11/24/2023	11/25/2024	11/28/2023	Expire	1	589,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13W$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	11/10/2023	11/08/2024	11/14/2023	Expire	1	4,515,000	4415.24													0001
Purchased Call/S&P 500 INDEX/SPXK130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	11/24/2023	11/22/2024	11/28/2023	Expire	1	3,126,000	100													0001
Purchased Call/S&P 500 INDEX/SPXJ13W$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	11/10/2023	11/11/2024	11/14/2023	Expire	1	4,679,000	4415.24													0001
Purchased Call/S&P 500 INDEX/SPXJ13W$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	11/14/2023	11/14/2024	11/16/2023	Expire	1	2,860,000	4495.7													0001
Purchased Call/S&P 500 INDEX/SPXK131$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	12/01/2023	11/29/2024	12/05/2023	Expire	1	1,923,044	4568													0001
Purchased Call/S&P 500 INDEX/SPXK132$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	12/06/2023	12/06/2024	12/08/2023	Expire	1	3,054,000	5149.85													0001
Purchased Call/S&P 500 INDEX/SPXK132$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	12/07/2023	12/06/2024	12/11/2023	Expire	1	2,009,000	4952.44													0001
Purchased Call/S&P 500 INDEX/SPXJ13Y$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	11/17/2023	11/18/2024	11/21/2023	Expire	1	4,199,000	4514.02													0001
Purchased Call/S&P 500 INDEX/SPXJ13Y$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	11/20/2023	11/20/2024	11/22/2023	Expire	1	2,436,000	4547.38													0001
Purchased Call/S&P 500 INDEX/SPXJ13Y$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	11/20/2023	11/20/2024	11/22/2023	Expire	1	2,389,000	4547.38													0001
Purchased Call/S&P 500 INDEX/SPXK130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	11/27/2023	11/25/2024	11/29/2023	Expire	1	2,050,000	4550.43													0001
Purchased Call/S&P 500 INDEX/SPXK135$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	12/15/2023	12/16/2024	12/19/2023	Expire	1	1,508,000	4719.19													0001
Purchased Call/S&P 500 INDEX/SPXK132$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	12/06/2023	12/05/2024	12/08/2023	Expire	1	1,397,905	4568													0001
Purchased Call/S&P 500 INDEX/SPXJ13Z$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	11/27/2023	Expire	1	2,609,000	4556.62													0001
Purchased Call/S&P 500 INDEX/SPXK134$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	12/12/2023	12/12/2024	12/14/2023	Expire	1	2,234,000	5005.91													0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXK137$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/22/2023	12/20/2024	12/27/2023	Expire	1	2,471,000	5313.3													0001
Purchased Call/S&P 500 INDEX/SPXK131$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/01/2023	12/02/2024	12/05/2023	Expire	1	2,788,000	4594.63													0001
Purchased Call/S&P 500 INDEX/SPXK138$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/27/2023	12/26/2024	12/29/2023	Expire	1	1,408,551	4775													0001
Purchased Call/S&P 500 INDEX/SPXK138$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/27/2023	12/27/2024	12/29/2023	Expire	1	2,827,000	5254.96													0001
Purchased Call/S&P 500 INDEX/SPXK135$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/15/2023	12/13/2024	12/19/2023	Expire	1	2,326,000	100													0001
Purchased Call/S&P 500 INDEX/SPXK136$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/21/2023	12/20/2024	12/26/2023	Expire	1	1,974,000	100													0001
Purchased Call/S&P 500 INDEX/SPXK132$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/07/2023	12/06/2024	12/11/2023	Expire	1	5,193,000	4585.59													0001
Purchased Call/S&P 500 INDEX/SPXK133$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/08/2023	12/09/2024	12/12/2023	Expire	1	2,449,000	4604.37													0001
Purchased Call/S&P 500 INDEX/SPXK134$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/11/2023	12/11/2024	12/13/2023	Expire	1	4,365,000	4622.44													0001
Purchased Call/S&P 500 INDEX/SPXK134$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/14/2023	12/13/2024	12/18/2023	Expire	1	2,966,000	4719.55													0001
Purchased Call/S&P 500 INDEX/SPXK135$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/15/2023	12/13/2024	12/19/2023	Expire	1	4,664,000	4719.19													0001
Purchased Call/S&P 500 INDEX/SPXK138$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/26/2023	12/26/2024	12/28/2023	Expire	1	3,156,000	4774.75													0001
Purchased Call/S&P 500 INDEX/SPXK138$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/26/2023	12/26/2024	12/28/2023	Expire	1	2,687,000	4774.75													0001
Purchased Call/S&P 500 INDEX/SPXK13A$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/29/2023	12/27/2024	01/03/2024	Expire	1	2,075,000	100													0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0401$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	05/26/2023	05/31/2023	Exercise	1	288,659	99.83			1,299				(511)			804			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0404$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	07/21/2023	07/25/2023	Exercise	1	799,857	99.92			3,599				(959)			2,377			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0405$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	08/04/2023	08/08/2023	Exercise	1	671,766	100.04			3,023				(765)			2,007			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0405$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	08/11/2023	08/15/2023	Exercise	1	318,381	100.39			1,433				(388)			938			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0405$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	08/14/2023	08/16/2023	Exercise	1	375,262	99.82			1,689				(458)			1,105			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0407$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	09/13/2023	09/15/2023	Exercise	1	398,875	99.93			1,795				(433)			1,190			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0408$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	09/22/2023	09/26/2023	Exercise	1	357,972	100			1,611				(383)			1,069			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0408$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	10/04/2023	10/06/2023	Exercise	1	386,207	99.97			1,738				(329)			1,191			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040A$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	10/23/2023	10/25/2023	Expire	1	344,427	100.03							(235)			(461)			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040A$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	10/25/2023	10/27/2023	Expire	1	1,021,656	100.19							(714)			(1,378)			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040A$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	10/26/2023	10/30/2023	Expire	1	330,345	100.26							(219)			(440)			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040B$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	11/03/2023	11/07/2023	Exercise	1	348,211	99.88			1,567				(203)			1,117			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040B$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	11/14/2023	11/16/2023	Exercise	1	315,961	100.04			1,422				(189)			1,010			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040C$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	11/13/2023	11/15/2023	Exercise	1	577,418	100.16			2,541				(312)			1,819			0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040C$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	12/01/2023	12/05/2023	Exercise	1	386,515	99.56			1,701				(132)			1,258			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040E$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	12/14/2023	12/18/2023	Exercise	1	382,635	99.98			1,554				(81)			1,180			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040E$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	12/26/2023	12/28/2023	Exercise	1	393,077	99.97			1,572				(53)			1,214			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040F$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	12/27/2023	12/29/2023	Exercise	1	629,227	99.95			2,517				(83)			1,944			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040I$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	02/17/2023	02/22/2023	Expire	1	353,580	99.85							(97)			(394)			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040J$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	02/23/2023	02/27/2023	Expire	1	458,267	100							(61)			(497)			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040J$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	02/22/2023	02/24/2023	Expire	1	424,174	101.07							119			(415)			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040K$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	03/31/2023	04/04/2023	Exercise	1	276,966	99.99			1,108				(217)			773			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040L$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	04/14/2023	04/18/2023	Exercise	1	298,986	100			1,196				(299)			816			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0400$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	04/03/2023	04/05/2023	Exercise	1	277,924	99.86			1,251				(633)			712			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0400$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	04/06/2023	04/10/2023	Exercise	1	266,514	99.84			1,199				(603)			683			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0401$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	05/15/2023	05/17/2023	Exercise	1	665,212	99.61			2,993				(1,327)			1,775			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0401$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	06/01/2023	06/05/2023	Exercise	1	426,144	99.85			1,918				(682)			1,218			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0402$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	06/02/2023	06/06/2023	Exercise	1	273,748	99.48			1,232				(440)			781			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0402$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	06/22/2023	06/26/2023	Exercise	1	508,904	100.02			2,290				(718)			1,482			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0403$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	06/23/2023	06/27/2023	Exercise	1	400,073	99.81			1,800				(576)			1,159			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0403$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	07/07/2023	07/11/2023	Exercise	1	434,301	100.02			1,954				(684)			1,222			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0403$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	07/13/2023	07/17/2023	Exercise	1	480,006	99.98			2,160				(676)			1,386			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0404$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	07/27/2023	07/31/2023	Exercise	1	309,220	99.88			1,391				(377)			915			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0404$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	08/02/2023	08/04/2023	Exercise	1	442,160	99.99			1,990				(506)			1,321			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0406$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	09/01/2023	09/06/2023	Exercise	1	437,398	99.46			1,968				(584)			1,255			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0407$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	09/08/2023	09/12/2023	Exercise	1	455,671	99.93			2,051				(516)			1,351			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0407$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	09/21/2023	09/25/2023	Exercise	1	345,921	100.11			1,557				(360)			1,038			0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0408$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	10/09/2023	10/11/2023	Exercise	1	502,303	100.02			2,260				(402)			1,560			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040B$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	11/01/2023	11/03/2023	Expire	1	974,661	100.19							(556)			(1,254)			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040D$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	12/08/2023	12/12/2023	Exercise	1	275,834	99.93			1,103				(65)			834			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040E$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	12/13/2023	12/15/2023	Exercise	1	441,564	99.91			1,766				(73)			1,353			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040E$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	12/22/2023	12/27/2023	Exercise	1	278,493	100.05			1,114				(35)			861			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040F$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	12/21/2023	12/26/2023	Exercise	1	338,665	99.25			1,355				(86)			1,021			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040I$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	02/03/2023	02/07/2023	Expire	1	1,085,440	100							806			(851)			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040J$H	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	03/01/2023	03/03/2023	Expire	1	499,604	99.5							(126)			(550)			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0400$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	04/21/2023	04/25/2023	Exercise	1	267,644	99.96			1,204				(575)			705			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0401$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	05/12/2023	05/16/2023	Exercise	1	393,445	99.99			1,771				(781)			1,056			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0402$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	06/09/2023	06/13/2023	Exercise	1	275,190	100.04			1,238				(410)			796			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0402$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	06/16/2023	11/29/2018	Expire	1	263,072	99.64							(375)			(418)			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0402$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	06/15/2023	06/20/2023	Exercise	1	631,587	100.09			2,842				(887)			1,845			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0403$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	07/05/2023	07/07/2023	Exercise	1	460,666	99.97			2,073				(706)			1,308			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0404$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	07/19/2023	07/21/2023	Exercise	1	392,073	99.94			1,764				(473)			1,165			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0407$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	09/21/2023	09/25/2023	Exercise	1	323,545	100.04			1,456				(343)			968			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0408$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	09/26/2023	09/28/2023	Exercise	1	559,212	100.14			2,516				(582)			1,676			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040A$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	10/24/2023	10/26/2023	Expire	1	324,568	99.96							(205)			(452)			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040A$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	10/26/2023	10/30/2023	Expire	1	332,970	100.26							(222)			(444)			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0400$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	04/20/2023	04/24/2023	Exercise	1	475,193	99.91			2,138				(1,025)			1,248			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0402$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	06/14/2023	06/16/2023	Exercise	1	530,739	99.91			2,388				(752)			1,549			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040B$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	11/09/2023	11/13/2023	Expire	1	519,742	100							(284)			(663)			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040C$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	11/15/2023	11/17/2023	Exercise	1	603,948	100.4			2,645				(335)			1,888			0001

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Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040D$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	12/01/2023	12/05/2023	Exercise	1	280,290	99.48			1,155				(94)			852			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040D$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	12/08/2023	12/12/2023	Exercise	1	636,733	99.88			2,585				(158)			1,950			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0403$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	06/29/2023	07/03/2023	Exercise	1	343,172	100.15			1,544				(519)			980			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0405$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	08/08/2023	08/10/2023	Exercise	1	405,730	99.81			1,826				(488)			1,200			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040F$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	01/06/2023	01/10/2023	Expire	1	341,037	99.97							265			(265)			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0405$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	08/18/2023	08/22/2023	Exercise	1	418,860	100.16			1,885				(572)			1,201			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0406$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	09/01/2023	09/06/2023	Exercise	1	269,823	99.73			1,214				(681)			784			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0406$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	09/07/2023	09/11/2023	Exercise	1	346,106	99.84			1,557				(395)			1,025			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0407$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	08/31/2023	09/05/2023	Exercise	1	296,620	100.16			1,335				(333)			882			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040G$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	01/12/2023	01/16/2023	Expire	1	517,428	99.38							384			(384)			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040I$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	02/03/2023	02/07/2023	Expire	1	308,032	99.82							230			(247)			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040K$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	03/23/2023	03/27/2023	Exercise	1	367,110	100.58			1,468				(279)			1,027			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040K$N	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	03/27/2023	03/29/2023	Exercise	1	557,737	100.04			2,231				(476)			1,548			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0407$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	09/15/2023	09/19/2023	Exercise	1	332,785	99.98			1,498				(353)			997			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0409$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	10/13/2023	10/17/2023	Exercise	1	394,087	99.95			1,773				(284)			1,239			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0409$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	10/13/2023	10/17/2023	Exercise	1	514,467	99.87			2,315				(381)			1,612			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0409$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	10/17/2023	10/19/2023	Exercise	1	314,346	99.93			1,415				(225)			989			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040L$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	04/06/2023	04/10/2023	Exercise	1	339,379	99.94			1,358				(289)			940			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040M$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	04/21/2023	04/25/2023	Exercise	1	388,655	100.1			1,555				(485)			1,031			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040C$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	11/27/2023	11/29/2023	Exercise	1	732,627	100.21			3,048				(276)			2,233			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040G$R	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	01/17/2023	01/19/2023	Expire	1	394,695	99.67							271			(271)			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040G$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	01/19/2023	01/23/2023	Expire	1	700,697	99.75							471			(471)			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040H$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	01/20/2023	01/24/2023	Expire	1	471,298	100.08							303			(303)			0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040H$J	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	01/27/2023	01/31/2023	Expire	1	627,936	99.82							342			(342)			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040J$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	03/10/2023	03/14/2023	Expire	1	299,041	100							(14)			(314)			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040M$L	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	05/05/2023	05/09/2023	Exercise	1	323,193	100.49			1,293				(344)			872			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0400$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	05/05/2023	05/09/2023	Exercise	1	277,085	99.79			1,247				(560)			743			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0401$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	05/19/2023	05/23/2023	Exercise	1	927,337	99.84			4,173				(1,838)			2,470			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0404$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	07/27/2023	07/31/2023	Exercise	1	298,630	100.06			1,344				(348)			890			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0406$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	08/18/2023	08/22/2023	Exercise	1	300,574	100.32			1,353				(398)			868			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0406$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	09/01/2023	09/06/2023	Exercise	1	400,295	99.94			1,801				(144)			1,174			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0409$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	10/06/2023	10/11/2023	Exercise	1	317,207	99.83			1,427				(269)			978			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0409$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	10/09/2023	10/11/2023	Exercise	1	411,804	100.03			1,853				(329)			1,280			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040B$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	11/03/2023	11/07/2023	Exercise	1	668,102	99.82			3,006				(400)			2,137			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040D$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	12/01/2023	12/05/2023	Exercise	1	721,035	99.81			3,028				(200)			2,259			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040F$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	12/27/2023	12/29/2023	Exercise	1	289,135	99.98			1,168				(37)			903			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040G$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	01/04/2023	01/06/2023	Expire	1	339,710	99.75							286			(286)			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040H$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	01/30/2023	02/01/2023	Expire	1	399,061	100.72							230			(230)			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040H$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	01/30/2023	02/01/2023	Expire	1	489,022	100.79							278			(278)			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040I$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	02/03/2023	02/07/2023	Expire	1	373,482	98.73							238			(344)			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040K$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	03/10/2023	03/14/2023	Expire	1	311,602	99.74							(57)			(337)			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0400$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	03/17/2023	03/21/2023	Exercise	1	262,572	99.45			1,182				(619)			672			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0401$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	05/19/2023	05/23/2023	Exercise	1	283,229	99.86			1,275				(560)			755			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0403$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	06/23/2023	06/27/2023	Exercise	1	630,409	99.97			2,837				(878)			1,840			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0404$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	07/27/2023	07/31/2023	Exercise	1	404,886	99.95			1,822				(485)			1,202			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0405$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	08/11/2023	08/15/2023	Exercise	1	447,969	100.02			2,016				(591)			1,298			0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0406$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	08/29/2023	08/31/2023	Exercise	1	332,195	100.14			1,495				(406)			973			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0408$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	09/25/2023	09/27/2023	Exercise	1	657,001	100			2,957				(698)			1,963			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0408$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	10/02/2023	10/04/2023	Exercise	1	372,685	99.93			1,677				(349)			1,135			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA0409$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	10/06/2023	10/11/2023	Exercise	1	396,319	99.98			1,783				(320)			1,230			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040A$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	10/17/2023	10/19/2023	Exercise	1	621,974	99.95			2,799				(442)			1,958			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040B$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	11/10/2023	11/14/2023	Exercise	1	461,814	100.23			2,078				(251)			1,490			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040C$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	11/15/2023	11/17/2023	Exercise	1	536,486	100.14			2,414				(340)			1,706			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040C$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	12/05/2023	12/07/2023	Exercise	1	323,562	99.36			1,391				(149)			1,007			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040D$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	12/07/2023	12/11/2023	Expire	1	567,335	100.52							(106)			(558)			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040D$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	12/07/2023	12/11/2023	Exercise	1	406,137	99.97			1,625				(107)			1,212			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040E$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	12/15/2023	12/19/2023	Exercise	1	454,066	99.99			1,816				(51)			1,407			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040E$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	12/06/2023	12/08/2023	Expire	1	493,225	100.41							(120)			(510)			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040F$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	12/22/2023	12/27/2023	Exercise	1	335,430	100.34			1,342				(28)			1,046			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040F$Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	01/06/2023	01/10/2023	Expire	1	347,932	99.76							277			(277)			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040H$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	01/13/2023	01/17/2023	Expire	1	371,153	99.95							255			(255)			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040I$P	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	02/13/2023	02/15/2023	Expire	1	374,219	99.94							12			(398)			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040J$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	03/03/2023	03/07/2023	Expire	1	463,602	99.99							(82)			(503)			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040K$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	03/17/2023	03/21/2023	Exercise	1	335,148	99.83			1,341				(89)			974			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040L$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	04/06/2023	04/10/2023	Exercise	1	430,527	99.98			1,722				(359)			1,195			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040L$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	04/11/2023	04/13/2023	Exercise	1	308,687	99.92			1,235				(284)			849			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040L$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	04/18/2023	04/20/2023	Exercise	1	594,621	99.99			2,378				(665)			1,602			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040M$E	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	05/10/2023	05/12/2023	Exercise	1	482,057	99.72			1,928				(562)			1,283			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316I$H	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	01/05/2022	01/03/2023	01/05/2023	Expire	1	271,087	3959.46							253			(253)			0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316J$1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	01/12/2022	01/10/2023	01/12/2023	Expire	1	112,565	3970.77							142			(142)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316J$Y	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	01/26/2022	01/24/2023	01/26/2023	Expire	1	160,645	3729.63							1,088			(1,088)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316N$B	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	03/22/2022	03/20/2023	03/22/2023	Expire	1	136,078	3969.84							209			(209)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316P$R	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	04/26/2022	04/24/2023	04/26/2023	Expire	1	113,756	3908.36							257			(260)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316Q$2	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	05/03/2022	05/01/2023	05/03/2023	Expire	1	220,983	3929.53							451			(455)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316R$A	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	05/24/2022	05/22/2023	05/24/2023	Expire	1	119,031	3921.69							198			(205)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316R$N	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	06/01/2022	05/30/2023	06/01/2023	Expire	1	193,941	3963.23							291			(297)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316R$P	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	06/01/2022	05/26/2023	05/31/2023	Expire	1	210,251	3850.55							915			(1,019)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316R$X	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	06/07/2022	06/05/2023	06/07/2023	Expire	1	119,550	3952.89							223			(230)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316S$N	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	06/23/2022	06/21/2023	06/23/2023	Expire	1	105,348	3706.25							205			(1,081)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316S$W	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	06/28/2022	06/23/2023	06/27/2023	Expire	1	144,560	3717.46							439			(1,520)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316T$8	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	07/06/2022	06/30/2023	07/05/2023	Exercise	1	123,495	3654.57			2,715				(69)			846			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316T$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	07/11/2022	07/07/2023	07/11/2023	Expire	1	125,602	3878.69							155			(263)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316U$N	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/08/2022	08/08/2023	08/10/2023	Exercise	1	131,131	3701.15			4,447				706			2,034			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316W$8	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	09/07/2022	09/01/2023	09/06/2023	Exercise	1	113,844	3769.07			1,696				113			632			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316X$K	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	09/30/2022	10/02/2023	10/04/2023	Exercise	1	151,843	3589.27			6,693				(1,124)			2,138			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316Y$6	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/07/2022	10/05/2023	10/10/2023	Expire	1	193,065	3754.23							123			(2,458)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316Y$I	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/13/2022	10/13/2023	10/17/2023	Exercise	1	403,789	3694.45			6,922				1,016			(2,244)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316Y$N	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/14/2022	10/16/2023	10/18/2023	Exercise	1	153,299	3677.42			4,190				80			588			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4160$E	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/04/2022	11/03/2023	11/07/2023	Expire	1	125,145	3938.3							274			(588)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4162$1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/25/2022	11/24/2023	11/28/2023	Expire	1	136,269	3994.63							367			(600)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4162$B	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/01/2022	12/01/2023	12/05/2023	Expire	1	180,392	3888.79							1,106			(2,075)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4163$5	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/13/2022	12/13/2023	12/15/2023	Expire	1	149,210	3991.55							349			(671)			0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4163$F	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/15/2022	11/27/2023	11/29/2023	Expire	1	105,129	3783.72							596			(1,926)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4164$5	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/23/2022	12/26/2023	12/28/2023	Expire	1	161,081	3956.94							270			(823)			0001
Purchased Call/J.P. Morgan Meridian Index/JMR0095$G	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase 8I5DZWZKVSZI1NUHU748	12/13/2018	01/23/2023	01/25/2023	Expire	1	1,143,624	100.78							1,025			(1,121)			0001
Purchased Call/J.P. Morgan Meridian Index/JMR0090$O	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase 8I5DZWZKVSZI1NUHU748	12/13/2018	03/02/2023	03/06/2023	Exercise	1	85,249	99.67			384				(204)			220			0001
Purchased Call/J.P. Morgan Meridian Index/JMR0091$D	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase 8I5DZWZKVSZI1NUHU748	12/13/2018	05/26/2023	05/31/2023	Exercise	1	1,111,608	99.72			5,002				(1,580)			3,173			0001
Purchased Call/J.P. Morgan Meridian Index/JMR0092$2	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase 8I5DZWZKVSZI1NUHU748	12/13/2018	07/19/2023	07/21/2023	Exercise	1	1,497,168	99.69			6,737				(1,748)			4,323			0001
Purchased Call/J.P. Morgan Meridian Index/JMR0092$M	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase 8I5DZWZKVSZI1NUHU748	12/13/2018	08/22/2023	08/24/2023	Exercise	1	1,052,283	99.44			4,735				(998)			3,099			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316I$U	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	01/11/2022	01/06/2023	01/10/2023	Expire	1	225,615	3743.55							2,060			(2,070)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316O$N	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	04/08/2022	04/06/2023	04/10/2023	Expire	1	115,034	3930.08							362			(363)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316Q$M	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	05/10/2022	05/08/2023	05/10/2023	Expire	1	135,774	3945.4							167			(169)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316S$T	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	06/28/2022	06/26/2023	06/28/2023	Expire	1	153,784	3885.8							236			(325)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316V$C	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/24/2022	08/24/2023	08/28/2023	Exercise	1	303,807	3740.58			3,323				1,837			(1,598)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316W$4	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	09/02/2022	08/31/2023	09/05/2023	Exercise	1	218,853	3775.27			2,035				206			134			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316W$M	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	09/14/2022	09/14/2023	09/18/2023	Exercise	1	133,622	3703.74			4,555				290			2,110			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316W$X	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	09/20/2022	09/20/2023	09/22/2023	Exercise	1	135,243	3688.46			3,556				14			1,000			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316Z$U	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/28/2022	10/30/2023	11/01/2023	Expire	1	181,628	3793.17							1,002			(2,833)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4160$P	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/10/2022	11/10/2023	11/14/2023	Expire	1	162,781	3971.2							427			(733)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4160$X	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/11/2022	11/10/2023	11/14/2023	Expire	1	137,640	3862.22							861			(1,665)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4161$B	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/18/2022	11/17/2023	11/21/2023	Expire	1	128,372	3982.5							346			(578)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4162$I	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/02/2022	12/01/2023	12/05/2023	Expire	1	140,389	4001.25							361			(604)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4163$R	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/20/2022	12/20/2023	12/22/2023	Expire	1	153,336	3950.08							217			(767)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4163$W	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/21/2022	12/21/2023	12/26/2023	Expire	1	114,830	3971.22							178			(517)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416G$P	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/10/2023	11/17/2023	08/14/2023	Expire	1	181,196	3938.74	(666)	666								(666)			0001
Purchased Call/J.P. Morgan Meridian Index/JMR0090$T	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase 8I5DZWZKVSZI1NUHU748	12/13/2018	03/16/2023	03/20/2023	Exercise	1	10,656	99.61			48				(25)			28			0001
Purchased Call/J.P. Morgan Meridian Index/JMR0091$N	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase 8I5DZWZKVSZI1NUHU748	12/13/2018	06/14/2023	06/16/2023	Exercise	1	1,037,017	99.99			4,667				(1,333)			2,987			0001
Purchased Call/J.P. Morgan Meridian Index/JMR0091$X	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase 8I5DZWZKVSZI1NUHU748	12/13/2018	07/03/2023	07/06/2023	Exercise	1	1,082,332	100.63			4,870				(1,483)			3,061			0001
Purchased Call/J.P. Morgan Meridian Index/JMR0093$6	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase 8I5DZWZKVSZI1NUHU748	12/13/2018	09/25/2023	09/27/2023	Exercise	1	1,132,427	100.15			5,096				(780)			3,440			0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/J.P. Morgan Meridian Index/JMR0093$G	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase 8I5DZWZKVSZI1NUHU748	12/13/2018	10/09/2023	10/11/2023	Exercise	1	1,095,746	99.52			4,931				(677)			3,353			0001
Purchased Call/J.P. Morgan Meridian Index/JMR0094$A	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase 8I5DZWZKVSZI1NUHU748	12/13/2018	11/21/2023	11/24/2023	Exercise	1	1,190,743	99.5			5,311				(619)			3,645			0001
Purchased Call/J.P. Morgan Meridian Index/JMR0094$F	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase 8I5DZWZKVSZI1NUHU748	12/13/2018	11/17/2023	11/21/2023	Exercise	1	1,180,234	99.85			5,169				(516)			3,591			0001
Purchased Call/J.P. Morgan Meridian Index/JMR0094$U	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase 8I5DZWZKVSZI1NUHU748	12/13/2018	12/13/2023	12/15/2023	Exercise	1	1,320,159	100.22			5,307				(286)			3,803			0001
Purchased Call/J.P. Morgan Meridian Index/JMR0095$M	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase 8I5DZWZKVSZI1NUHU748	12/13/2018	02/01/2023	02/03/2023	Expire	1	2,056,105	102.04							875			(2,253)			0001
Purchased Call/J.P. Morgan Meridian Index/JMR0096$A	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase 8I5DZWZKVSZI1NUHU748	12/13/2018	03/09/2023	03/13/2023	Exercise	1	1,222,760	100.12			4,891				(1,232)			3,281			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316J$H	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	01/19/2022	01/13/2023	01/17/2023	Expire	1	102,470	4002							89			(89)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316K$B	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	02/01/2022	01/27/2023	01/31/2023	Expire	1	230,188	3698.56							2,555			(2,562)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316L$X	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	03/01/2022	02/24/2023	02/28/2023	Expire	1	184,309	3688.3							1,766			(1,934)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316M$F	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	03/08/2022	03/06/2023	03/08/2023	Expire	1	140,754	3961.27							112			(112)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316M$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	03/08/2022	03/03/2023	03/07/2023	Expire	1	185,443	3730.67							1,498			(1,559)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316N$C	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	03/22/2022	03/17/2023	03/21/2023	Expire	1	155,927	3738.75							1,932			(2,015)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316N$J	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	03/23/2022	03/21/2023	03/23/2023	Expire	1	139,060	3745.71							1,563			(1,633)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316S$9	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	06/14/2022	06/09/2023	06/13/2023	Expire	1	141,217	3913.68							205			(235)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316S$K	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	06/22/2022	06/16/2023	06/21/2023	Expire	1	167,843	3859.11							266			(395)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316T$1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	06/29/2022	06/27/2023	06/29/2023	Expire	1	100,771	3887.7							(582)			(196)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316V$K	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/26/2022	08/25/2023	08/29/2023	Exercise	1	108,284	3734.53			1,812				484			145			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316V$V	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/31/2022	08/31/2023	09/05/2023	Exercise	1	218,859	3706.73			6,303				217			2,867			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316W$2	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	09/02/2022	09/01/2023	09/06/2023	Exercise	1	113,993	3700.64			3,921				19			2,120			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316J$8	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	01/13/2022	01/11/2023	01/13/2023	Expire	1	184,019	3760.91							1,686			(1,699)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316K$T	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	02/09/2022	02/07/2023	02/09/2023	Expire	1	392,732	3825.95							1,583			(1,583)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316L$B	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	02/17/2022	02/10/2023	02/14/2023	Expire	1	102,838	3694.06							1,056			(1,086)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316X$9	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	09/26/2022	09/26/2023	09/28/2023	Exercise	1	116,038	3618.92			4,434				(947)			1,765			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316X$V	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/04/2022	10/02/2023	10/04/2023	Exercise	1	134,398	3703.93			1,489				34			(952)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316M$3	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	03/02/2022	02/28/2023	03/02/2023	Expire	1	361,222	3928.87							490			(490)			0001

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Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316M$Y	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	03/15/2022	03/10/2023	03/14/2023	Expire	1	125,142	3699.32							1,302			(1,460)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316N$Z	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	03/29/2022	03/24/2023	03/28/2023	Expire	1	157,310	3765.83							1,947			(2,000)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316Z$K	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/25/2022	10/25/2023	10/27/2023	Expire	1	368,187	3783.69							1,757			(5,670)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4161$N	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/22/2022	11/22/2023	11/27/2023	Expire	1	188,515	3995.2							551			(867)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316P$8	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	04/19/2022	04/14/2023	04/18/2023	Expire	1	111,549	3762.13							1,460			(1,555)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316P$Z	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	05/02/2022	04/28/2023	05/02/2023	Expire	1	165,318	3957.92							211			(212)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316Q$P	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	05/11/2022	05/09/2023	05/11/2023	Expire	1	110,669	3922.62							169			(173)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316R$0	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	05/17/2022	05/15/2023	05/17/2023	Expire	1	184,854	3935.78							355			(360)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4164$2	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/22/2022	12/22/2023	12/27/2023	Expire	1	101,991	3956.36							107			(459)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4164$B	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/27/2022	12/27/2023	12/29/2023	Expire	1	159,070	3966.61							224			(732)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4164$H	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/28/2022	12/28/2023	01/02/2024	Expire	1	124,515	3945.78							140			(635)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316R$U	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	06/06/2022	06/02/2023	06/06/2023	Expire	1	106,678	3958.46							168			(173)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316X$5	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	09/23/2022	09/25/2023	09/27/2023	Exercise	1	305,781	3652.57			10,085				(1,501)			3,938			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316X$L	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	09/30/2022	10/02/2023	10/04/2023	Exercise	1	134,626	3644.87			3,780				(807)			953			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316Y$Y	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/18/2022	10/16/2023	10/18/2023	Exercise	1	153,196	3737.01			1,583				222			(920)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316Z$4	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/19/2022	10/19/2023	10/23/2023	Exercise	1	199,977	3691.96			3,383				435			(1,276)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316Z$Q	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/27/2022	10/27/2023	10/31/2023	Expire	1	155,480	3780.96							608			(2,332)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4160$5	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/02/2022	11/02/2023	11/06/2023	Expire	1	144,339	3884.88							348			(982)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4160$J	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/08/2022	11/08/2023	11/10/2023	Expire	1	108,961	3955.48							275			(512)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4160$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/09/2022	11/09/2023	11/13/2023	Expire	1	106,721	3785.05							553			(1,793)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4160$S	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/11/2022	11/13/2023	11/15/2023	Expire	1	140,186	3941.34							526			(897)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4161$F	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/18/2022	11/20/2023	11/22/2023	Expire	1	134,655	3939.36							508			(902)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4162$2	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/25/2022	11/27/2023	11/29/2023	Expire	1	112,762	3881.06							705			(1,331)			0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4162$L	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/02/2022	12/04/2023	12/06/2023	Expire	1	187,844	3887.5							1,167			(2,198)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416G$E	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/09/2023	08/14/2023	08/11/2023	Exercise	1	188,107	3731.8	(3,063)	3,063	2,569							(494)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416G$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/09/2023	10/04/2023	08/11/2023	Expire	1	185,601	3751.44	(3,532)	3,532								(3,532)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416G$I	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/09/2023	10/20/2023	08/11/2023	Exercise	1	186,884	3677.48	(6,023)	6,023	1,573							(4,450)			0001
Purchased Call/J.P. Morgan Meridian Index/JMR0090$E	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase 8I5DZWZKVSZI1NUHU748	12/13/2018	03/09/2023	03/13/2023	Exercise	1	15,940	99.7			72				(38)			41			0001
Purchased Call/J.P. Morgan Meridian Index/JMR0090$J	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase 8I5DZWZKVSZI1NUHU748	12/13/2018	03/10/2023	03/14/2023	Exercise	1	23,041	99.78			104				(54)			59			0001
Purchased Call/J.P. Morgan Meridian Index/JMR0091$8	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase 8I5DZWZKVSZI1NUHU748	12/13/2018	05/12/2023	05/16/2023	Exercise	1	1,673,232	99.48			7,530				(1,761)			4,612			0001
Purchased Call/J.P. Morgan Meridian Index/JMR0091$I	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase 8I5DZWZKVSZI1NUHU748	12/13/2018	06/05/2023	06/07/2023	Exercise	1	1,060,296	99.82			4,771				(1,413)			3,044			0001
Purchased Call/J.P. Morgan Meridian Index/JMR0092$7	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase 8I5DZWZKVSZI1NUHU748	12/13/2018	07/27/2023	07/31/2023	Exercise	1	1,064,119	99.71			4,789				(1,092)			3,125			0001
Purchased Call/J.P. Morgan Meridian Index/JMR0092$W	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase 8I5DZWZKVSZI1NUHU748	12/13/2018	09/11/2023	09/13/2023	Exercise	1	1,287,422	99.86			5,793				(821)			3,925			0001
Purchased Call/J.P. Morgan Meridian Index/JMR0094$0	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase 8I5DZWZKVSZI1NUHU748	12/13/2018	11/02/2023	11/06/2023	Exercise	1	1,108,475	100.85			4,988				(419)			3,507			0001
Purchased Call/J.P. Morgan Meridian Index/JMR0094$P	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase 8I5DZWZKVSZI1NUHU748	12/13/2018	12/06/2023	12/08/2023	Exercise	1	1,042,343	99.53			4,232				(331)			2,981			0001
Purchased Call/J.P. Morgan Meridian Index/JMR0090$Y	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase 8I5DZWZKVSZI1NUHU748	12/13/2018	04/03/2023	04/05/2023	Exercise	1	1,091,947	100.86			4,914				(2,383)			2,861			0001
Purchased Call/J.P. Morgan Meridian Index/JMR0092$C	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase 8I5DZWZKVSZI1NUHU748	12/13/2018	08/04/2023	08/08/2023	Exercise	1	1,448,942	99.91			6,520				(1,553)			4,216			0001
Purchased Call/J.P. Morgan Meridian Index/JMR0092$R	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase 8I5DZWZKVSZI1NUHU748	12/13/2018	09/01/2023	09/06/2023	Exercise	1	1,308,756	99.41			5,889				(1,092)			3,911			0001
Purchased Call/J.P. Morgan Meridian Index/JMR0093$Q	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase 8I5DZWZKVSZI1NUHU748	12/13/2018	10/24/2023	10/26/2023	Expire	1	1,268,919	100.23							(600)			(1,750)			0001
Purchased Call/J.P. Morgan Meridian Index/JMR0094$Z	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase 8I5DZWZKVSZI1NUHU748	12/13/2018	12/22/2023	12/27/2023	Exercise	1	1,501,653	99.78			6,097				(338)			4,365			0001
Purchased Call/J.P. Morgan Meridian Index/JMR0095$A	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase 8I5DZWZKVSZI1NUHU748	12/13/2018	01/13/2023	01/17/2023	Expire	1	1,333,585	99.54							1,255			(1,370)			0001
Purchased Call/J.P. Morgan Meridian Index/JMR0096$S	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase 8I5DZWZKVSZI1NUHU748	12/13/2018	04/27/2023	05/01/2023	Exercise	1	1,100,665	100.19			4,403				(1,072)			2,921			0001
Purchased Call/J.P. Morgan Meridian Index/JMR0096$G	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase 8I5DZWZKVSZI1NUHU748	12/13/2018	03/24/2023	03/28/2023	Exercise	1	1,162,530	99.89			4,650				(1,390)			3,054			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316J$N	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	01/19/2022	01/13/2023	01/17/2023	Expire	1	310,046	3778.06							2,306			(2,331)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316L$8	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	02/17/2022	02/10/2023	02/14/2023	Expire	1	121,042	3931.82							119			(119)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316M$0	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	03/01/2022	02/24/2023	02/28/2023	Expire	1	103,811	3925.69							101			(101)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316N$T	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	03/29/2022	03/27/2023	03/29/2023	Expire	1	112,019	3733.36							1,730			(1,830)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316O$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	04/05/2022	04/03/2023	04/05/2023	Expire	1	167,541	3982.73							233			(233)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316P$E	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	04/21/2022	04/19/2023	04/21/2023	Expire	1	101,380	4003.17							140			(140)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316T$2	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	06/29/2022	06/27/2023	06/29/2023	Expire	1	102,245	3719.28							963			(1,020)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316V$2	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/19/2022	08/18/2023	08/22/2023	Exercise	1	169,234	3758.45			2,030				1,142			(474)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316V$7	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/19/2022	08/21/2023	08/23/2023	Exercise	1	288,809	3751.32			4,334				2,025			(229)			0001

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316X$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	09/29/2022	09/29/2023	10/03/2023	Exercise	1	135,657	3652.5			4,134				(583)			1,258			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316X$U	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	10/04/2022	10/02/2023	10/04/2023	Exercise	1	151,840	3629.23			4,947				22			405			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316Z$Z	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	10/31/2022	10/31/2023	11/02/2023	Expire	1	103,504	3788.96							491			(1,584)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4160$3	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	11/01/2022	11/01/2023	11/03/2023	Expire	1	106,957	3902.72							335			(717)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4160$W	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	11/11/2022	11/13/2023	11/15/2023	Expire	1	121,202	3984.49							335			(533)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4161$1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	11/15/2022	11/15/2023	11/17/2023	Expire	1	117,922	3948.32							455			(755)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4161$T	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	11/23/2022	11/24/2023	11/28/2023	Expire	1	129,814	3995.69							378			(597)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4162$6	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	11/29/2022	11/29/2023	12/01/2023	Expire	1	108,640	3984.98							199			(413)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4162$Z	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	12/09/2022	12/08/2023	12/12/2023	Expire	1	122,814	3971.34							238			(553)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4163$M	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	12/16/2022	12/18/2023	12/20/2023	Expire	1	188,432	3952.32							279			(923)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4163$X	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	12/21/2022	12/21/2023	12/26/2023	Expire	1	102,848	3849.36							383			(1,296)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4163$Z	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	12/22/2022	12/22/2023	12/27/2023	Expire	1	131,312	3947.43							149			(643)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416G$H	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	08/09/2023	09/14/2023	08/11/2023	Exercise	1	184,448	3663.29	(5,777)	5,777	4,205							(1,572)			0001
Purchased Call/J.P. Morgan Meridian Index/JMR0090$4	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase	8I5DZWZKVSZI1NUHU748	12/13/2018	02/14/2023	02/16/2023	Exercise	1	127,543	99.87			574				(314)			323			0001
Purchased Call/J.P. Morgan Meridian Index/JMR0091$3	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase	8I5DZWZKVSZI1NUHU748	12/13/2018	04/27/2023	05/01/2023	Exercise	1	1,300,367	99.2			5,852				(2,476)			3,521			0001
Purchased Call/J.P. Morgan Meridian Index/JMR0092$H	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase	8I5DZWZKVSZI1NUHU748	12/13/2018	08/17/2023	08/21/2023	Exercise	1	1,126,342	99.51			5,069				(1,192)			3,272			0001
Purchased Call/J.P. Morgan Meridian Index/JMR0093$L	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase	8I5DZWZKVSZI1NUHU748	12/13/2018	10/12/2023	10/16/2023	Exercise	1	1,076,704	99.6			4,845				(587)			3,326			0001
Purchased Call/J.P. Morgan Meridian Index/JMR0094$K	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase	8I5DZWZKVSZI1NUHU748	12/13/2018	12/01/2023	12/05/2023	Exercise	1	1,042,671	99.8			4,483				(383)			3,143			0001
Purchased Call/J.P. Morgan Meridian Index/JMR0096$4	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase	8I5DZWZKVSZI1NUHU748	12/13/2018	03/01/2023	03/03/2023	Exercise	1	1,132,039	100.19			4,528				(1,158)			3,040			0001
Purchased Call/J.P. Morgan Meridian Index/JMR0096$M	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase	8I5DZWZKVSZI1NUHU748	12/13/2018	04/06/2023	04/10/2023	Exercise	1	1,103,658	99.84			4,415				(1,163)			2,923			0001
Purchased Call/J.P. Morgan Meridian Index/JMR0095$Y	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase	8I5DZWZKVSZI1NUHU748	12/13/2018	02/23/2023	02/27/2023	Exercise	1	2,054,372	99.95			8,217				(716)			5,527			0001
Purchased Call/J.P. Morgan Meridian Index/JMR0095$S	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase	8I5DZWZKVSZI1NUHU748	12/13/2018	02/06/2023	02/08/2023	Exercise	1	908,843	100.22			3,635				(818)			2,476			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316J$A	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	01/14/2022	01/12/2023	01/16/2023	Expire	1	177,729	3762.49							1,653			(1,667)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316J$D	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	01/19/2022	01/17/2023	01/19/2023	Expire	1	108,610	3778.06							816			(828)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316K$S	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	02/09/2022	02/07/2023	02/09/2023	Expire	1	134,431	3926.96							192			(192)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316L$N	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	02/23/2022	02/21/2023	02/23/2023	Expire	1	121,618	3678.21							1,037			(1,157)			0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316N$W	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	03/29/2022	03/27/2023	03/29/2023	Expire	1	163,084	3998.61							248			(248)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316O$7	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	04/01/2022	03/30/2023	04/03/2023	Expire	1	117,860	3764.53							1,286			(1,341)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316R$8	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	05/23/2022	05/19/2023	05/23/2023	Expire	1	136,606	3922.23							237			(245)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316S$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	06/21/2022	06/16/2023	06/21/2023	Expire	1	150,752	3861.15							274			(385)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316T$D	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	07/07/2022	07/05/2023	07/07/2023	Exercise	1	202,773	3650.95			4,530				226			948			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316U$3	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	07/25/2022	07/24/2023	07/26/2023	Expire	1	150,453	3899.45							263			(393)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316U$B	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/01/2022	08/01/2023	08/03/2023	Exercise	1	205,821	3697.82			7,239				856			3,761			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316V$Q	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/26/2022	08/28/2023	08/30/2023	Exercise	1	239,871	3727.45			5,064				1,102			1,130			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316V$Z	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	09/02/2022	09/05/2023	09/07/2023	Exercise	1	253,932	3695.38			8,255				94			4,014			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316W$Q	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	09/16/2022	09/18/2023	09/20/2023	Exercise	1	172,460	3695.59			5,070				187			1,863			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316X$P	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/03/2022	09/29/2023	10/03/2023	Exercise	1	135,376	3711.69			1,824				(326)			(110)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316X$Y	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/05/2022	10/05/2023	10/10/2023	Exercise	1	193,165	3694.36			1,256				254			(2,742)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316Y$V	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/17/2022	10/13/2023	10/17/2023	Exercise	1	403,784	3754.32			58				250			(5,342)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316Z$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/21/2022	10/19/2023	10/23/2023	Expire	1	199,766	3751.78							706			(3,404)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR316Z$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/26/2022	10/26/2023	10/30/2023	Expire	1	102,998	3787.01							490			(1,566)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4160$8	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/03/2022	11/03/2023	11/07/2023	Expire	1	194,594	3882.45							278			(1,168)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4160$D	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/04/2022	11/06/2023	11/08/2023	Expire	1	195,705	3895.64							578			(1,370)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4161$S	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/23/2022	11/24/2023	11/28/2023	Expire	1	202,219	3882.1							1,307			(2,406)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4162$T	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/07/2022	12/07/2023	12/11/2023	Expire	1	131,539	3967.46							286			(631)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4164$S	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/30/2022	12/29/2023	01/03/2024	Expire	1	159,984	3967.96							10			(752)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416G$C	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/08/2023	10/31/2023	08/10/2023	Expire	1	193,926	3712.54	(5,266)	5,266								(5,266)			0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416G$D	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/08/2023	08/21/2023	08/10/2023	Exercise	1	188,884	3710.35	(3,864)	3,864	2,503							(1,361)			0001
Purchased Call/J.P. Morgan Meridian Index/JMR0090$9	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase 8I5DZWZKVSZI1NUHU748	12/13/2018	03/01/2023	03/03/2023	Exercise	1	8,860	99.39			40				(21)			23			0001
Purchased Call/J.P. Morgan Meridian Index/JMR0091$S	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase 8I5DZWZKVSZI1NUHU748	12/13/2018	06/23/2023	06/27/2023	Exercise	1	1,050,604	100.44			4,728				(1,312)			3,029			0001
Purchased Call/J.P. Morgan Meridian Index/JMR0093$1	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase 8I5DZWZKVSZI1NUHU748	12/13/2018	09/18/2023	09/20/2023	Exercise	1	1,302,002	99.93			5,859				(896)			3,959			0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/J.P. Morgan Meridian Index/JMR0093$B	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase 8I5DZWZKVSZI1NUHU748	12/13/2018	10/02/2023	10/04/2023	Exercise	1	1,178,119	99.77			5,302				(782)			3,588			0001
Purchased Call/J.P. Morgan Meridian Index/JMR0093$V	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase 8I5DZWZKVSZI1NUHU748	12/13/2018	10/25/2023	10/27/2023	Expire	1	1,066,048	99.3							(540)			(1,487)			0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040M$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/27/2018	04/25/2023	04/27/2023	Exercise	1	379,177	100.41			1,517				(496)			997			0001
Purchased Call/J.P. Morgan Meridian Index/JMR0094$5	FixedAnnuityHedge	N/A	Equity/Index	JPMorgan Chase 8I5DZWZKVSZI1NUHU748	12/13/2018	11/09/2023	11/13/2023	Exercise	1	1,106,246	100.88			4,978				(470)			3,476			0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0003$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/26/2022	04/20/2023	04/24/2023	Expire	1	2,561,000	100							3,860			(4,913)			0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0003$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/17/2022	05/12/2023	05/16/2023	Exercise	1	2,101,000	100			6,419				1,717			1,789			0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0003$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	11/15/2022	11/06/2023	11/08/2023	Exercise	1	2,389,000	100			8,365				1,084			2,294			0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0004$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/12/2022	11/22/2023	11/27/2023	Exercise	1	2,068,000	100			6,930				1,250			2,416			0001
Purchased Call/S&P 500 INDEX/SPX1403$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	06/06/2022	06/02/2023	06/06/2023	Exercise	1	3,385,437	4109			79,104				17,710			32,853			0001
Purchased Call/S&P 500 INDEX/SPX1401$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	01/10/2022	01/09/2023	01/11/2023	Expire	1	1,291,000	100							25,045			(25,045)			0001
Purchased Call/S&P 500 INDEX/SPX1404$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	06/10/2022	06/09/2023	06/13/2023	Exercise	1	1,751,770	4018			34,443				2,851			16,319			0001
Purchased Call/S&P 500 INDEX/SPX1404$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	06/13/2022	06/09/2023	06/13/2023	Exercise	1	1,950,430	3901			32,001				(437)			15,486			0001
Purchased Call/S&P 500 INDEX/SPX1403$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	05/23/2022	05/23/2023	05/25/2023	Exercise	1	3,756,000	3973.75			162,414				28,675			47,481			0001
Purchased Call/S&P 500 INDEX/SPX1403$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	05/24/2022	05/24/2023	05/26/2023	Exercise	1	2,457,000	3941.48			108,317				15,208			31,167			0001
Purchased Call/S&P 500 INDEX/SPX1401$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	01/14/2022	01/13/2023	01/17/2023	Expire	1	1,081,000	100							21,296			(21,296)			0001
Purchased Call/S&P 500 INDEX/SPX1402$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	03/11/2022	03/10/2023	03/14/2023	Expire	1	1,446,000	100							29,788			(29,788)			0001
Purchased Call/S&P 500 INDEX/SPX1403$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	06/06/2022	06/05/2023	06/07/2023	Exercise	1	6,759,000	4121.43			249,865				88,741			51,826			0001
Purchased Call/S&P 500 INDEX/SPX1403$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	05/02/2022	05/01/2023	05/03/2023	Exercise	1	3,121,000	100			137,324				38,030			52,745			0001
Purchased Call/S&P 500 INDEX/SPX1403$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	05/02/2022	05/02/2023	05/04/2023	Expire	1	629,000	100							7,287			(16,291)			0001
Purchased Call/S&P 500 INDEX/SPX1404$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	07/08/2022	06/30/2023	07/05/2023	Exercise	1	2,331,794	3785			88,704				1,883			35,414			0001
Purchased Call/S&P 500 INDEX/SPX1406$P	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	12/01/2022	12/01/2023	12/05/2023	Exercise	1	3,134,000	100			108,123				14,348			39,488			0001
Purchased Call/S&P 500 INDEX/SPX1405$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	09/19/2022	09/15/2023	09/19/2023	Expire	1	1,614,000	100							16,371			(21,143)			0001
Purchased Call/S&P 500 INDEX/SPX1406$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/07/2022	11/03/2023	11/07/2023	Expire	1	2,636,000	100							10,769			(27,678)			0001
Purchased Call/S&P 500 INDEX/SPX1406$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	12/19/2022	12/18/2023	12/20/2023	Exercise	1	2,888,000	100			134,292				1,247			52,562			0001
Purchased Call/S&P 500 INDEX/SPX150G$6	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	01/14/2022	01/12/2023	01/16/2023	Expire	1	3,922,871	4726							11,384			(11,393)			0001
Purchased Call/S&P 500 INDEX/SPX150G$7	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	01/14/2022	01/12/2023	01/16/2023	Expire	1	2,315,912	4726							10,749			(10,756)			0001
Purchased Call/S&P 500 INDEX/SPX150G$8	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	01/18/2022	01/13/2023	01/17/2023	Expire	1	4,002,107	4659							7,868			(7,877)			0001
Purchased Call/S&P 500 INDEX/SPX150G$A	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	01/19/2022	01/13/2023	01/17/2023	Expire	1	3,175,401	4663							14,224			(14,235)			0001
Purchased Call/S&P 500 INDEX/SPX150G$P	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	02/15/2022	02/13/2023	02/15/2023	Expire	1	2,783,743	4685							13,661			(13,661)			0001
Purchased Call/S&P 500 INDEX/SPX150G$H	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	02/03/2022	02/01/2023	02/03/2023	Expire	1	1,807,000	100							3,285			(3,285)			0001
Purchased Call/S&P 500 INDEX/SPX150H$O	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	02/23/2022	02/17/2023	02/22/2023	Expire	1	5,888,370	4349							10,252			(10,691)			0001
Purchased Call/S&P 500 INDEX/SPX150H$W	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	03/09/2022	03/07/2023	03/09/2023	Expire	1	3,260,046	4201							3,234			(4,089)			0001
Purchased Call/S&P 500 INDEX/SPX150I$2	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	03/10/2022	03/08/2023	03/10/2023	Expire	1	2,335,592	4171							2,119			(2,858)			0001

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Purchased Call/S&P 500 INDEX/SPX150I$3	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	03/10/2022	03/08/2023	03/10/2023	Expire	1	4,725,403	4171							8,041			(10,562)			0001
Purchased Call/S&P 500 INDEX/SPX150G$R	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	02/15/2022	02/10/2023	02/14/2023	Expire	1	2,596,000	100							3,581			(3,581)			0001
Purchased Call/S&P 500 INDEX/SPX150G$W	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	02/23/2022	02/17/2023	02/22/2023	Expire	1	2,349,000	100							2,821			(2,821)			0001
Purchased Call/S&P 500 INDEX/SPX150I$4	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	03/10/2022	03/08/2023	03/10/2023	Expire	1	2,735,979	4171							9,610			(11,975)			0001
Purchased Call/S&P 500 INDEX/SPX150I$8	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	03/15/2022	03/10/2023	03/14/2023	Expire	1	2,673,941	4204							3,911			(4,961)			0001
Purchased Call/S&P 500 INDEX/SPX150I$A	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	03/15/2022	03/10/2023	03/14/2023	Expire	1	4,565,881	4204							12,580			(15,444)			0001
Purchased Call/S&P 500 INDEX/SPX150G$X	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	02/23/2022	02/17/2023	02/22/2023	Expire	1	3,806,000	100							4,316			(4,316)			0001
Purchased Call/S&P 500 INDEX/SPX150G$Y	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	02/23/2022	02/21/2023	02/23/2023	Expire	1	3,014,000	100							3,752			(3,752)			0001
Purchased Call/S&P 500 INDEX/SPX150H$7	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	02/28/2022	02/24/2023	02/28/2023	Expire	1	1,859,000	100							2,673			(2,673)			0001
Purchased Call/S&P 500 INDEX/SPX150I$Q	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	03/24/2022	03/22/2023	03/24/2023	Expire	1	3,515,000	100							6,116			(6,116)			0001
Purchased Call/S&P 500 INDEX/SPX150I$W	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	03/29/2022	03/24/2023	03/28/2023	Expire	1	1,605,000	100							2,440			(2,440)			0001
Purchased Call/S&P 500 INDEX/SPX150J$0	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	04/04/2022	03/31/2023	04/04/2023	Expire	1	3,072,000	100							4,329			(4,329)			0001
Purchased Call/S&P 500 INDEX/SPX150K$C	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	04/26/2022	04/21/2023	04/25/2023	Expire	1	1,875,311	4814							2,427			(2,441)			0001
Purchased Call/S&P 500 INDEX/SPX150K$R	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	04/29/2022	04/27/2023	05/01/2023	Expire	1	2,631,711	4184							4,916			(7,059)			0001
Purchased Call/S&P 500 INDEX/SPX150K$S	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	04/29/2022	04/27/2023	05/01/2023	Expire	1	5,213,214	4184							11,736			(18,964)			0001
Purchased Call/S&P 500 INDEX/SPX150L$6	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	05/04/2022	05/01/2023	05/03/2023	Expire	1	1,333,000	100							19,595			(19,595)			0001
Purchased Call/S&P 500 INDEX/SPX150L$M	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	05/11/2022	05/10/2023	05/12/2023	Expire	1	2,505,000	100							30,311			(30,311)			0001
Purchased Call/S&P 500 INDEX/SPX150J$C	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	04/12/2022	04/06/2023	04/10/2023	Expire	1	3,676,000	100							4,043			(4,043)			0001
Purchased Call/S&P 500 INDEX/SPX150J$E	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	04/13/2022	04/11/2023	04/13/2023	Expire	1	2,701,000	100							4,104			(4,104)			0001
Purchased Call/S&P 500 INDEX/SPX150M$8	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	05/24/2022	05/19/2023	05/23/2023	Exercise	1	8,130,434	3901			16,028				(3,277)			6,920			0001
Purchased Call/S&P 500 INDEX/SPX150L$E	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	05/06/2022	05/04/2023	05/08/2023	Expire	1	3,259,000	100							3,456			(3,456)			0001
Purchased Call/S&P 500 INDEX/SPX150L$S	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	05/13/2022	05/12/2023	05/16/2023	Expire	1	1,482,000	100							17,339			(17,339)			0001
Purchased Call/S&P 500 INDEX/SPX150N$5	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	06/10/2022	06/09/2023	06/13/2023	Expire	1	1,447,000	100							14,325			(14,325)			0001
Purchased Call/S&P 500 INDEX/SPX150N$C	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	06/14/2022	06/09/2023	06/13/2023	Exercise	1	9,124,112	3901			17,783				(1,228)			8,919			0001
Purchased Call/S&P 500 INDEX/SPX150M$G	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	05/27/2022	05/25/2023	05/30/2023	Expire	1	2,006,000	100							4,371			(4,371)			0001
Purchased Call/S&P 500 INDEX/SPX150M$W	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	06/07/2022	06/02/2023	06/06/2023	Expire	1	2,402,000	100							2,784			(2,784)			0001
Purchased Call/S&P 500 INDEX/SPX150M$X	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	06/07/2022	06/02/2023	06/06/2023	Expire	1	2,194,000	100							2,546			(2,546)			0001
Purchased Call/S&P 500 INDEX/SPX150N$0	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	06/08/2022	06/06/2023	06/08/2023	Expire	1	2,270,000	100							3,042			(3,042)			0001
Purchased Call/S&P 500 INDEX/SPX150O$Z	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	07/18/2022	07/14/2023	07/18/2023	Expire	1	1,474,000	100							16,101			(16,509)			0001
Purchased Call/S&P 500 INDEX/SPX150P$9	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	07/21/2022	07/20/2023	07/24/2023	Expire	1	2,235,000	100							11,403			(12,069)			0001
Purchased Call/S&P 500 INDEX/SPX150N$6	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	06/10/2022	06/08/2023	06/12/2023	Expire	1	3,015,000	100							2,774			(2,774)			0001
Purchased Call/S&P 500 INDEX/SPX150N$T	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	06/22/2022	06/16/2023	06/21/2023	Expire	1	3,109,000	100							4,230			(4,230)			0001
Purchased Call/S&P 500 INDEX/SPX150Q$5	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	08/19/2022	08/18/2023	08/22/2023	Exercise	1	2,454,000	100			5,401				1,456			1,866			0001
Purchased Call/S&P 500 INDEX/SPX150N$U	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	06/22/2022	06/20/2023	06/22/2023	Expire	1	2,627,000	100							4,725			(4,725)			0001
Purchased Call/S&P 500 INDEX/SPX150O$G	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	07/05/2022	06/30/2023	07/05/2023	Expire	1	3,119,000	100							4,805			(4,805)			0001
Purchased Call/S&P 500 INDEX/SPX150O$M	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	07/12/2022	07/07/2023	07/11/2023	Expire	1	2,035,000	100							2,976			(3,012)			0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPX150P$M	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	07/27/2022	07/27/2023	07/31/2023	Expire	1	3,009,000	100							3,129			(3,311)			0001
Purchased Call/S&P 500 INDEX/SPX150R$B	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	09/16/2022	09/15/2023	09/19/2023	Exercise	1	3,644,000	3873.33			20,412				241			8,894			0001
Purchased Call/S&P 500 INDEX/SPX150P$S	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	08/03/2022	08/03/2023	08/07/2023	Expire	1	2,839,000	100							3,184			(3,465)			0001
Purchased Call/S&P 500 INDEX/SPX150Q$1	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	08/16/2022	08/16/2023	08/18/2023	Expire	1	2,264,000	100							3,597			(3,986)			0001
Purchased Call/S&P 500 INDEX/SPX150Q$7	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	08/22/2022	08/22/2023	08/24/2023	Expire	1	2,402,000	100							3,751			(4,176)			0001
Purchased Call/S&P 500 INDEX/SPX150Q$E	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	08/26/2022	08/25/2023	08/29/2023	Expire	1	1,990,000	100							2,733			(3,144)			0001
Purchased Call/S&P 500 INDEX/SPX150Q$L	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	08/29/2022	08/29/2023	08/31/2023	Expire	1	1,690,000	100							2,271			(2,670)			0001
Purchased Call/S&P 500 INDEX/SPX150R$9	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	09/16/2022	09/18/2023	09/20/2023	Expire	1	2,329,000	100							3,166			(3,169)			0001
Purchased Call/S&P 500 INDEX/SPX150R$X	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	09/23/2022	09/22/2023	09/26/2023	Expire	1	1,751,000	100							1,948			(2,625)			0001
Purchased Call/S&P 500 INDEX/SPX150R$Y	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	09/23/2022	09/22/2023	09/26/2023	Expire	1	1,840,000	100							2,048			(2,760)			0001
Purchased Call/S&P 500 INDEX/SPX150S$4	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	09/26/2022	09/26/2023	09/28/2023	Expire	1	3,030,000	100							3,202			(4,121)			0001
Purchased Call/S&P 500 INDEX/SPX150S$E	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	09/29/2022	09/29/2023	10/03/2023	Expire	1	1,572,000	100							840			(2,481)			0001
Purchased Call/S&P 500 INDEX/SPX150S$F	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	09/30/2022	09/29/2023	10/03/2023	Expire	1	1,866,000	100							2,418			(2,611)			0001
Purchased Call/S&P 500 INDEX/SPX150S$C	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	09/28/2022	09/28/2023	10/02/2023	Exercise	1	2,674,000	3949.62			27,953				6,118			7,142			0001
Purchased Call/S&P 500 INDEX/SPX150S$W	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	10/25/2022	10/25/2023	10/27/2023	Exercise	1	2,138,000	4131.18			2,982				9,754			(12,982)			0001
Purchased Call/S&P 500 INDEX/SPX150S$P	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	10/21/2022	10/20/2023	10/24/2023	Expire	1	2,070,000	100							2,227			(2,567)			0001
Purchased Call/S&P 500 INDEX/SPX150T$8	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	10/31/2022	10/27/2023	10/31/2023	Expire	1	1,303,000	100							5,438			(17,721)			0001
Purchased Call/S&P 500 INDEX/SPX150R$O	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	09/20/2022	09/20/2023	09/22/2023	Exercise	1	3,928,000	3855.93			13,755				160			5,816			0001
Purchased Call/S&P 500 INDEX/SPX150T$X	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	11/09/2022	11/09/2023	11/13/2023	Exercise	1	5,426,000	3748.57			10,850				(310)			4,557			0001
Purchased Call/S&P 500 INDEX/SPX150T$9	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	10/31/2022	10/27/2023	10/31/2023	Expire	1	3,264,000	100							9,284			(38,515)			0001
Purchased Call/S&P 500 INDEX/SPX150U$B	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	11/14/2022	11/10/2023	11/14/2023	Expire	1	1,863,000	100							7,213			(14,531)			0001
Purchased Call/S&P 500 INDEX/SPX150T$F	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	11/03/2022	11/03/2023	11/07/2023	Expire	1	2,054,000	100							2,474			(2,877)			0001
Purchased Call/S&P 500 INDEX/SPX150U$6	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	11/11/2022	11/13/2023	11/15/2023	Expire	1	2,709,000	100							1,895			(3,523)			0001
Purchased Call/S&P 500 INDEX/SPX150V$6	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	11/25/2022	11/24/2023	11/28/2023	Exercise	1	1,327,000	100			2,650				320			928			0001
Purchased Call/S&P 500 INDEX/SPX150U$C	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	11/14/2022	11/14/2023	11/16/2023	Expire	1	3,086,000	100							1,824			(4,011)			0001
Purchased Call/S&P 500 INDEX/SPX150U$J	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	11/18/2022	11/17/2023	11/21/2023	Expire	1	1,945,000	100							1,959			(2,840)			0001
Purchased Call/S&P 500 INDEX/SPX150V$N	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	12/02/2022	12/01/2023	12/05/2023	Exercise	1	1,119,000	100			2,240				318			762			0001
Purchased Call/S&P 500 INDEX/SPX150V$Q	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	12/05/2022	12/01/2023	12/05/2023	Expire	1	2,100,000	100							13,019			(15,330)			0001
Purchased Call/S&P 500 INDEX/SPX150V$V	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	12/06/2022	12/05/2023	12/07/2023	Expire	1	1,014,000	100							4,576			(8,822)			0001
Purchased Call/S&P 500 INDEX/SPX150V$T	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	12/05/2022	12/05/2023	12/07/2023	Exercise	1	3,243,000	3998.84			11,358				813			4,608			0001
Purchased Call/S&P 500 INDEX/SPX150V$W	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	12/06/2022	12/06/2023	12/08/2023	Exercise	1	2,490,000	3941.26			8,715				492			3,536			0001
Purchased Call/S&P 500 INDEX/SPX150U$K	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	11/18/2022	11/17/2023	11/21/2023	Expire	1	2,888,000	100							3,239			(3,988)			0001
Purchased Call/S&P 500 INDEX/SPX150V$O	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	11/23/2022	11/24/2023	11/28/2023	Expire	1	3,599,000	100							4,211			(4,464)			0001
Purchased Call/S&P 500 INDEX/SPX150W$P	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	12/21/2022	12/21/2023	12/26/2023	Exercise	1	5,218,000	3878.44			10,440				306			4,280			0001
Purchased Call/S&P 500 INDEX/SPX150V$5	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	11/25/2022	11/27/2023	11/29/2023	Expire	1	2,549,000	100							3,522			(3,723)			0001
Purchased Call/S&P 500 INDEX/SPX150V$D	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	11/29/2022	11/29/2023	12/01/2023	Expire	1	1,596,000	100							1,708			(2,361)			0001

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Purchased Call/S&P 500 INDEX/SPX150W$U	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	12/23/2022	12/22/2023	12/27/2023	Exercise	1	2,456,000	3844.82			14,730				204			6,285			0001
Purchased Call/S&P 500 INDEX/SPX150X$8	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	12/30/2022	12/29/2023	01/03/2024	Exercise	1	3,315,000	3839.5			20,222				(21)			8,685			0001
Purchased Call/S&P 500 INDEX/SPX150V$L	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	12/02/2022	12/01/2023	12/05/2023	Expire	1	2,101,000	100							2,923			(3,150)			0001
Purchased Call/S&P 500 INDEX/SPX150W$5	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	12/13/2022	12/13/2023	12/15/2023	Expire	1	2,465,000	100							2,338			(4,289)			0001
Purchased Call/S&P 500 INDEX/SPX150V$8	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	11/28/2022	11/27/2023	11/29/2023	Expire	1	1,435,000	100							10,854			(19,086)			0001
Purchased Call/S&P 500 INDEX/SPX150W$B	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	12/16/2022	12/15/2023	12/19/2023	Expire	1	4,599,000	100							711			(6,072)			0001
Purchased Call/S&P 500 INDEX/SPX150W$D	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	12/16/2022	12/18/2023	12/20/2023	Expire	1	2,477,000	100							604			(2,822)			0001
Purchased Call/S&P 500 INDEX/SPX150X$6	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	12/30/2022	12/29/2023	01/03/2024	Expire	1	2,005,000	100							530			(2,887)			0001
Purchased Call/S&P 500 INDEX/SPX715N$K	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/07/2022	01/09/2023	01/11/2023	Expire	1	2,087,000	4677.03							72,189			(72,210)			0001
Purchased Call/S&P 500 INDEX/SPX715Q$M	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/21/2022	04/20/2023	04/24/2023	Expire	1	2,899,333	4461							65,747			(71,266)			0001
Purchased Call/S&P 500 INDEX/SPX715R$H	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/09/2022	05/08/2023	05/10/2023	Exercise	1	1,917,353	4123			6,465				13,407			(23,718)			0001
Purchased Call/S&P 500 INDEX/SPX715N$Y	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/18/2022	01/18/2023	01/20/2023	Expire	1	2,397,000	4577.11							83,175			(83,176)			0001
Purchased Call/S&P 500 INDEX/SPX715O$6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/31/2022	01/31/2023	02/02/2023	Expire	1	1,922,000	4515.55							65,515			(65,540)			0001
Purchased Call/S&P 500 INDEX/SPX715R$B	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/06/2022	05/08/2023	05/10/2023	Exercise	1	2,813,000	4123.34			10,083				47,260			(77,401)			0001
Purchased Call/S&P 500 INDEX/SPX715S$9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/31/2022	05/30/2023	06/01/2023	Exercise	1	10,009,000	4132.15			177,719				155,789			(140,568)			0001
Purchased Call/S&P 500 INDEX/SPX715R$Y	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/23/2022	05/19/2023	05/23/2023	Exercise	1	1,281,738	31262			53,896				(6,578)			15,974			0001
Purchased Call/S&P 500 INDEX/SPX715S$A	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/31/2022	05/31/2023	06/02/2023	Exercise	1	4,670,000	4132.15			53,886				70,347			(91,351)			0001
Purchased Call/S&P 500 INDEX/SPX715U$G	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/01/2022	07/31/2023	08/02/2023	Expire	1	1,470,383	4130							42,261			(46,454)			0001
Purchased Call/S&P 500 INDEX/SPX715V$J	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/15/2022	08/11/2023	08/15/2023	Expire	1	1,924,380	33761							28,035			(50,198)			0001
Purchased Call/S&P 500 INDEX/SPX715W$U	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/12/2022	09/08/2023	09/12/2023	Exercise	1	1,061,006	32152			40,550				(409)			11,921			0001
Purchased Call/S&P 500 INDEX/SPX715Y$2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	10/24/2022	10/20/2023	10/24/2023	Exercise	1	2,797,430	31083			139,860				(23,533)			64,071			0001
Purchased Call/S&P 500 INDEX/SPX721D$Q	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/28/2022	01/27/2023	01/31/2023	Expire	1	2,674,444	4335							43,309			(43,511)			0001
Purchased Call/S&P 500 INDEX/SPX721J$5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2022	03/15/2023	03/17/2023	Expire	1	2,058,763	4262							54,004			(54,004)			0001
Purchased Call/S&P 500 INDEX/SPX721K$S	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2022	03/31/2023	04/04/2023	Expire	1	2,015,000	100							27,001			(27,001)			0001
Purchased Call/S&P 500 INDEX/SPX721L$C	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/06/2022	04/05/2023	04/07/2023	Expire	1	4,291,000	100							51,921			(51,921)			0001
Purchased Call/S&P 500 INDEX/SPX721H$G	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/01/2022	03/01/2023	03/03/2023	Expire	1	3,980,000	4306.26							102,273			(108,654)			0001
Purchased Call/S&P 500 INDEX/SPX721I$G	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2022	03/08/2023	03/10/2023	Expire	1	3,775,000	4170.7							94,424			(113,628)			0001
Purchased Call/S&P 500 INDEX/SPX721L$E	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/06/2022	04/05/2023	04/07/2023	Expire	1	2,122,281	4525							40,975			(42,904)			0001
Purchased Call/S&P 500 INDEX/SPX721Q$0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/09/2022	05/05/2023	05/09/2023	Exercise	1	1,661,706	4123			5,339				6,643			(10,660)			0001
Purchased Call/S&P 500 INDEX/SPX721N$V	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2022	04/21/2023	04/25/2023	Expire	1	2,845,000	100							34,994			(34,994)			0001
Purchased Call/S&P 500 INDEX/SPX721K$U	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2022	04/03/2023	04/05/2023	Expire	1	2,256,000	100							62,981			(65,650)			0001
Purchased Call/S&P 500 INDEX/SPX721Q$B	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/11/2022	05/11/2023	05/15/2023	Exercise	1	1,406,000	3935.18			69,829				8,730			28,071			0001
Purchased Call/S&P 500 INDEX/SPX721L$F	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023	04/10/2023	Expire	1	853,000	100							22,943			(24,908)			0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPX721S$Q	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/03/2022	06/05/2023	06/07/2023	Exercise	1	839,000	100			34,399				7,400			13,256			0001
Purchased Call/S&P 500 INDEX/SPX721V$E	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2022	06/23/2023	06/27/2023	Expire	1	1,493,000	100							14,184			(14,184)			0001
Purchased Call/S&P 500 INDEX/SPX721W$T	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/05/2022	06/30/2023	07/05/2023	Expire	1	1,570,000	100							23,236			(23,236)			0001
Purchased Call/S&P 500 INDEX/SPX721U$L	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2022	06/20/2023	06/22/2023	Exercise	1	2,728,000	3674.84			150,040				(12,484)			69,291			0001
Purchased Call/S&P 500 INDEX/SPX721U$M	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2022	06/20/2023	06/22/2023	Exercise	1	454,000	100			17,252				(1,130)			6,855			0001
Purchased Call/S&P 500 INDEX/SPX721Y$Z	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2022	07/18/2023	07/20/2023	Exercise	1	2,283,000	3830.85			118,716				1,769			52,737			0001
Purchased Call/S&P 500 INDEX/SPX721Y$W	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2022	07/14/2023	07/18/2023	Exercise	1	5,547,498	3863			117,751				3,218			48,967			0001
Purchased Call/S&P 500 INDEX/SPX8210$2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/26/2022	07/26/2023	07/28/2023	Exercise	1	2,471,000	3921.05			129,728				8,802			57,821			0001
Purchased Call/S&P 500 INDEX/SPX8214$C	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/09/2022	09/08/2023	09/12/2023	Expire	1	1,809,000	100							11,851			(14,653)			0001
Purchased Call/S&P 500 INDEX/SPX8210$D	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/27/2022	07/27/2023	07/31/2023	Exercise	1	1,974,000	4023.61			113,505				15,386			50,929			0001
Purchased Call/S&P 500 INDEX/SPX8210$T	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/29/2022	07/31/2023	08/02/2023	Exercise	1	728,000	100			26,572				5,436			9,901			0001
Purchased Call/S&P 500 INDEX/SPX8211$G	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/05/2022	08/03/2023	08/07/2023	Exercise	1	1,082,445	32801			12,359				6,000			(14,400)			0001
Purchased Call/S&P 500 INDEX/SPX8211$4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/02/2022	08/02/2023	08/04/2023	Exercise	1	3,386,000	4091.19			176,072				30,285			78,217			0001
Purchased Call/S&P 500 INDEX/SPX8219$C	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/16/2022	11/15/2023	11/17/2023	Exercise	1	2,203,435	3992			118,126				16,898			60,326			0001
Purchased Call/S&P 500 INDEX/SPX8212$B	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/16/2022	08/16/2023	08/18/2023	Exercise	1	3,664,000	4305.2			84,366				56,123			(19,325)			0001
Purchased Call/S&P 500 INDEX/SPX8218$1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/26/2022	10/26/2023	10/30/2023	Exercise	1	1,305,000	3830.6			77,648				(1,125)			36,279			0001
Purchased Call/S&P 500 INDEX/SPX8215$O	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/04/2022	09/29/2023	10/03/2023	Exercise	1	1,206,471	28726			60,311				(13,991)			20,987			0001
Purchased Call/S&P 500 INDEX/SPX821C$L	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/14/2022	12/13/2023	12/15/2023	Expire	1	1,168,000	100							7,322			(12,731)			0001
Purchased Call/S&P 500 INDEX/SPX821D$7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2022	12/19/2023	12/21/2023	Exercise	1	856,000	100			37,236				498			14,466			0001
Purchased Call/S&P 500 INDEX/SPX905T$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/04/2022	01/03/2023	01/05/2023	Expire	1	1,156,000	100							20,692			(20,692)			0001
Purchased Call/S&P 500 INDEX/SPX905T$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/05/2022	01/03/2023	01/05/2023	Expire	1	2,829,970	5021							7,236			(7,236)			0001
Purchased Call/S&P 500 INDEX/SPX905T$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/05/2022	01/03/2023	01/05/2023	Expire	1	3,578,234	5205							3,358			(3,358)			0001
Purchased Call/S&P 500 INDEX/SPX905U$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/11/2022	01/09/2023	01/11/2023	Expire	1	2,352,546	4930							8,769			(8,769)			0001
Purchased Call/S&P 500 INDEX/SPX905U$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/18/2022	01/13/2023	01/17/2023	Expire	1	2,949,166	5061							3,142			(3,142)			0001
Purchased Call/S&P 500 INDEX/SPX905V$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/21/2022	01/19/2023	01/23/2023	Expire	1	2,298,109	4784							6,501			(6,501)			0001
Purchased Call/S&P 500 INDEX/SPX905V$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/26/2022	01/24/2023	01/26/2023	Expire	1	3,347,289	4586							16,364			(16,364)			0001
Purchased Call/S&P 500 INDEX/SPX905V$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/24/2022	01/20/2023	01/24/2023	Expire	1	1,261,000	100							21,185			(21,185)			0001
Purchased Call/S&P 500 INDEX/SPX905V$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/27/2022	01/26/2023	01/30/2023	Expire	1	1,169,000	100							18,821			(18,821)			0001
Purchased Call/S&P 500 INDEX/SPX905W$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/04/2022	02/03/2023	02/07/2023	Expire	1	1,250,000	100							28,000			(28,000)			0001
Purchased Call/S&P 500 INDEX/SPX905W$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/08/2022	02/06/2023	02/08/2023	Expire	1	4,171,991	4501							18,403			(18,457)			0001
Purchased Call/S&P 500 INDEX/SPX905W$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/15/2022	02/13/2023	02/15/2023	Expire	1	3,543,749	4419							18,864			(19,038)			0001
Purchased Call/S&P 500 INDEX/SPX905V$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/28/2022	01/26/2023	01/30/2023	Expire	1	2,266,314	4541							14,460			(14,460)			0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPX905W$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	02/08/2022	02/03/2023	02/07/2023	Expire	1	1,948,729	4749							6,219			(6,219)			0001
Purchased Call/S&P 500 INDEX/SPX905X$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	02/18/2022	02/17/2023	02/22/2023	Expire	1	1,403,000	100							16,836			(16,836)			0001
Purchased Call/S&P 500 INDEX/SPX905X$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	02/17/2022	02/15/2023	02/17/2023	Expire	1	3,017,972	4651							12,740			(12,740)			0001
Purchased Call/S&P 500 INDEX/SPX905X$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	02/18/2022	02/16/2023	02/21/2023	Expire	1	3,092,232	4677							10,418			(10,418)			0001
Purchased Call/S&P 500 INDEX/SPX905X$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	02/23/2022	02/21/2023	02/23/2023	Expire	1	2,561,484	4519							11,655			(11,655)			0001
Purchased Call/S&P 500 INDEX/SPX905X$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	02/28/2022	02/27/2023	03/01/2023	Expire	1	4,610,000	4373.94							145,198			(148,903)			0001
Purchased Call/S&P 500 INDEX/SPX905Y$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/14/2022	03/10/2023	03/14/2023	Expire	1	2,104,203	4643							3,375			(3,375)			0001
Purchased Call/S&P 500 INDEX/SPX905X$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	02/22/2022	02/17/2023	02/22/2023	Expire	1	2,744,000	100							40,337			(40,337)			0001
Purchased Call/S&P 500 INDEX/SPX905Z$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/18/2022	03/16/2023	03/20/2023	Expire	1	2,723,663	4856							5,843			(5,843)			0001
Purchased Call/S&P 500 INDEX/SPXA051$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/19/2022	04/17/2023	04/19/2023	Expire	1	5,574,197	4393							21,159			(23,673)			0001
Purchased Call/S&P 500 INDEX/SPXA050$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/24/2022	03/22/2023	03/24/2023	Expire	1	2,643,803	5013							3,230			(3,230)			0001
Purchased Call/S&P 500 INDEX/SPXA051$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/12/2022	04/10/2023	04/12/2023	Expire	1	3,500,858	4987							2,996			(3,006)			0001
Purchased Call/S&P 500 INDEX/SPXA052$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	05/04/2022	05/02/2023	05/04/2023	Expire	1	2,700,000	100							2,754			(2,754)			0001
Purchased Call/S&P 500 INDEX/SPXA052$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	05/10/2022	05/05/2023	05/09/2023	Expire	1	2,137,000	100							2,477			(2,477)			0001
Purchased Call/S&P 500 INDEX/SPXA052$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	05/10/2022	05/05/2023	05/09/2023	Expire	1	2,890,000	100							3,029			(3,029)			0001
Purchased Call/S&P 500 INDEX/SPXA052$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	05/10/2022	05/08/2023	05/10/2023	Expire	1	1,983,327	4612							3,719			(3,746)			0001
Purchased Call/S&P 500 INDEX/SPXA053$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	05/20/2022	05/18/2023	05/22/2023	Expire	1	2,679,000	100							3,109			(3,109)			0001
Purchased Call/S&P 500 INDEX/SPXA055$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	07/27/2022	07/27/2023	07/31/2023	Expire	1	1,982,000	4564.79							3,785			(3,802)			0001
Purchased Call/S&P 500 INDEX/SPXA055$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	08/08/2022	08/04/2023	08/08/2023	Exercise	1	1,155,000	100			1,624				11,738			(15,816)			0001
Purchased Call/S&P 500 INDEX/SPXA057$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	09/02/2022	09/01/2023	09/06/2023	Expire	1	2,846,000	100							3,982			(3,983)			0001
Purchased Call/S&P 500 INDEX/SPXA057$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	09/07/2022	09/07/2023	09/11/2023	Expire	1	2,654,000	100							4,459			(4,460)			0001
Purchased Call/S&P 500 INDEX/SPXA057$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	09/09/2022	09/08/2023	09/12/2023	Expire	1	4,238,000	4624.59							7,631			(7,717)			0001
Purchased Call/S&P 500 INDEX/SPXA057$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	09/09/2022	09/11/2023	09/13/2023	Expire	1	2,441,000	4388.68							11,447			(11,761)			0001
Purchased Call/S&P 500 INDEX/SPXA058$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	09/16/2022	09/15/2023	09/19/2023	Expire	1	3,410,000	4409.79							8,477			(8,934)			0001
Purchased Call/S&P 500 INDEX/SPXA058$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	09/16/2022	09/18/2023	09/20/2023	Expire	1	4,084,000	4173.51							20,749			(25,000)			0001
Purchased Call/S&P 500 INDEX/SPXA059$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	09/30/2022	09/29/2023	10/03/2023	Exercise	1	2,170,000	3831.23			42,334				(5,087)			26,406			0001
Purchased Call/S&P 500 INDEX/SPXA05A$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/18/2022	10/18/2023	10/20/2023	Exercise	1	2,307,000	4019.44			20,286				5,153			4,336			0001
Purchased Call/S&P 500 INDEX/SPXA05A$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/21/2022	10/23/2023	10/25/2023	Exercise	1	2,586,000	4045.46			16,581				7,221			(1,980)			0001
Purchased Call/S&P 500 INDEX/SPXA05A$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/25/2022	10/25/2023	10/27/2023	Expire	1	1,985,000	4273.96							7,541			(9,846)			0001
Purchased Call/S&P 500 INDEX/SPXA059$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/06/2022	10/06/2023	10/11/2023	Expire	1	2,555,000	100							533			(4,037)			0001
Purchased Call/S&P 500 INDEX/SPXA05B$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/27/2022	10/27/2023	10/31/2023	Expire	1	3,114,000	4188.03							9,224			(15,762)			0001
Purchased Call/S&P 500 INDEX/SPXA05B$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/28/2022	10/27/2023	10/31/2023	Expire	1	1,950,000	4336.03							6,551			(8,073)			0001
Purchased Call/S&P 500 INDEX/SPXA05B$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	11/04/2022	11/03/2023	11/07/2023	Exercise	1	3,596,000	4177.77			6,268				7,061			(9,837)			0001
Purchased Call/S&P 500 INDEX/SPXA05C$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	11/17/2022	11/17/2023	11/21/2023	Expire	1	1,989,000	4360.95							5,973			(7,761)			0001
Purchased Call/S&P 500 INDEX/SPXA05C$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	11/25/2022	11/24/2023	11/28/2023	Expire	1	2,056,000	4473.02							4,962			(6,042)			0001
Purchased Call/S&P 500 INDEX/SPXA05D$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	12/09/2022	12/08/2023	12/12/2023	Expire	1	2,258,000	4420.28							3,663			(5,831)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse		6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXA05D$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	12/09/2022	12/08/2023	12/12/2023	Expire	1	1,889,000	4343.56							4,012			(6,880)			0001
Purchased Call/S&P 500 INDEX/SPXA05C$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	11/16/2022	11/16/2023	11/20/2023	Expire	1	2,485,000	100							2,579			(3,628)			0001
Purchased Call/S&P 500 INDEX/SPXA05E$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	12/14/2022	12/14/2023	12/18/2023	Exercise	1	2,452,000	4261.01			6,132				8,150			(7,980)			0001
Purchased Call/S&P 500 INDEX/SPXA05E$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	12/20/2022	12/20/2023	12/22/2023	Expire	1	3,279,000	4394.86							972			(5,576)			0001
Purchased Call/S&P 500 INDEX/SPXA05F$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	12/23/2022	12/22/2023	12/27/2023	Expire	1	2,911,000	4375.41							1,160			(5,878)			0001
Purchased Call/S&P 500 INDEX/SPXA05F$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	12/27/2022	12/27/2023	12/29/2023	Expire	1	3,490,000	4309.82							831			(9,214)			0001
Purchased Call/S&P 500 INDEX/SPXB17Y$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/04/2022	10/04/2023	10/06/2023	Exercise	1	1,812,000	4003.22			15,883				6,005			1,621			0001
Purchased Call/S&P 500 INDEX/SPXB17T$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/23/2022	02/21/2023	02/23/2023	Expire	1	1,996,131	4349							5,204			(5,399)			0001
Purchased Call/S&P 500 INDEX/SPXB17X$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/08/2022	08/07/2023	08/09/2023	Exercise	1	3,415,000	4140.06			170,750				33,535			75,130			0001
Purchased Call/S&P 500 INDEX/SPXC00W$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	01/10/2022	01/10/2023	01/12/2023	Expire	1	1,554,000	4670.29							52,662			(52,681)			0001
Purchased Call/S&P 500 INDEX/SPXB17Y$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/13/2022	10/13/2023	10/17/2023	Exercise	1	2,211,000	3669.91			12,376				(944)			5,525			0001
Purchased Call/S&P 500 INDEX/SPXB17Z$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/24/2022	10/20/2023	10/24/2023	Exercise	1	3,576,371	3753			71,474				(2,030)			30,390			0001
Purchased Call/S&P 500 INDEX/SPXB17Z$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/24/2022	10/20/2023	10/24/2023	Exercise	1	1,977,699	3753			72,198				(2,303)			31,819			0001
Purchased Call/S&P 500 INDEX/SPXC00W$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	01/11/2022	01/06/2023	01/10/2023	Expire	1	4,185,942	4677							9,075			(9,075)			0001
Purchased Call/S&P 500 INDEX/SPXC00V$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	01/06/2022	01/04/2023	01/06/2023	Expire	1	3,365,065	5176							3,798			(3,798)			0001
Purchased Call/S&P 500 INDEX/SPXC00W$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	01/11/2022	01/06/2023	01/10/2023	Expire	1	3,287,000	100							5,059			(5,059)			0001
Purchased Call/S&P 500 INDEX/SPXC172$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/11/2022	11/13/2023	11/15/2023	Exercise	1	1,138,000	3992.93			48,934				3,408			21,622			0001
Purchased Call/S&P 500 INDEX/SPXC173$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/16/2022	11/16/2023	11/20/2023	Exercise	1	1,048,000	3958.79			62,356				3,959			27,877			0001
Purchased Call/S&P 500 INDEX/SPXC173$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/21/2022	11/20/2023	11/22/2023	Exercise	1	2,544,000	3949.94			152,640				9,253			68,179			0001
Purchased Call/S&P 500 INDEX/SPXC173$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/21/2022	11/21/2023	11/24/2023	Exercise	1	3,332,000	3949.94			183,260				10,839			81,301			0001
Purchased Call/S&P 500 INDEX/SPXC173$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/23/2022	11/24/2023	11/28/2023	Exercise	1	1,678,000	4027.26			100,680				9,937			44,467			0001
Purchased Call/S&P 500 INDEX/SPXC170$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/01/2022	11/01/2023	11/03/2023	Exercise	1	4,464,000	3856.1			25,004				(163)			10,984			0001
Purchased Call/S&P 500 INDEX/SPXC00Y$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	01/18/2022	01/13/2023	01/17/2023	Expire	1	1,529,415	4663							32,341			(32,341)			0001
Purchased Call/S&P 500 INDEX/SPXC00Y$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	01/19/2022	01/13/2023	01/17/2023	Expire	1	3,580,000	100							4,940			(4,940)			0001
Purchased Call/S&P 500 INDEX/SPXC00Y$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	01/19/2022	01/13/2023	01/17/2023	Expire	1	2,085,000	100							3,551			(3,563)			0001
Purchased Call/S&P 500 INDEX/SPXC174$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/28/2022	11/27/2023	11/29/2023	Exercise	1	3,436,000	3963.94			204,442				14,655			90,023			0001
Purchased Call/S&P 500 INDEX/SPXC172$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/14/2022	11/14/2023	11/16/2023	Exercise	1	1,858,000	3957.25			10,230				(426)			4,315			0001
Purchased Call/S&P 500 INDEX/SPXC177$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/30/2022	12/29/2023	01/03/2024	Exercise	1	3,779,000	4233.05			19,780				457			5,038			0001
Purchased Call/S&P 500 INDEX/SPXC00Y$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	01/20/2022	01/18/2023	01/20/2023	Expire	1	2,934,000	100							6,164			(6,164)			0001
Purchased Call/S&P 500 INDEX/SPXD000$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	01/25/2022	01/20/2023	01/24/2023	Expire	1	2,560,000	100							2,918			(2,918)			0001
Purchased Call/S&P 500 INDEX/SPXD000$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	01/25/2022	01/20/2023	01/24/2023	Expire	1	3,175,313	4398							8,463			(8,477)			0001
Purchased Call/S&P 500 INDEX/SPXD000$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	01/27/2022	01/25/2023	01/27/2023	Expire	1	2,025,749	4356							10,890			(10,920)			0001
Purchased Call/S&P 500 INDEX/SPXD000$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	01/26/2022	01/24/2023	01/26/2023	Expire	1	2,764,000	100							5,254			(5,254)			0001
Purchased Call/S&P 500 INDEX/SPXD001$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	02/01/2022	01/27/2023	01/31/2023	Expire	1	3,381,502	4432							7,175			(7,194)			0001
Purchased Call/S&P 500 INDEX/SPXD001$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	02/01/2022	01/27/2023	01/31/2023	Expire	1	2,344,449	4432							6,759			(6,776)			0001
Purchased Call/S&P 500 INDEX/SPXD001$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	02/01/2022	01/27/2023	01/31/2023	Expire	1	2,925,021	4432							15,667			(15,695)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXD002$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/04/2022	02/02/2023	02/06/2023	Expire	1	1,361,000	100							2,582			(2,584)			0001
Purchased Call/S&P 500 INDEX/SPXD001$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/31/2022	01/30/2023	02/01/2023	Expire	1	2,143,000	100							59,949			(60,004)			0001
Purchased Call/S&P 500 INDEX/SPXD003$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/10/2022	02/08/2023	02/10/2023	Expire	1	2,518,498	4522							5,163			(5,185)			0001
Purchased Call/S&P 500 INDEX/SPXD003$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/10/2022	02/08/2023	02/10/2023	Expire	1	2,192,947	4522							6,248			(6,272)			0001
Purchased Call/S&P 500 INDEX/SPXD003$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/08/2022	02/08/2023	02/10/2023	Expire	1	2,506,000	100							63,145			(63,402)			0001
Purchased Call/S&P 500 INDEX/SPXD005$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/15/2022	02/10/2023	02/14/2023	Expire	1	4,418,640	4419							8,128			(8,230)			0001
Purchased Call/S&P 500 INDEX/SPXD005$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/15/2022	02/10/2023	02/14/2023	Expire	1	4,577,711	4419							9,776			(9,895)			0001
Purchased Call/S&P 500 INDEX/SPXD006$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	02/22/2022	02/17/2023	02/22/2023	Expire	1	1,717,062	4674							4,375			(4,375)			0001
Purchased Call/S&P 500 INDEX/SPXD005$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/15/2022	02/10/2023	02/14/2023	Expire	1	2,505,369	4419							7,415			(7,495)			0001
Purchased Call/S&P 500 INDEX/SPXD003$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/08/2022	02/03/2023	02/07/2023	Expire	1	1,538,000	100							2,520			(2,528)			0001
Purchased Call/S&P 500 INDEX/SPXD005$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/15/2022	02/10/2023	02/14/2023	Expire	1	1,605,000	100							2,577			(2,622)			0001
Purchased Call/S&P 500 INDEX/SPXD004$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/11/2022	02/13/2023	02/15/2023	Expire	1	588,000	100							16,133			(16,464)			0001
Purchased Call/S&P 500 INDEX/SPXD008$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/01/2022	02/24/2023	02/28/2023	Expire	1	1,648,628	4582							8,770			(8,770)			0001
Purchased Call/S&P 500 INDEX/SPXD008$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/01/2022	02/27/2023	03/01/2023	Expire	1	1,929,246	4550							11,593			(11,593)			0001
Purchased Call/S&P 500 INDEX/SPXD005$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/15/2022	02/13/2023	02/15/2023	Expire	1	1,156,000	100							2,787			(2,841)			0001
Purchased Call/S&P 500 INDEX/SPXD006$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	02/22/2022	02/17/2023	02/22/2023	Expire	1	1,909,000	100							2,191			(2,191)			0001
Purchased Call/S&P 500 INDEX/SPXD00B$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/08/2022	03/06/2023	03/08/2023	Expire	1	2,735,846	4761							5,524			(5,524)			0001
Purchased Call/S&P 500 INDEX/SPXD007$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/25/2022	02/23/2023	02/27/2023	Expire	1	976,000	100							1,695			(2,087)			0001
Purchased Call/S&P 500 INDEX/SPXD009$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/02/2022	02/28/2023	03/02/2023	Expire	1	1,382,000	100							2,874			(3,091)			0001
Purchased Call/S&P 500 INDEX/SPXD00C$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/11/2022	03/09/2023	03/13/2023	Expire	1	1,695,000	100							2,300			(2,814)			0001
Purchased Call/S&P 500 INDEX/SPXD00C$K	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/14/2022	03/13/2023	03/15/2023	Expire	1	1,283,000	100							22,581			(22,581)			0001
Purchased Call/S&P 500 INDEX/SPXD00C$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/14/2022	03/13/2023	03/15/2023	Expire	1	1,163,000	100							19,844			(30,587)			0001
Purchased Call/S&P 500 INDEX/SPXD00E$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/18/2022	03/16/2023	03/20/2023	Expire	1	2,388,107	4358							8,418			(9,043)			0001
Purchased Call/S&P 500 INDEX/SPXD00D$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/15/2022	03/10/2023	03/14/2023	Expire	1	2,386,000	100							2,957			(2,957)			0001
Purchased Call/S&P 500 INDEX/SPXD00F$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/25/2022	03/23/2023	03/27/2023	Expire	1	6,180,805	4456							13,972			(14,723)			0001
Purchased Call/S&P 500 INDEX/SPXD00G$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/29/2022	03/24/2023	03/28/2023	Expire	1	5,292,665	4543							11,301			(11,657)			0001
Purchased Call/S&P 500 INDEX/SPXD00G$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/29/2022	03/24/2023	03/28/2023	Expire	1	4,493,086	4543							15,331			(15,767)			0001
Purchased Call/S&P 500 INDEX/SPXD00G$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/29/2022	03/27/2023	03/29/2023	Expire	1	2,389,650	4543							7,488			(7,713)			0001
Purchased Call/S&P 500 INDEX/SPXD00I$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/04/2022	03/31/2023	04/04/2023	Expire	1	1,608,000	100							1,774			(1,890)			0001
Purchased Call/S&P 500 INDEX/SPXD00I$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/05/2022	04/05/2023	04/07/2023	Expire	1	834,000	100							21,861			(23,519)			0001
Purchased Call/S&P 500 INDEX/SPXD00I$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/07/2022	04/05/2023	04/07/2023	Expire	1	1,705,000	100							2,830			(2,830)			0001
Purchased Call/S&P 500 INDEX/SPXD00M$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/22/2022	04/24/2023	04/26/2023	Expire	1	2,621,000	4271.78							67,593			(84,396)			0001
Purchased Call/S&P 500 INDEX/SPXD00N$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/25/2022	04/24/2023	04/26/2023	Expire	1	2,483,000	4296.12							63,349			(77,221)			0001
Purchased Call/S&P 500 INDEX/SPXD00N$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/25/2022	04/25/2023	04/27/2023	Expire	1	2,240,000	4296.12							56,284			(68,992)			0001
Purchased Call/S&P 500 INDEX/SPXD00K$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/12/2022	04/10/2023	04/12/2023	Expire	1	2,394,000	100							4,702			(5,221)			0001
Purchased Call/S&P 500 INDEX/SPXD00K$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/12/2022	04/10/2023	04/12/2023	Expire	1	1,629,246	4788							4,069			(4,069)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXD00P$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/03/2022	04/28/2023	05/02/2023	Expire	1	1,892,424	4551							4,574			(4,574)			0001
Purchased Call/S&P 500 INDEX/SPXD00L$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/18/2022	04/18/2023	04/20/2023	Expire	1	1,284,000	100							29,061			(36,209)			0001
Purchased Call/S&P 500 INDEX/SPXD00P$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/05/2022	05/03/2023	05/05/2023	Expire	1	2,822,624	4525							10,002			(10,004)			0001
Purchased Call/S&P 500 INDEX/SPXD00V$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/23/2022	05/19/2023	05/23/2023	Expire	1	3,596,528	4381							10,387			(10,393)			0001
Purchased Call/S&P 500 INDEX/SPXD00V$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/24/2022	05/22/2023	05/24/2023	Expire	1	2,976,738	4296							12,638			(12,653)			0001
Purchased Call/S&P 500 INDEX/SPXD00M$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/19/2022	04/14/2023	04/18/2023	Expire	1	4,036,000	100							5,766			(7,001)			0001
Purchased Call/S&P 500 INDEX/SPXD00U$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/19/2022	05/17/2023	05/19/2023	Exercise	1	2,104,000	100			9,052				1,457			3,915			0001
Purchased Call/S&P 500 INDEX/SPXD00T$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/17/2022	05/17/2023	05/19/2023	Exercise	1	1,545,000	100			66,435				12,238			27,192			0001
Purchased Call/S&P 500 INDEX/SPXD00V$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/23/2022	05/23/2023	05/25/2023	Exercise	1	752,000	100			32,712				3,459			12,859			0001
Purchased Call/S&P 500 INDEX/SPXD00X$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/01/2022	05/30/2023	06/01/2023	Expire	1	1,808,834	4497							6,531			(6,533)			0001
Purchased Call/S&P 500 INDEX/SPXD00X$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	06/06/2022	06/02/2023	06/06/2023	Exercise	1	1,833,624	4177			7,271				2,094			2,797			0001
Purchased Call/S&P 500 INDEX/SPXD00X$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/07/2022	06/02/2023	06/06/2023	Expire	1	5,464,358	4659							10,048			(10,052)			0001
Purchased Call/S&P 500 INDEX/SPXD00X$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/07/2022	06/05/2023	06/07/2023	Expire	1	2,904,738	4549							9,096			(9,100)			0001
Purchased Call/S&P 500 INDEX/SPXD00Z$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/13/2022	06/09/2023	06/13/2023	Expire	1	2,153,552	4547							1,434			(1,437)			0001
Purchased Call/S&P 500 INDEX/SPXD00V$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/25/2022	05/25/2023	05/30/2023	Exercise	1	1,361,000	100			58,523				5,333			23,954			0001
Purchased Call/S&P 500 INDEX/SPXD00Z$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/14/2022	06/09/2023	06/13/2023	Expire	1	1,451,120	4431							1,355			(1,361)			0001
Purchased Call/S&P 500 INDEX/SPXE001$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/22/2022	06/16/2023	06/21/2023	Expire	1	3,189,761	4176							11,805			(12,066)			0001
Purchased Call/S&P 500 INDEX/SPXE001$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/23/2022	06/21/2023	06/23/2023	Expire	1	3,192,542	4323							6,861			(6,921)			0001
Purchased Call/S&P 500 INDEX/SPXD00Z$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	06/14/2022	06/14/2023	06/16/2023	Exercise	1	1,395,000	100			62,775				(4,950)			26,505			0001
Purchased Call/S&P 500 INDEX/SPXE001$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/24/2022	06/22/2023	06/26/2023	Expire	1	2,019,061	4049							15,607			(16,767)			0001
Purchased Call/S&P 500 INDEX/SPXE002$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/27/2022	06/23/2023	06/27/2023	Expire	1	1,510,701	4211							6,328			(6,405)			0001
Purchased Call/S&P 500 INDEX/SPXD00Z$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	06/15/2022	06/15/2023	06/20/2023	Exercise	1	310,000	100			14,415				(355)			5,735			0001
Purchased Call/S&P 500 INDEX/SPXE001$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	06/22/2022	06/16/2023	06/21/2023	Exercise	1	1,966,000	100			4,716				(100)			1,572			0001
Purchased Call/S&P 500 INDEX/SPXE002$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	06/28/2022	06/26/2023	06/28/2023	Exercise	1	1,118,000	100			3,136				120			1,277			0001
Purchased Call/S&P 500 INDEX/SPXE003$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/05/2022	06/30/2023	07/05/2023	Exercise	1	1,305,000	100			3,132				110			1,070			0001
Purchased Call/S&P 500 INDEX/SPXE004$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/12/2022	07/07/2023	07/11/2023	Expire	1	3,224,787	4235							10,109			(10,372)			0001
Purchased Call/S&P 500 INDEX/SPXE004$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/13/2022	07/11/2023	07/13/2023	Expire	1	1,699,804	4269							4,701			(4,837)			0001
Purchased Call/S&P 500 INDEX/SPXE003$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/06/2022	07/06/2023	07/10/2023	Exercise	1	568,000	100			26,980				272			10,622			0001
Purchased Call/S&P 500 INDEX/SPXE003$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/06/2022	07/03/2023	07/06/2023	Exercise	1	916,000	100			2,379				111			824			0001
Purchased Call/S&P 500 INDEX/SPXE004$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/12/2022	07/10/2023	07/12/2023	Exercise	1	1,510,000	100			4,832				230			1,872			0001
Purchased Call/S&P 500 INDEX/SPXE003$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/06/2022	07/03/2023	07/06/2023	Expire	1	2,841,000	100							3,692			(3,692)			0001
Purchased Call/S&P 500 INDEX/SPXE005$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/15/2022	07/17/2023	07/19/2023	Expire	1	2,070,000	4099.97							11,798			(13,082)			0001
Purchased Call/S&P 500 INDEX/SPXE006$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/19/2022	07/19/2023	07/21/2023	Expire	1	2,411,000	4216.98							12,585			(12,966)			0001
Purchased Call/S&P 500 INDEX/SPXE005$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/15/2022	07/14/2023	07/18/2023	Exercise	1	3,399,000	3863.16			21,420				503			9,180			0001
Purchased Call/S&P 500 INDEX/SPXE004$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/11/2022	07/10/2023	07/12/2023	Exercise	1	2,328,000	100			103,596				1,628			40,740			0001
Purchased Call/S&P 500 INDEX/SPXE004$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/12/2022	07/12/2023	07/14/2023	Exercise	1	1,203,000	100			52,331				(83)			20,451			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXE006$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/19/2022	07/19/2023	07/21/2023	Expire	1	3,095,000	4521.29							4,736			(4,766)			0001
Purchased Call/S&P 500 INDEX/SPXE007$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/26/2022	07/26/2023	07/28/2023	Expire	1	2,271,000	4395.5							5,883			(5,947)			0001
Purchased Call/S&P 500 INDEX/SPXE005$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/13/2022	07/11/2023	07/13/2023	Expire	1	2,171,000	100							3,360			(3,429)			0001
Purchased Call/S&P 500 INDEX/SPXE008$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/29/2022	07/28/2023	08/01/2023	Exercise	1	2,666,000	100			5,863				1,365			1,972			0001
Purchased Call/S&P 500 INDEX/SPXE008$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/28/2022	07/28/2023	08/01/2023	Expire	1	2,090,000	4479.67							6,489			(6,521)			0001
Purchased Call/S&P 500 INDEX/SPXE008$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/02/2022	08/02/2023	08/04/2023	Expire	1	3,016,000	4688.5							4,208			(4,221)			0001
Purchased Call/S&P 500 INDEX/SPXE008$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/01/2022	07/31/2023	08/02/2023	Exercise	1	2,967,000	4118.63			140,933				26,720			62,010			0001
Purchased Call/S&P 500 INDEX/SPXE009$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/05/2022	08/07/2023	08/09/2023	Expire	1	2,384,000	4447.79							11,296			(11,353)			0001
Purchased Call/S&P 500 INDEX/SPXE009$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/03/2022	08/03/2023	08/07/2023	Exercise	1	2,267,000	4155.17			13,137				2,723			5,481			0001
Purchased Call/S&P 500 INDEX/SPXE006$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/20/2022	07/20/2023	07/24/2023	Exercise	1	726,000	100			34,485				2,698			13,431			0001
Purchased Call/S&P 500 INDEX/SPXE007$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/25/2022	07/24/2023	07/26/2023	Exercise	1	2,196,000	100			98,820				7,666			38,869			0001
Purchased Call/S&P 500 INDEX/SPXE00A$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/12/2022	08/11/2023	08/15/2023	Expire	1	2,033,000	4477.04							13,131			(13,187)			0001
Purchased Call/S&P 500 INDEX/SPXE00B$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/16/2022	08/16/2023	08/18/2023	Expire	1	2,020,000	4632.4							8,102			(8,120)			0001
Purchased Call/S&P 500 INDEX/SPXE00A$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/11/2022	08/11/2023	08/15/2023	Exercise	1	2,501,000	4207.27			13,750				3,342			5,650			0001
Purchased Call/S&P 500 INDEX/SPXE00C$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/22/2022	08/18/2023	08/22/2023	Exercise	1	2,164,982	4228			44,034				9,622			19,155			0001
Purchased Call/S&P 500 INDEX/SPXE009$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/05/2022	08/04/2023	08/08/2023	Expire	1	1,943,000	100							3,023			(3,268)			0001
Purchased Call/S&P 500 INDEX/SPXE00D$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/23/2022	08/23/2023	08/25/2023	Expire	1	2,087,000	4405.35							11,267			(11,384)			0001
Purchased Call/S&P 500 INDEX/SPXE00D$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/26/2022	08/25/2023	08/29/2023	Expire	1	3,135,000	4246.34							22,068			(22,886)			0001
Purchased Call/S&P 500 INDEX/SPXE00A$L	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/10/2022	08/09/2023	08/11/2023	Expire	1	1,682,000	100							26,348			(26,407)			0001
Purchased Call/S&P 500 INDEX/SPXE00B$F	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/15/2022	08/11/2023	08/15/2023	Expire	1	2,309,000	100							32,691			(34,635)			0001
Purchased Call/S&P 500 INDEX/SPXE00B$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/17/2022	08/17/2023	08/21/2023	Exercise	1	810,000	100			37,260				10,402			13,851			0001
Purchased Call/S&P 500 INDEX/SPXE00D$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/23/2022	08/23/2023	08/25/2023	Exercise	1	781,000	100			33,583				6,000			12,730			0001
Purchased Call/S&P 500 INDEX/SPXE00E$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/30/2022	08/30/2023	09/01/2023	Expire	1	1,984,000	4326.98							9,003			(9,290)			0001
Purchased Call/S&P 500 INDEX/SPXE00E$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/30/2022	08/30/2023	09/01/2023	Expire	1	3,150,000	4584.08							4,849			(4,914)			0001
Purchased Call/S&P 500 INDEX/SPXE00D$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/24/2022	08/24/2023	08/28/2023	Exercise	1	444,000	100			20,202				3,623			7,770			0001
Purchased Call/S&P 500 INDEX/SPXE00D$F	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/24/2022	08/22/2023	08/24/2023	Expire	1	1,453,000	100							17,946			(19,470)			0001
Purchased Call/S&P 500 INDEX/SPXE00F$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/01/2022	09/01/2023	09/06/2023	Expire	1	2,114,000	4302.05							9,631			(10,025)			0001
Purchased Call/S&P 500 INDEX/SPXE00F$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/02/2022	09/01/2023	09/06/2023	Expire	1	2,024,000	4297.06							7,839			(8,222)			0001
Purchased Call/S&P 500 INDEX/SPXE00E$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/29/2022	08/29/2023	08/31/2023	Exercise	1	1,087,000	100			46,741				5,241			18,044			0001
Purchased Call/S&P 500 INDEX/SPXE00E$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/26/2022	08/25/2023	08/29/2023	Exercise	1	2,860,000	100			7,150				1,103			2,574			0001
Purchased Call/S&P 500 INDEX/SPXE00G$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/06/2022	09/06/2023	09/08/2023	Exercise	1	2,072,000	3908.19			12,006				456			5,134			0001
Purchased Call/S&P 500 INDEX/SPXE00H$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/12/2022	09/11/2023	09/13/2023	Exercise	1	1,553,732	4067			35,908				5,009			14,451			0001
Purchased Call/S&P 500 INDEX/SPXE00G$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/07/2022	09/07/2023	09/11/2023	Exercise	1	2,525,000	3979.87			14,645				1,130			6,212			0001
Purchased Call/S&P 500 INDEX/SPXE00G$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/09/2022	09/11/2023	09/13/2023	Exercise	1	2,881,000	4067.36			12,672				1,611			5,242			0001
Purchased Call/S&P 500 INDEX/SPXE00H$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/12/2022	09/11/2023	09/13/2023	Exercise	1	1,248,000	100			54,912				8,438			21,216			0001
Purchased Call/S&P 500 INDEX/SPXE00I$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/15/2022	09/15/2023	09/19/2023	Exercise	1	2,373,000	3901.35			13,775				408			5,938			0001

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Purchased Call/S&P 500 INDEX/SPXE00K$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/27/2022	09/27/2023	09/29/2023	Exercise	1	3,999,000	3647.29			14,000				(1,091)			6,000			0001
Purchased Call/S&P 500 INDEX/SPXE00L$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/03/2022	09/29/2023	10/03/2023	Exercise	1	1,552,573	3586			65,817				(11,047)			27,496			0001
Purchased Call/S&P 500 INDEX/SPXE00I$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/19/2022	09/19/2023	09/21/2023	Expire	1	2,645,000	100							3,560			(4,497)			0001
Purchased Call/S&P 500 INDEX/SPXE00N$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/05/2022	10/05/2023	10/10/2023	Exercise	1	3,049,000	3783.28			16,775				(626)			7,259			0001
Purchased Call/S&P 500 INDEX/SPXE00J$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/21/2022	09/21/2023	09/25/2023	Expire	1	2,967,000	4278.83							7,116			(8,421)			0001
Purchased Call/S&P 500 INDEX/SPXE00P$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/14/2022	10/16/2023	10/18/2023	Exercise	1	3,541,000	3869.72			62,822				(5,760)			36,626			0001
Purchased Call/S&P 500 INDEX/SPXE00K$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/26/2022	09/26/2023	09/28/2023	Exercise	1	314,000	100			14,444				(1,229)			5,903			0001
Purchased Call/S&P 500 INDEX/SPXE00K$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/28/2022	09/28/2023	10/02/2023	Exercise	1	620,000	100			28,210				(1,645)			11,470			0001
Purchased Call/S&P 500 INDEX/SPXE00M$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/05/2022	10/05/2023	10/10/2023	Exercise	1	2,202,000	3783.28			121,110				(4,347)			55,490			0001
Purchased Call/S&P 500 INDEX/SPXE00P$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/17/2022	10/17/2023	10/19/2023	Exercise	1	2,451,000	3677.95			12,740				(930)			5,635			0001
Purchased Call/S&P 500 INDEX/SPXE00O$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/12/2022	10/12/2023	10/16/2023	Exercise	1	933,000	100			43,385				(4,725)			17,727			0001
Purchased Call/S&P 500 INDEX/SPXE00R$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/25/2022	10/25/2023	10/27/2023	Exercise	1	6,952,000	3859.11			24,325				(493)			10,703			0001
Purchased Call/S&P 500 INDEX/SPXE00P$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/17/2022	10/16/2023	10/18/2023	Exercise	1	2,903,000	100			108,863				(8,474)			44,997			0001
Purchased Call/S&P 500 INDEX/SPXE00R$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/31/2022	10/31/2023	11/02/2023	Exercise	1	2,514,000	3871.98			14,084				73			6,086			0001
Purchased Call/S&P 500 INDEX/SPXE00T$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/09/2022	11/09/2023	11/13/2023	Exercise	1	440,000	100			21,120				(1,103)			8,800			0001
Purchased Call/S&P 500 INDEX/SPXE00W$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/06/2022	12/06/2023	12/08/2023	Exercise	1	1,247,000	100			2,490				250			847			0001
Purchased Call/S&P 500 INDEX/SPXE00X$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/09/2022	12/08/2023	12/12/2023	Exercise	1	2,923,000	100			5,850				514			2,048			0001
Purchased Call/S&P 500 INDEX/SPXE00X$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/09/2022	12/11/2023	12/13/2023	Exercise	1	2,033,000	3934.38			12,007				549			5,006			0001
Purchased Call/S&P 500 INDEX/SPXE00Y$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/20/2022	12/20/2023	12/22/2023	Exercise	1	4,390,000	3821.62			25,023				(1)			10,624			0001
Purchased Call/S&P 500 INDEX/SPXE00T$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	11/15/2022	11/15/2023	11/17/2023	Expire	1	2,554,000	4586.5							4,431			(4,957)			0001
Purchased Call/S&P 500 INDEX/SPXF000$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/27/2022	12/27/2023	12/29/2023	Exercise	1	4,004,000	3829.25			22,829				17			9,772			0001
Purchased Call/S&P 500 INDEX/SPXF000$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/28/2022	12/28/2023	01/02/2024	Expire	1	1,864,000	4350.7							(103)			(3,282)			0001
Purchased Call/S&P 500 INDEX/SPXE00Y$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/19/2022	12/19/2023	12/21/2023	Expire	1	2,259,000	100							455			(3,661)			0001
Purchased Call/S&P 500 INDEX/SPXE00Z$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/22/2022	12/22/2023	12/27/2023	Expire	1	3,590,000	100							626			(4,954)			0001
Purchased Call/S&P 500 INDEX/SPXF13Q$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/04/2022	01/03/2023	01/05/2023	Expire	1	1,442,149	4791							21,230			(21,233)			0001
Purchased Call/S&P 500 INDEX/SPXF13Q$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/06/2022	01/04/2023	01/06/2023	Expire	1	2,511,815	4794							7,127			(7,130)			0001
Purchased Call/S&P 500 INDEX/SPXF13Q$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/07/2022	01/06/2023	01/10/2023	Expire	1	1,836,211	4696							25,888			(25,888)			0001
Purchased Call/S&P 500 INDEX/SPXF13R$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/07/2022	01/05/2023	01/09/2023	Expire	1	2,458,403	4701							5,114			(5,116)			0001
Purchased Call/S&P 500 INDEX/SPXF13R$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/10/2022	01/06/2023	01/10/2023	Expire	1	2,399,682	4696							2,789			(2,792)			0001
Purchased Call/S&P 500 INDEX/SPXF13T$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/20/2022	01/18/2023	01/20/2023	Expire	1	2,329,749	5003							3,161			(3,161)			0001
Purchased Call/S&P 500 INDEX/SPXF13V$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/31/2022	01/30/2023	02/01/2023	Expire	1	2,322,289	4432							53,760			(53,851)			0001
Purchased Call/S&P 500 INDEX/SPXF13T$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/19/2022	01/13/2023	01/17/2023	Expire	1	2,130,922	4663							4,788			(4,788)			0001
Purchased Call/S&P 500 INDEX/SPXF13T$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/20/2022	01/18/2023	01/20/2023	Expire	1	2,869,848	4577							3,533			(3,534)			0001
Purchased Call/S&P 500 INDEX/SPXF13V$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/01/2022	01/27/2023	01/31/2023	Expire	1	2,113,992	4683							5,260			(5,260)			0001
Purchased Call/S&P 500 INDEX/SPXF13W$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/04/2022	02/06/2023	02/08/2023	Expire	1	1,679,000	4500.53							54,119			(54,232)			0001
Purchased Call/S&P 500 INDEX/SPXF13Y$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/08/2022	02/07/2023	02/09/2023	Expire	1	1,703,871	4484							22,777			(22,872)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXF13Z$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/11/2022	02/10/2023	02/14/2023	Expire	1	1,720,559	4504							24,239			(24,356)			0001
Purchased Call/S&P 500 INDEX/SPXF13V$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/01/2022	01/27/2023	01/31/2023	Expire	1	5,047,877	4432							6,671			(6,687)			0001
Purchased Call/S&P 500 INDEX/SPXF13W$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/03/2022	02/01/2023	02/03/2023	Expire	1	1,800,430	4547							2,166			(2,169)			0001
Purchased Call/S&P 500 INDEX/SPXF13Y$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/08/2022	02/03/2023	02/07/2023	Expire	1	2,448,288	4501							7,801			(7,821)			0001
Purchased Call/S&P 500 INDEX/SPXF13Z$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/15/2022	02/13/2023	02/15/2023	Expire	1	2,629,091	4419							3,195			(3,240)			0001
Purchased Call/S&P 500 INDEX/SPXG132$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/28/2022	02/27/2023	03/01/2023	Expire	1	2,223,018	4385							21,295			(22,131)			0001
Purchased Call/S&P 500 INDEX/SPXG130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/17/2022	02/15/2023	02/17/2023	Expire	1	3,460,608	4471							6,891			(6,964)			0001
Purchased Call/S&P 500 INDEX/SPXG133$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/04/2022	03/02/2023	03/06/2023	Expire	1	4,123,348	4387							4,479			(4,715)			0001
Purchased Call/S&P 500 INDEX/SPXG133$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/04/2022	03/02/2023	03/06/2023	Expire	1	2,526,647	4387							4,111			(4,313)			0001
Purchased Call/S&P 500 INDEX/SPXG133$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/08/2022	03/06/2023	03/08/2023	Expire	1	3,939,272	4329							11,041			(11,892)			0001
Purchased Call/S&P 500 INDEX/SPXG134$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/10/2022	03/09/2023	03/13/2023	Expire	1	1,809,543	4278							24,174			(27,330)			0001
Purchased Call/S&P 500 INDEX/SPXG137$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/25/2022	03/24/2023	03/28/2023	Expire	1	2,444,000	4543.06							36,615			(37,638)			0001
Purchased Call/S&P 500 INDEX/SPXG135$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/18/2022	03/16/2023	03/20/2023	Expire	1	4,654,194	4358							6,638			(7,237)			0001
Purchased Call/S&P 500 INDEX/SPXG135$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/21/2022	03/17/2023	03/21/2023	Expire	1	3,101,404	4412							3,710			(3,969)			0001
Purchased Call/S&P 500 INDEX/SPXG136$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/22/2022	03/17/2023	03/21/2023	Expire	1	2,718,040	4463							4,959			(5,181)			0001
Purchased Call/S&P 500 INDEX/SPXG136$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/22/2022	03/17/2023	03/21/2023	Expire	1	3,708,853	4463							7,839			(8,179)			0001
Purchased Call/S&P 500 INDEX/SPXG138$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/29/2022	03/24/2023	03/28/2023	Expire	1	2,494,140	5071							3,794			(3,794)			0001
Purchased Call/S&P 500 INDEX/SPXG136$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/23/2022	03/21/2023	03/23/2023	Expire	1	4,099,824	4461							5,834			(6,122)			0001
Purchased Call/S&P 500 INDEX/SPXG138$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/29/2022	03/27/2023	03/29/2023	Expire	1	2,098,894	4893							7,634			(7,634)			0001
Purchased Call/S&P 500 INDEX/SPXG138$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/29/2022	03/24/2023	03/28/2023	Expire	1	4,838,359	4543							6,343			(6,543)			0001
Purchased Call/S&P 500 INDEX/SPXG139$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/01/2022	04/03/2023	04/05/2023	Expire	1	2,067,000	4545.86							68,988			(70,691)			0001
Purchased Call/S&P 500 INDEX/SPXG138$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/29/2022	03/27/2023	03/29/2023	Expire	1	6,819,133	4543							8,914			(9,210)			0001
Purchased Call/S&P 500 INDEX/SPXG138$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/31/2022	03/29/2023	03/31/2023	Expire	1	4,492,652	4632							14,585			(14,835)			0001
Purchased Call/S&P 500 INDEX/SPXG138$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/31/2022	03/29/2023	03/31/2023	Expire	1	1,755,376	4632							8,044			(8,166)			0001
Purchased Call/S&P 500 INDEX/SPXG13A$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/04/2022	03/31/2023	04/04/2023	Expire	1	4,023,004	4530							5,019			(5,236)			0001
Purchased Call/S&P 500 INDEX/SPXG13A$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/04/2022	03/31/2023	04/04/2023	Expire	1	1,843,877	4530							5,145			(5,334)			0001
Purchased Call/S&P 500 INDEX/SPXG13A$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/04/2022	03/31/2023	04/04/2023	Expire	1	3,868,970	4530							14,522			(15,006)			0001
Purchased Call/S&P 500 INDEX/SPXG13B$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/08/2022	04/06/2023	04/10/2023	Expire	1	2,437,746	4481							10,338			(10,886)			0001
Purchased Call/S&P 500 INDEX/SPXG13B$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/12/2022	04/06/2023	04/10/2023	Expire	1	7,293,455	4488							8,338			(8,960)			0001
Purchased Call/S&P 500 INDEX/SPXG13C$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/12/2022	04/10/2023	04/12/2023	Expire	1	6,081,619	4488							6,639			(7,160)			0001
Purchased Call/S&P 500 INDEX/SPXG13F$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/26/2022	04/24/2023	04/26/2023	Expire	1	3,485,772	4272							11,080			(14,750)			0001
Purchased Call/S&P 500 INDEX/SPXG13C$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/13/2022	04/11/2023	04/13/2023	Expire	1	2,320,991	4413							9,624			(10,481)			0001
Purchased Call/S&P 500 INDEX/SPXG13C$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/14/2022	04/12/2023	04/14/2023	Expire	1	3,416,819	4397							6,560			(7,409)			0001
Purchased Call/S&P 500 INDEX/SPXG13C$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/18/2022	04/13/2023	04/17/2023	Expire	1	3,539,486	4447							3,933			(4,358)			0001
Purchased Call/S&P 500 INDEX/SPXG13C$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/18/2022	04/13/2023	04/17/2023	Expire	1	5,473,752	4447							11,004			(12,081)			0001
Purchased Call/S&P 500 INDEX/SPXG13D$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/19/2022	04/14/2023	04/18/2023	Expire	1	9,795,476	4393							10,875			(12,492)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXG13D$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/22/2022	04/20/2023	04/24/2023	Expire	1	6,198,636	4459							6,390			(7,206)			0001
Purchased Call/S&P 500 INDEX/SPXG13E$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/25/2022	04/21/2023	04/25/2023	Expire	1	4,103,678	4394							7,370			(8,699)			0001
Purchased Call/S&P 500 INDEX/SPXG13E$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/26/2022	04/24/2023	04/26/2023	Expire	1	5,258,561	4272							4,195			(6,093)			0001
Purchased Call/S&P 500 INDEX/SPXG13G$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/03/2022	04/28/2023	05/02/2023	Exercise	1	2,284,957	4132			4,160				4,506			(4,183)			0001
Purchased Call/S&P 500 INDEX/SPXG13G$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/05/2022	05/03/2023	05/05/2023	Expire	1	2,083,565	4175							3,181			(5,786)			0001
Purchased Call/S&P 500 INDEX/SPXG13H$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/06/2022	05/04/2023	05/08/2023	Expire	1	2,769,309	4300							3,895			(5,725)			0001
Purchased Call/S&P 500 INDEX/SPXG13H$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/06/2022	05/04/2023	05/08/2023	Expire	1	3,160,625	4300							6,827			(9,693)			0001
Purchased Call/S&P 500 INDEX/SPXG13H$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/10/2022	05/05/2023	05/09/2023	Exercise	1	2,622,444	4123			1,630				2,725			(4,747)			0001
Purchased Call/S&P 500 INDEX/SPXG13H$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/10/2022	05/08/2023	05/10/2023	Exercise	1	2,024,560	4123			1,482				1,541			(2,298)			0001
Purchased Call/S&P 500 INDEX/SPXG13M$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/01/2022	05/31/2023	06/02/2023	Exercise	1	1,917,318	4132			22,193				16,218			(15,443)			0001
Purchased Call/S&P 500 INDEX/SPXG13H$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/11/2022	05/09/2023	05/11/2023	Exercise	1	3,536,239	3991			12,390				1,550			5,331			0001
Purchased Call/S&P 500 INDEX/SPXG13I$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/12/2022	05/10/2023	05/12/2023	Exercise	1	3,324,873	4001			20,251				1,981			9,868			0001
Purchased Call/S&P 500 INDEX/SPXG13J$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/17/2022	05/12/2023	05/16/2023	Exercise	1	3,323,733	4024			3,575				649			1,403			0001
Purchased Call/S&P 500 INDEX/SPXG13J$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/17/2022	05/12/2023	05/16/2023	Exercise	1	3,267,399	4024			16,113				4,260			3,397			0001
Purchased Call/S&P 500 INDEX/SPXG13J$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/19/2022	05/17/2023	05/19/2023	Exercise	1	3,508,233	4089			7,224				1,054			3,421			0001
Purchased Call/S&P 500 INDEX/SPXG13K$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/20/2022	05/18/2023	05/22/2023	Exercise	1	2,483,689	3924			15,367				592			7,335			0001
Purchased Call/S&P 500 INDEX/SPXG13L$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/25/2022	05/23/2023	05/25/2023	Exercise	1	2,443,856	3974			4,920				554			2,009			0001
Purchased Call/S&P 500 INDEX/SPXG13O$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/09/2022	06/08/2023	06/12/2023	Exercise	1	1,716,276	4116			74,197				16,944			32,605			0001
Purchased Call/S&P 500 INDEX/SPXG13M$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/31/2022	05/26/2023	05/31/2023	Exercise	1	2,860,777	4058			15,232				3,253			6,071			0001
Purchased Call/S&P 500 INDEX/SPXG13M$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/01/2022	05/26/2023	05/31/2023	Exercise	1	7,106,432	4158			13,381				5,033			1,816			0001
Purchased Call/S&P 500 INDEX/SPXG13M$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/01/2022	05/26/2023	05/31/2023	Exercise	1	2,079,120	4158			4,555				2,825			(1,623)			0001
Purchased Call/S&P 500 INDEX/SPXG13M$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/01/2022	05/30/2023	06/01/2023	Exercise	1	4,411,893	4158			8,692				2,100			3,666			0001
Purchased Call/S&P 500 INDEX/SPXG13S$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/28/2022	06/23/2023	06/27/2023	Exercise	1	2,996,393	3912			18,819				415			8,834			0001
Purchased Call/S&P 500 INDEX/SPXG13P$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/14/2022	06/13/2023	06/15/2023	Exercise	1	2,013,551	3750			48,867				(2,810)			21,684			0001
Purchased Call/S&P 500 INDEX/SPXG13R$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/21/2022	06/16/2023	06/21/2023	Exercise	1	2,293,100	3675			33,695				(1,707)			13,146			0001
Purchased Call/S&P 500 INDEX/SPXG13N$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/07/2022	06/02/2023	06/06/2023	Exercise	1	9,194,913	4109			17,920				4,051			7,038			0001
Purchased Call/S&P 500 INDEX/SPXG13R$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/22/2022	06/16/2023	06/21/2023	Exercise	1	3,649,116	3675			15,323				(733)			6,020			0001
Purchased Call/S&P 500 INDEX/SPXG13R$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/23/2022	06/21/2023	06/23/2023	Exercise	1	3,802,438	3765			13,130				(484)			5,573			0001
Purchased Call/S&P 500 INDEX/SPXG13S$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/27/2022	06/23/2023	06/27/2023	Exercise	1	2,334,374	3796			14,022				326			5,533			0001
Purchased Call/S&P 500 INDEX/SPXG13S$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/29/2022	06/27/2023	06/29/2023	Exercise	1	1,809,651	3900			9,858				118			4,585			0001
Purchased Call/S&P 500 INDEX/SPXG13T$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	07/01/2022	06/29/2023	07/03/2023	Exercise	1	2,612,080	3819			8,905				(175)			3,877			0001
Purchased Call/S&P 500 INDEX/SPXG13T$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	07/01/2022	06/29/2023	07/03/2023	Exercise	1	2,741,920	3819			14,400				(261)			6,392			0001
Purchased Call/S&P 500 INDEX/SPXG13T$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	07/05/2022	06/30/2023	07/05/2023	Exercise	1	1,934,329	3785			9,894				(123)			4,141			0001
Purchased Call/S&P 500 INDEX/SPXG13T$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	07/06/2022	06/30/2023	07/05/2023	Exercise	1	5,294,257	3825			10,803				156			4,293			0001
Purchased Call/S&P 500 INDEX/SPXG13U$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	07/07/2022	07/05/2023	07/07/2023	Exercise	1	2,651,322	3831			17,388				580			7,067			0001
Purchased Call/S&P 500 INDEX/SPXG13V$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	07/12/2022	07/10/2023	07/12/2023	Exercise	1	4,815,734	3899			9,632				161			4,196			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXG13V$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/12/2022	07/10/2023	07/12/2023	Exercise	1	3,376,863	3899			16,781				304			7,579			0001
Purchased Call/S&P 500 INDEX/SPXG13V$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/12/2022	07/12/2023	07/14/2023	Exercise	1	2,835,000	3818.8			5,954				47			2,381			0001
Purchased Call/S&P 500 INDEX/SPXG13V$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/12/2022	07/12/2023	07/14/2023	Exercise	1	2,532,000	3818.8			8,855				(18)			3,694			0001
Purchased Call/S&P 500 INDEX/SPXG13V$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/13/2022	07/13/2023	07/17/2023	Exercise	1	5,265,000	3801.78			10,530				(19)			4,212			0001
Purchased Call/S&P 500 INDEX/SPXG13W$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/15/2022	07/14/2023	07/18/2023	Exercise	1	9,301,000	3863.16			18,600				386			7,626			0001
Purchased Call/S&P 500 INDEX/SPXG13X$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/25/2022	07/21/2023	07/25/2023	Exercise	1	4,608,118	3969			99,849				8,084			42,205			0001
Purchased Call/S&P 500 INDEX/SPXG13Z$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/01/2022	07/28/2023	08/01/2023	Exercise	1	3,523,137	4130			75,917				14,185			31,689			0001
Purchased Call/S&P 500 INDEX/SPXG13W$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/15/2022	07/17/2023	07/19/2023	Exercise	1	5,915,000	3863.16			11,830				242			4,850			0001
Purchased Call/S&P 500 INDEX/SPXG13Y$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/25/2022	07/24/2023	07/26/2023	Exercise	1	5,803,788	3962			11,428				823			4,715			0001
Purchased Call/S&P 500 INDEX/SPXG13Y$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/26/2022	07/26/2023	07/28/2023	Exercise	1	2,199,000	3921.05			10,780				650			4,488			0001
Purchased Call/S&P 500 INDEX/SPXG13Z$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/29/2022	07/28/2023	08/01/2023	Exercise	1	6,095,000	4130.29			21,333				4,119			8,655			0001
Purchased Call/S&P 500 INDEX/SPXG13Z$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/29/2022	07/28/2023	08/01/2023	Exercise	1	3,549,000	4130.29			21,300				4,111			9,017			0001
Purchased Call/S&P 500 INDEX/SPXG13Z$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/29/2022	07/31/2023	08/02/2023	Exercise	1	4,053,000	4130.29			8,110				1,519			3,244			0001
Purchased Call/S&P 500 INDEX/SPXH130$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/03/2022	08/03/2023	08/07/2023	Exercise	1	5,554,000	4155.17			11,110				2,338			4,333			0001
Purchased Call/S&P 500 INDEX/SPXH132$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/11/2022	08/10/2023	08/14/2023	Exercise	1	2,121,961	4210			48,385				11,961			19,486			0001
Purchased Call/S&P 500 INDEX/SPXH135$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/22/2022	08/18/2023	08/22/2023	Exercise	1	4,169,281	4228			67,050				14,619			28,794			0001
Purchased Call/S&P 500 INDEX/SPXH131$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/09/2022	08/09/2023	08/11/2023	Exercise	1	3,039,000	4122.47			17,024				3,105			7,114			0001
Purchased Call/S&P 500 INDEX/SPXH133$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/16/2022	08/16/2023	08/18/2023	Exercise	1	3,321,000	4305.2			11,620				3,519			4,648			0001
Purchased Call/S&P 500 INDEX/SPXH134$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/17/2022	08/17/2023	08/21/2023	Exercise	1	4,523,000	4274.04			9,050				2,534			3,530			0001
Purchased Call/S&P 500 INDEX/SPXH134$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/18/2022	08/18/2023	08/22/2023	Exercise	1	4,114,000	4283.74			14,403				4,206			5,679			0001
Purchased Call/S&P 500 INDEX/SPXH136$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/29/2022	08/28/2023	08/30/2023	Exercise	1	1,564,000	4030.61			66,470				8,026			28,621			0001
Purchased Call/S&P 500 INDEX/SPXH135$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/24/2022	08/23/2023	08/25/2023	Exercise	1	2,127,490	4131			45,835				8,793			18,339			0001
Purchased Call/S&P 500 INDEX/SPXH136$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/29/2022	08/25/2023	08/29/2023	Exercise	1	2,183,021	4058			60,256				8,001			25,162			0001
Purchased Call/S&P 500 INDEX/SPXH134$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/19/2022	08/21/2023	08/23/2023	Exercise	1	3,341,000	4228.48			12,358				3,156			4,876			0001
Purchased Call/S&P 500 INDEX/SPXH137$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/06/2022	09/01/2023	09/06/2023	Exercise	1	5,831,450	3924			117,393				4,850			49,780			0001
Purchased Call/S&P 500 INDEX/SPXH135$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/22/2022	08/22/2023	08/24/2023	Exercise	1	2,389,000	4137.99			4,780				907			1,864			0001
Purchased Call/S&P 500 INDEX/SPXH135$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/23/2022	08/23/2023	08/25/2023	Exercise	1	2,857,000	4128.73			5,710				1,047			2,227			0001
Purchased Call/S&P 500 INDEX/SPXH135$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/25/2022	08/25/2023	08/29/2023	Exercise	1	4,922,000	4199.12			9,840				2,218			3,838			0001
Purchased Call/S&P 500 INDEX/SPXH135$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/26/2022	08/25/2023	08/29/2023	Exercise	1	8,774,000	4057.66			17,550				2,266			7,020			0001
Purchased Call/S&P 500 INDEX/SPXH137$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/01/2022	09/01/2023	09/06/2023	Exercise	1	2,485,000	3966.85			13,916				1,043			5,865			0001
Purchased Call/S&P 500 INDEX/SPXH137$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/02/2022	09/01/2023	09/06/2023	Exercise	1	11,821,000	3924.26			23,640				1,072			9,692			0001
Purchased Call/S&P 500 INDEX/SPXH138$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/09/2022	09/08/2023	09/12/2023	Exercise	1	2,001,889	3996			41,583				4,925			16,012			0001
Purchased Call/S&P 500 INDEX/SPXH13B$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/19/2022	09/15/2023	09/19/2023	Exercise	1	2,757,811	3873			55,537				768			23,596			0001
Purchased Call/S&P 500 INDEX/SPXH138$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/07/2022	09/07/2023	09/11/2023	Exercise	1	3,891,000	3979.87			13,615				1,000			5,679			0001
Purchased Call/S&P 500 INDEX/SPXH13C$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/23/2022	09/22/2023	09/26/2023	Exercise	1	1,477,000	3693.23			12,095				(886)			5,458			0001
Purchased Call/S&P 500 INDEX/SPXH13C$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/23/2022	09/22/2023	09/26/2023	Exercise	1	1,775,117	3777			39,010				(2,692)			18,208			0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXH138SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/09/2022	09/08/2023	09/12/2023	Exercise	1	7,679,000	4067.36			26,880				3,423			11,059			0001
Purchased Call/S&P 500 INDEX/SPXH139SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/13/2022	09/13/2023	09/15/2023	Exercise	1	3,895,000	3932.69			7,790				452			3,116			0001
Purchased Call/S&P 500 INDEX/SPXH139ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/14/2022	09/14/2023	09/18/2023	Exercise	1	5,669,000	3946.01			11,340				617			4,649			0001
Purchased Call/S&P 500 INDEX/SPXH139SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/14/2022	09/14/2023	09/18/2023	Exercise	1	4,161,000	3946.01			14,560				797			6,074			0001
Purchased Call/S&P 500 INDEX/SPXH13CSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/23/2022	09/22/2023	09/26/2023	Exercise	1	2,110,000	100			4,642				(293)			1,857			0001
Purchased Call/S&P 500 INDEX/SPXH13FS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/12/2022	10/11/2023	10/13/2023	Exercise	1	1,747,905	3604			38,800				(4,160)			17,174			0001
Purchased Call/S&P 500 INDEX/SPXH13BSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/21/2022	09/21/2023	09/25/2023	Exercise	1	4,060,000	3789.93			14,210				(255)			5,928			0001
Purchased Call/S&P 500 INDEX/SPXH13CSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/22/2022	09/22/2023	09/26/2023	Exercise	1	3,703,000	3757.99			7,410				(218)			3,038			0001
Purchased Call/S&P 500 INDEX/SPXH13FSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/14/2022	10/12/2023	10/16/2023	Exercise	1	1,368,288	3582			39,728				(3,803)			17,011			0001
Purchased Call/S&P 500 INDEX/SPXH13GS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/17/2022	10/13/2023	10/17/2023	Exercise	1	2,457,986	3583			123,482				(9,803)			52,522			0001
Purchased Call/S&P 500 INDEX/SPXH13ESD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/07/2022	10/06/2023	10/11/2023	Exercise	1	8,245,000	3639.66			16,490				(1,326)			6,926			0001
Purchased Call/S&P 500 INDEX/SPXH13FS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/12/2022	10/12/2023	10/16/2023	Exercise	1	3,879,000	3577.03			7,760				(852)			3,337			0001
Purchased Call/S&P 500 INDEX/SPXH13FSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/14/2022	10/13/2023	10/17/2023	Exercise	1	6,189,000	3583.07			21,665				(2,332)			9,409			0001
Purchased Call/S&P 500 INDEX/SPXH13GSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/18/2022	10/18/2023	10/20/2023	Exercise	1	1,926,000	3719.98			8,663				(586)			3,850			0001
Purchased Call/S&P 500 INDEX/SPXH13GSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/20/2022	10/20/2023	10/24/2023	Exercise	1	4,727,000	3665.78			9,450				(663)			3,969			0001
Purchased Call/S&P 500 INDEX/SPXH13HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/27/2022	10/26/2023	10/30/2023	Exercise	1	1,403,038	3844			33,214				(575)			14,763			0001
Purchased Call/S&P 500 INDEX/SPXH13LS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/14/2022	11/13/2023	11/15/2023	Exercise	1	2,595,405	3993			53,299				4,268			21,748			0001
Purchased Call/S&P 500 INDEX/SPXH13HSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/24/2022	10/24/2023	10/26/2023	Exercise	1	2,859,000	3797.34			10,010				(373)			4,404			0001
Purchased Call/S&P 500 INDEX/SPXH13ISQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/31/2022	10/31/2023	11/02/2023	Exercise	1	2,336,000	3871.98			8,173				34			3,503			0001
Purchased Call/S&P 500 INDEX/SPXH13JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/03/2022	11/03/2023	11/07/2023	Exercise	1	4,850,000	3719.89			9,700				(487)			4,074			0001
Purchased Call/S&P 500 INDEX/SPXH13NS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/25/2022	11/22/2023	11/27/2023	Exercise	1	1,774,704	4015			49,504				4,897			20,031			0001
Purchased Call/S&P 500 INDEX/SPXH13NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/28/2022	11/24/2023	11/28/2023	Exercise	1	3,071,930	4026			62,566				4,755			26,621			0001
Purchased Call/S&P 500 INDEX/SPXH13KSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/10/2022	11/10/2023	11/14/2023	Exercise	1	4,391,000	3956.37			8,780				457			3,600			0001
Purchased Call/S&P 500 INDEX/SPXH13LSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/15/2022	11/15/2023	11/17/2023	Exercise	1	4,103,000	3991.73			8,210				637			3,284			0001
Purchased Call/S&P 500 INDEX/SPXH13LSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/15/2022	11/15/2023	11/17/2023	Exercise	1	3,024,000	3991.73			9,983				712			4,114			0001
Purchased Call/S&P 500 INDEX/SPXH13LSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/16/2022	11/16/2023	11/20/2023	Exercise	1	3,730,000	3958.79			21,634				1,274			9,101			0001
Purchased Call/S&P 500 INDEX/SPXH13MSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/22/2022	11/22/2023	11/27/2023	Exercise	1	4,440,000	4003.58			8,880				818			3,463			0001
Purchased Call/S&P 500 INDEX/SPXH13NSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/25/2022	11/27/2023	11/29/2023	Expire	1	2,279,000	4255.61							10,536			(15,322)			0001
Purchased Call/S&P 500 INDEX/SPXH13PSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/12/2022	12/12/2023	12/14/2023	Exercise	1	2,520,000	4204.05			8,927				10,661			(10,023)			0001
Purchased Call/S&P 500 INDEX/SPXH13NSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/25/2022	11/27/2023	11/29/2023	Exercise	1	6,721,000	4026.12			12,768				1,302			4,973			0001
Purchased Call/S&P 500 INDEX/SPXH13NSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/29/2022	11/29/2023	12/01/2023	Exercise	1	3,930,000	3957.63			13,755				860			5,581			0001
Purchased Call/S&P 500 INDEX/SPXH13OS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/30/2022	11/30/2023	12/04/2023	Exercise	1	4,695,000	4080.11			9,390				1,089			3,756			0001
Purchased Call/S&P 500 INDEX/SPXH13OSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/02/2022	12/01/2023	12/05/2023	Exercise	1	3,724,000	4071.7			13,038				1,556			5,215			0001
Purchased Call/S&P 500 INDEX/SPXH13PSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/12/2022	12/08/2023	12/12/2023	Exercise	1	2,340,925	3934			78,538				4,779			32,241			0001
Purchased Call/S&P 500 INDEX/SPXH13RSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/20/2022	12/19/2023	12/21/2023	Exercise	1	1,416,352	3818			36,358				217			15,025			0001
Purchased Call/S&P 500 INDEX/SPXH13RSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/20/2022	12/20/2023	12/22/2023	Exercise	1	1,907,000	3821.62			78,187				(199)			33,945			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXH13P$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	12/07/2022	12/07/2023	12/11/2023	Exercise	1	4,753,000	3933.92			9,510				494			3,804			0001
Purchased Call/S&P 500 INDEX/SPXH13P$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	12/09/2022	12/08/2023	12/12/2023	Exercise	1	2,000,000	3934.38			6,800				354			2,760			0001
Purchased Call/S&P 500 INDEX/SPXH13Q$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	12/12/2022	12/12/2023	12/14/2023	Exercise	1	1,884,000	3990.56			10,368				823			4,260			0001
Purchased Call/S&P 500 INDEX/SPXH13Q$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	12/13/2022	12/13/2023	12/15/2023	Exercise	1	2,589,000	4019.65			8,288				770			3,315			0001
Purchased Call/S&P 500 INDEX/SPXH13S$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	12/23/2022	12/26/2023	12/28/2023	Exercise	1	1,823,000	3844.82			73,832				380			32,085			0001
Purchased Call/S&P 500 INDEX/SPXH13Q$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	12/14/2022	12/14/2023	12/18/2023	Exercise	1	2,940,000	3995.32			11,760				948			4,763			0001
Purchased Call/S&P 500 INDEX/SPXH13Q$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	12/14/2022	12/14/2023	12/18/2023	Exercise	1	3,805,000	3995.32			23,591				1,864			9,817			0001
Purchased Call/S&P 500 INDEX/SPXH13R$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	12/20/2022	12/20/2023	12/22/2023	Exercise	1	4,812,000	3821.62			9,139				(10)			3,752			0001
Purchased Call/S&P 500 INDEX/SPXH13T$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	12/29/2022	12/29/2023	01/03/2024	Exercise	1	3,616,000	3849.28			13,737				77			5,712			0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0003$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	04/20/2022	04/14/2023	04/18/2023	Exercise	1	2,484,000	100			765				4,231			(4,557)			0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0003$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	09/26/2022	09/25/2023	09/27/2023	Exercise	1	2,459,000	100			6,642				(249)			2,509			0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0131$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/23/2022	08/18/2023	08/22/2023	Exercise	1	2,574,000	100			9,012				2,343			3,038			0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0131$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/06/2022	08/24/2023	08/28/2023	Exercise	1	2,241,000	100			7,616				991			3,136			0001
Purchased Call/S&P 500 INDEX/SPX1403$N	FixedAnnuityHedge	N/A	Equity/Index	Citibank	E57ODZWZ7FF32TWEFA76	05/23/2022	05/22/2023	05/24/2023	Exercise	1	4,698,000	3973.75			258,773				37,943			110,316			0001
Purchased Call/S&P 500 INDEX/SPX1404$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank	E57ODZWZ7FF32TWEFA76	06/10/2022	06/12/2023	06/14/2023	Exercise	1	4,716,000	3900.86			247,590				13,612			114,599			0001
Purchased Call/S&P 500 INDEX/SPX1404$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank	E57ODZWZ7FF32TWEFA76	06/14/2022	06/14/2023	06/16/2023	Exercise	1	4,396,000	3735.48			241,780				(12,277)			112,098			0001
Purchased Call/S&P 500 INDEX/SPX1403$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank	E57ODZWZ7FF32TWEFA76	06/06/2022	06/05/2023	06/07/2023	Exercise	1	2,230,937	4109			42,354				9,400			17,289			0001
Purchased Call/S&P 500 INDEX/SPX1404$L	FixedAnnuityHedge	N/A	Equity/Index	Citibank	E57ODZWZ7FF32TWEFA76	06/29/2022	06/28/2023	06/30/2023	Exercise	1	1,478,940	3822			28,251				(77)			11,985			0001
Purchased Call/S&P 500 INDEX/SPX1404$N	FixedAnnuityHedge	N/A	Equity/Index	Citibank	E57ODZWZ7FF32TWEFA76	06/30/2022	06/29/2023	07/03/2023	Exercise	1	1,279,308	3819			36,514				(638)			16,327			0001
Purchased Call/S&P 500 INDEX/SPX1404$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank	E57ODZWZ7FF32TWEFA76	07/05/2022	07/05/2023	07/07/2023	Exercise	1	2,645,000	3831.39			134,895				206			62,158			0001
Purchased Call/S&P 500 INDEX/SPX1405$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank	E57ODZWZ7FF32TWEFA76	08/15/2022	08/14/2023	08/16/2023	Exercise	1	2,692,000	4297.14			120,644				39,650			47,422			0001
Purchased Call/S&P 500 INDEX/SPX1405$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank	E57ODZWZ7FF32TWEFA76	08/03/2022	08/02/2023	08/04/2023	Expire	1	1,433,000	100							25,324			(26,367)			0001
Purchased Call/S&P 500 INDEX/SPX1404$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank	E57ODZWZ7FF32TWEFA76	07/06/2022	06/30/2023	07/05/2023	Exercise	1	1,178,269	3801			26,040				(211)			10,949			0001
Purchased Call/S&P 500 INDEX/SPX1404$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank	E57ODZWZ7FF32TWEFA76	07/08/2022	06/30/2023	07/05/2023	Exercise	1	3,312,208	3785			220,500				7,029			92,742			0001
Purchased Call/S&P 500 INDEX/SPX150G$9	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	01/18/2022	01/13/2023	01/17/2023	Expire	1	2,110,541	4659							5,241			(5,246)			0001
Purchased Call/S&P 500 INDEX/SPX1406$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank	E57ODZWZ7FF32TWEFA76	10/10/2022	10/09/2023	10/11/2023	Exercise	1	3,419,000	100			124,794				(8,604)			49,917			0001
Purchased Call/S&P 500 INDEX/SPX1406$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank	E57ODZWZ7FF32TWEFA76	11/02/2022	11/02/2023	11/06/2023	Exercise	1	919,000	100			44,112				(1,386)			17,829			0001
Purchased Call/S&P 500 INDEX/SPX150G$N	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	02/15/2022	02/10/2023	02/14/2023	Expire	1	2,196,064	4594							14,165			(14,165)			0001
Purchased Call/S&P 500 INDEX/SPX150G$I	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	02/03/2022	02/01/2023	02/03/2023	Expire	1	1,682,220	4547							7,401			(7,405)			0001
Purchased Call/S&P 500 INDEX/SPX1406$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank	E57ODZWZ7FF32TWEFA76	11/04/2022	11/06/2023	11/08/2023	Exercise	1	263,000	100			8,548				(221)			3,445			0001
Purchased Call/S&P 500 INDEX/SPX1406$N	FixedAnnuityHedge	N/A	Equity/Index	Citibank	E57ODZWZ7FF32TWEFA76	11/29/2022	11/29/2023	12/01/2023	Exercise	1	890,000	100			37,825				2,760			14,240			0001
Purchased Call/S&P 500 INDEX/SPX150G$Z	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	02/23/2022	02/17/2023	02/22/2023	Expire	1	11,137,456	4349							12,154			(12,728)			0001
Purchased Call/S&P 500 INDEX/SPX150G$O	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	02/15/2022	02/10/2023	02/14/2023	Expire	1	2,576,067	4608							16,718			(16,718)			0001
Purchased Call/S&P 500 INDEX/SPX150I$O	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	03/10/2022	03/08/2023	03/10/2023	Expire	1	2,085,350	4405							17,054			(17,054)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPX150I$B	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/15/2022	03/13/2023	03/15/2023	Expire	1	3,367,652	4204							6,310			(7,968)			0001
Purchased Call/S&P 500 INDEX/SPX150I$L	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/22/2022	03/17/2023	03/21/2023	Expire	1	2,002,000	100							3,049			(3,049)			0001
Purchased Call/S&P 500 INDEX/SPX150I$G	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/16/2022	03/14/2023	03/16/2023	Expire	1	3,714,068	4173							6,236			(8,275)			0001
Purchased Call/S&P 500 INDEX/SPX150K$F	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/27/2022	04/25/2023	04/27/2023	Expire	1	1,877,404	4685							3,910			(3,910)			0001
Purchased Call/S&P 500 INDEX/SPX150J$1	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/05/2022	03/24/2023	03/28/2023	Expire	1	1,895,000	100							29,373			(29,373)			0001
Purchased Call/S&P 500 INDEX/SPX150M$3	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	05/23/2022	05/19/2023	05/23/2023	Expire	1	2,599,000	100							27,809			(27,809)			0001
Purchased Call/S&P 500 INDEX/SPX150M$I	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	05/31/2022	05/26/2023	05/31/2023	Expire	1	1,581,000	100							22,608			(22,608)			0001
Purchased Call/S&P 500 INDEX/SPX150M$J	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	05/31/2022	05/26/2023	05/31/2023	Expire	1	2,161,000	100							22,258			(22,258)			0001
Purchased Call/S&P 500 INDEX/SPX150I$O	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/23/2022	03/21/2023	03/23/2023	Expire	1	1,976,000	100							3,168			(3,168)			0001
Purchased Call/S&P 500 INDEX/SPX150I$X	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/29/2022	03/27/2023	03/29/2023	Expire	1	2,234,000	100							3,665			(3,665)			0001
Purchased Call/S&P 500 INDEX/SPX150I$Y	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/30/2022	03/28/2023	03/30/2023	Expire	1	1,755,000	100							2,939			(2,939)			0001
Purchased Call/S&P 500 INDEX/SPX150J$F	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/14/2022	04/12/2023	04/14/2023	Expire	1	1,983,000	100							3,136			(3,136)			0001
Purchased Call/S&P 500 INDEX/SPX150J$K	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/18/2022	04/13/2023	04/17/2023	Expire	1	2,897,000	100							3,069			(3,069)			0001
Purchased Call/S&P 500 INDEX/SPX150K$D	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/26/2022	04/24/2023	04/26/2023	Expire	1	2,455,000	100							2,750			(2,750)			0001
Purchased Call/S&P 500 INDEX/SPX150N$R	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	06/22/2022	06/16/2023	06/21/2023	Expire	1	3,354,000	100							4,743			(4,743)			0001
Purchased Call/S&P 500 INDEX/SPX150K$L	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/28/2022	04/26/2023	04/28/2023	Expire	1	3,356,861	4175							9,548			(14,686)			0001
Purchased Call/S&P 500 INDEX/SPX150P$3	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	07/18/2022	07/18/2023	07/20/2023	Exercise	1	3,155,000	3830.85			6,310				62			2,587			0001
Purchased Call/S&P 500 INDEX/SPX150N$S	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	06/22/2022	06/16/2023	06/21/2023	Expire	1	1,990,000	100							2,577			(2,577)			0001
Purchased Call/S&P 500 INDEX/SPX150N$7	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	06/13/2022	06/09/2023	06/13/2023	Expire	1	1,300,000	100							12,220			(12,220)			0001
Purchased Call/S&P 500 INDEX/SPX150O$1	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	06/27/2022	06/23/2023	06/27/2023	Expire	1	3,328,000	100							32,282			(32,282)			0001
Purchased Call/S&P 500 INDEX/SPX150O$2	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	06/27/2022	06/23/2023	06/27/2023	Expire	1	2,106,000	100							3,196			(3,196)			0001
Purchased Call/S&P 500 INDEX/SPX150O$8	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	06/29/2022	06/27/2023	06/29/2023	Expire	1	1,489,000	100							1,937			(1,937)			0001
Purchased Call/S&P 500 INDEX/SPX150O$O	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	07/12/2022	07/10/2023	07/12/2023	Expire	1	2,774,000	100							3,115			(3,164)			0001
Purchased Call/S&P 500 INDEX/SPX150P$4	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	07/18/2022	07/18/2023	07/20/2023	Exercise	1	2,739,000	3830.85			9,590				144			3,946			0001
Purchased Call/S&P 500 INDEX/SPX150P$2	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	07/18/2022	07/18/2023	07/20/2023	Expire	1	1,676,000	100							2,419			(2,513)			0001
Purchased Call/S&P 500 INDEX/SPX150P$E	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	07/25/2022	07/21/2023	07/25/2023	Expire	1	2,358,000	100							2,549			(2,690)			0001
Purchased Call/S&P 500 INDEX/SPX150Q$6	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	08/19/2022	08/21/2023	08/23/2023	Exercise	1	1,787,000	100			4,463				1,170			1,571			0001
Purchased Call/S&P 500 INDEX/SPX150P$U	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	08/05/2022	08/04/2023	08/08/2023	Expire	1	1,934,000	100							16,868			(18,180)			0001
Purchased Call/S&P 500 INDEX/SPX150Q$V	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	09/08/2022	09/08/2023	09/12/2023	Exercise	1	2,485,000	4006.18			8,698				580			3,678			0001
Purchased Call/S&P 500 INDEX/SPX150P$K	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	07/26/2022	07/24/2023	07/26/2023	Expire	1	(1,703,501)	3565							(6,851)			18,733			0001
Purchased Call/S&P 500 INDEX/SPX150P$H	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	07/25/2022	07/25/2023	07/27/2023	Expire	1	2,029,000	100							2,841			(3,004)			0001
Purchased Call/S&P 500 INDEX/SPX150P$P	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	07/29/2022	07/31/2023	08/02/2023	Expire	1	2,341,000	100							2,596			(2,761)			0001
Purchased Call/S&P 500 INDEX/SPX150P$R	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	08/02/2022	08/02/2023	08/04/2023	Expire	1	1,968,000	100							2,683			(2,876)			0001
Purchased Call/S&P 500 INDEX/SPX150Q$W	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	09/08/2022	09/08/2023	09/12/2023	Exercise	1	1,587,000	4006.18			8,876				638			3,804			0001
Purchased Call/S&P 500 INDEX/SPX150S$I	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	09/30/2022	09/29/2023	10/03/2023	Exercise	1	1,484,000	100			3,713				205			1,426			0001
Purchased Call/S&P 500 INDEX/SPX150P$T	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	08/04/2022	08/04/2023	08/08/2023	Expire	1	2,270,000	100							2,616			(2,860)			0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPX150T$0	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	10/26/2022	10/26/2023	10/30/2023	Exercise	1	3,579,000	3830.6			12,530				(111)			5,442			0001
Purchased Call/S&P 500 INDEX/SPX150T$1	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	10/26/2022	10/26/2023	10/30/2023	Exercise	1	2,675,000	3830.6			14,980				(156)			6,634			0001
Purchased Call/S&P 500 INDEX/SPX150Q$0	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	08/15/2022	08/15/2023	08/17/2023	Expire	1	1,755,000	100							2,158			(2,457)			0001
Purchased Call/S&P 500 INDEX/SPX150T$M	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	11/04/2022	11/03/2023	11/07/2023	Exercise	1	3,434,000	3770.55			19,580				(736)			8,794			0001
Purchased Call/S&P 500 INDEX/SPX150Q$4	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	08/19/2022	08/21/2023	08/23/2023	Expire	1	2,779,000	100							3,935			(4,392)			0001
Purchased Call/S&P 500 INDEX/SPX150Q$D	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	08/25/2022	08/25/2023	08/29/2023	Expire	1	2,585,000	100							3,679			(4,136)			0001
Purchased Call/S&P 500 INDEX/SPX150Q$M	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	08/30/2022	08/30/2023	09/01/2023	Expire	1	2,530,000	100							2,880			(3,491)			0001
Purchased Call/S&P 500 INDEX/SPX150R$Q	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	09/21/2022	09/21/2023	09/25/2023	Expire	1	2,702,000	100							2,701			(4,212)			0001
Purchased Call/S&P 500 INDEX/SPX150U$S	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	11/21/2022	11/17/2023	11/21/2023	Exercise	1	1,156,000	100			12,223				7,173			(3,036)			0001
Purchased Call/S&P 500 INDEX/SPX150R$Z	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	09/23/2022	09/25/2023	09/27/2023	Expire	1	2,745,000	100							2,896			(3,514)			0001
Purchased Call/S&P 500 INDEX/SPX150T$N	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	11/04/2022	11/06/2023	11/08/2023	Exercise	1	6,335,000	3770.55			12,037				(269)			5,068			0001
Purchased Call/S&P 500 INDEX/SPX150T$E	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	11/02/2022	11/02/2023	11/06/2023	Expire	1	3,695,000	100							4,237			(4,434)			0001
Purchased Call/S&P 500 INDEX/SPX150W$I	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	12/16/2022	12/15/2023	12/19/2023	Exercise	1	1,726,000	100			3,450				177			1,277			0001
Purchased Call/S&P 500 INDEX/SPX150W$H	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	12/16/2022	12/18/2023	12/20/2023	Exercise	1	3,464,000	3852.36			18,018				315			7,623			0001
Purchased Call/S&P 500 INDEX/SPX150U$4	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	11/11/2022	11/10/2023	11/14/2023	Expire	1	1,460,000	100							1,347			(1,927)			0001
Purchased Call/S&P 500 INDEX/SPX150U$E	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	11/17/2022	11/17/2023	11/21/2023	Expire	1	3,199,000	100							2,726			(3,968)			0001
Purchased Call/S&P 500 INDEX/SPX150U$L	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	11/18/2022	11/20/2023	11/22/2023	Expire	1	3,180,000	100							3,458			(4,134)			0001
Purchased Call/S&P 500 INDEX/SPX150R$2	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	09/12/2022	09/08/2023	09/12/2023	Expire	1	2,671,000	100							23,160			(27,511)			0001
Purchased Call/S&P 500 INDEX/SPX150W$3	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	12/12/2022	12/08/2023	12/12/2023	Expire	1	2,479,000	100							8,233			(27,765)			0001
Purchased Call/S&P 500 INDEX/SPX150U$T	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	11/21/2022	11/21/2023	11/24/2023	Expire	1	1,511,000	100							1,204			(2,054)			0001
Purchased Call/S&P 500 INDEX/SPX150V$3	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	11/25/2022	11/24/2023	11/28/2023	Expire	1	2,199,000	100							3,100			(3,520)			0001
Purchased Call/S&P 500 INDEX/SPX150V$G	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	11/30/2022	11/30/2023	12/04/2023	Expire	1	2,870,000	100							4,460			(4,649)			0001
Purchased Call/S&P 500 INDEX/SPX150V$M	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	12/02/2022	12/04/2023	12/06/2023	Expire	1	3,026,000	100							4,162			(4,538)			0001
Purchased Call/S&P 500 INDEX/SPX715Q$7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/01/2022	03/31/2023	04/04/2023	Expire	1	2,450,952	4530							69,075			(69,075)			0001
Purchased Call/S&P 500 INDEX/SPX715R$4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/02/2022	05/02/2023	05/04/2023	Expire	1	2,590,000	4155.38							48,408			(80,031)			0001
Purchased Call/S&P 500 INDEX/SPX715R$1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/02/2022	04/28/2023	05/02/2023	Exercise	1	2,892,351	4132			26,236				61,848			(78,302)			0001
Purchased Call/S&P 500 INDEX/SPX715R$A	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/06/2022	05/04/2023	05/08/2023	Expire	1	2,162,986	4300							34,207			(46,829)			0001
Purchased Call/S&P 500 INDEX/SPX715R$I	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/09/2022	05/08/2023	05/10/2023	Exercise	1	3,070,000	3991.24			112,978				28,467			23,641			0001
Purchased Call/S&P 500 INDEX/SPX715S$8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/31/2022	05/30/2023	06/01/2023	Exercise	1	2,834,000	4132.15			50,320				41,476			(35,267)			0001
Purchased Call/S&P 500 INDEX/SPX715Q$F	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/13/2022	04/13/2023	04/17/2023	Expire	1	724,000	100							18,671			(20,996)			0001
Purchased Call/S&P 500 INDEX/SPX715T$T	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/14/2022	07/13/2023	07/17/2023	Exercise	1	2,277,186	30773			113,811				(36,224)			59,375			0001
Purchased Call/S&P 500 INDEX/SPX715S$C	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/01/2022	05/31/2023	06/02/2023	Expire	1	2,813,994	4132							81,180			(82,095)			0001
Purchased Call/S&P 500 INDEX/SPX715W$F	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/31/2022	08/30/2023	09/01/2023	Exercise	1	1,373,346	4004			36,701				3,572			15,559			0001
Purchased Call/S&P 500 INDEX/SPX715U$5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/25/2022	07/21/2023	07/25/2023	Exercise	1	1,594,965	31899			53,753				(4,391)			13,039			0001
Purchased Call/S&P 500 INDEX/SPX721E$H	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/01/2022	01/31/2023	02/02/2023	Expire	1	1,521,740	4516							20,279			(20,291)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPX721E$I	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/01/2022	01/31/2023	02/02/2023	Expire	1	2,619,019	4516							80,890			(80,916)			0001
Purchased Call/S&P 500 INDEX/SPX721E$J	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/01/2022	01/31/2023	02/02/2023	Expire	1	2,113,277	4516							80,157			(80,178)			0001
Purchased Call/S&P 500 INDEX/SPX721C$Y	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2022	01/24/2023	01/26/2023	Expire	1	1,896,000	4410.13							64,065			(64,085)			0001
Purchased Call/S&P 500 INDEX/SPX715W$G	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/01/2022	08/31/2023	09/05/2023	Exercise	1	1,827,605	31510			91,409				(11,562)			43,788			0001
Purchased Call/S&P 500 INDEX/SPX721D$R	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/28/2022	01/30/2023	02/01/2023	Expire	1	2,767,000	4431.85							93,452			(93,525)			0001
Purchased Call/S&P 500 INDEX/SPX721L$4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/05/2022	04/05/2023	04/07/2023	Expire	1	2,147,000	4525.12							64,999			(67,416)			0001
Purchased Call/S&P 500 INDEX/SPX721J$0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2022	03/10/2023	03/14/2023	Expire	1	3,291,975	4204							39,605			(48,859)			0001
Purchased Call/S&P 500 INDEX/SPX721N$8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/18/2022	04/14/2023	04/18/2023	Expire	1	2,345,643	4393							67,207			(73,868)			0001
Purchased Call/S&P 500 INDEX/SPX715Y$9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	10/31/2022	10/27/2023	10/31/2023	Exercise	1	2,464,635	32862			60,204				(503)			(1,515)			0001
Purchased Call/S&P 500 INDEX/SPX715Z$U	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	12/19/2022	12/15/2023	12/19/2023	Exercise	1	1,119,296	32920			45,886				(857)			18,451			0001
Purchased Call/S&P 500 INDEX/SPX721F$9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2022	02/03/2023	02/07/2023	Expire	1	1,550,000	100							17,050			(17,050)			0001
Purchased Call/S&P 500 INDEX/SPX721Q$Y	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/18/2022	05/18/2023	05/22/2023	Exercise	1	1,355,000	3923.68			73,170				7,148			33,333			0001
Purchased Call/S&P 500 INDEX/SPX721P$J	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/02/2022	04/28/2023	05/02/2023	Exercise	1	2,842,768	4132			25,786				12,499			(963)			0001
Purchased Call/S&P 500 INDEX/SPX721U$K	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2022	06/20/2023	06/22/2023	Exercise	1	1,400,000	3674.84			67,900				(5,634)			30,940			0001
Purchased Call/S&P 500 INDEX/SPX721P$0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/03/2022	05/03/2023	05/05/2023	Expire	1	746,000	100							9,970			(19,620)			0001
Purchased Call/S&P 500 INDEX/SPX721W$2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023	06/30/2023	Exercise	1	3,404,000	3821.55			180,412				(317)			83,058			0001
Purchased Call/S&P 500 INDEX/SPX721T$A	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/07/2022	06/06/2023	06/08/2023	Expire	1	1,826,000	100							30,129			(30,129)			0001
Purchased Call/S&P 500 INDEX/SPX721X$E	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2022	07/10/2023	07/12/2023	Exercise	1	1,409,000	3899.38			65,519				3,489			29,166			0001
Purchased Call/S&P 500 INDEX/SPX721Y$X	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2022	07/17/2023	07/19/2023	Exercise	1	2,343,000	3830.85			107,778				1,421			47,329			0001
Purchased Call/S&P 500 INDEX/SPX721Y$Y	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2022	07/17/2023	07/19/2023	Exercise	1	2,869,000	3830.85			164,968				2,854			74,020			0001
Purchased Call/S&P 500 INDEX/SPX721T$8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023	06/08/2023	Exercise	1	851,000	100			35,317				7,977			13,531			0001
Purchased Call/S&P 500 INDEX/SPX721V$P	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2022	06/23/2023	06/27/2023	Exercise	1	1,512,033	31501			60,277				(13,162)			22,414			0001
Purchased Call/S&P 500 INDEX/SPX721W$S	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/05/2022	06/30/2023	07/05/2023	Exercise	1	1,585,960	31097			79,304				(19,936)			42,368			0001
Purchased Call/S&P 500 INDEX/SPX721Y$J	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2022	07/17/2023	07/19/2023	Exercise	1	298,000	100			10,877				479			4,083			0001
Purchased Call/S&P 500 INDEX/SPX8155$0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/09/2023	10/24/2023	05/11/2023	Expire	1	7,995,000	3940	(49,725)	49,725								(49,725)			0001
Purchased Call/S&P 500 INDEX/SPX8150$C	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	12/27/2022	12/22/2023	12/27/2023	Exercise	1	1,162,138	33204			30,020				2,987			(835)			0001
Purchased Call/S&P 500 INDEX/SPX8213$Z	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2022	09/01/2023	09/06/2023	Expire	1	2,013,000	100							7,349			(9,864)			0001
Purchased Call/S&P 500 INDEX/SPX8216$U	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2022	10/13/2023	10/17/2023	Expire	1	3,395,000	100							16,721			(30,216)			0001
Purchased Call/S&P 500 INDEX/SPX8215$B	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/27/2022	09/27/2023	09/29/2023	Exercise	1	467,000	100			21,482				(1,492)			8,733			0001
Purchased Call/S&P 500 INDEX/SPX821C$X	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2022	12/15/2023	12/19/2023	Exercise	1	1,445,323	3896			53,425				990			27,102			0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPX8219$6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2022	11/10/2023	11/14/2023	Expire	1	1,509,000	100							12,180			(25,351)			0001
Purchased Call/S&P 500 INDEX/SPX821E$D	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/28/2022	12/28/2023	01/02/2024	Exercise	1	445,000	100			21,138				48			8,233			0001
Purchased Call/S&P 500 INDEX/SPX821E$W	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2023	12/29/2023	01/05/2023	Exercise	1	4,016,117	3840	(56,683)	56,683	118,722							62,040			0001
Purchased Call/S&P 500 INDEX/SPX905U$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/20/2022	01/18/2023	01/20/2023	Expire	1	2,151,242	4855							6,274			(6,274)			0001
Purchased Call/S&P 500 INDEX/SPX905V$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/01/2022	01/30/2023	02/01/2023	Expire	1	2,557,177	4704							13,693			(13,693)			0001
Purchased Call/S&P 500 INDEX/SPX905V$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/03/2022	02/01/2023	02/03/2023	Expire	1	1,927,733	4806							6,095			(6,095)			0001
Purchased Call/S&P 500 INDEX/SPX905W$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/08/2022	02/03/2023	02/07/2023	Expire	1	1,890,223	4955							2,820			(2,820)			0001
Purchased Call/S&P 500 INDEX/SPX905W$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/10/2022	02/08/2023	02/10/2023	Expire	1	2,504,933	4730							11,796			(11,796)			0001
Purchased Call/S&P 500 INDEX/SPX905U$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/18/2022	01/13/2023	01/17/2023	Expire	1	2,924,000	100							5,023			(5,023)			0001
Purchased Call/S&P 500 INDEX/SPX905W$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/15/2022	02/10/2023	02/14/2023	Expire	1	2,872,116	4898							5,239			(5,239)			0001
Purchased Call/S&P 500 INDEX/SPX905X$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/23/2022	02/17/2023	02/22/2023	Expire	1	3,331,234	4649							8,505			(8,505)			0001
Purchased Call/S&P 500 INDEX/SPX905V$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/26/2022	01/24/2023	01/26/2023	Expire	1	1,918,407	4410							7,811			(7,826)			0001
Purchased Call/S&P 500 INDEX/SPX905X$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/23/2022	02/21/2023	02/23/2023	Expire	1	1,991,782	4740							3,414			(3,414)			0001
Purchased Call/S&P 500 INDEX/SPX905X$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/01/2022	03/01/2023	03/03/2023	Expire	1	2,369,000	4306.26							76,086			(79,835)			0001
Purchased Call/S&P 500 INDEX/SPX905Z$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/18/2022	03/16/2023	03/20/2023	Expire	1	2,253,014	4711							9,402			(9,402)			0001
Purchased Call/S&P 500 INDEX/SPX905Z$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/21/2022	03/17/2023	03/21/2023	Expire	1	1,866,136	4872							3,163			(3,163)			0001
Purchased Call/S&P 500 INDEX/SPX905Z$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/22/2022	03/17/2023	03/21/2023	Expire	1	2,436,864	4714							12,670			(12,670)			0001
Purchased Call/S&P 500 INDEX/SPX905X$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/01/2022	02/28/2023	03/02/2023	Expire	1	2,996,149	4374							104,604			(107,305)			0001
Purchased Call/S&P 500 INDEX/SPX905V$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/28/2022	01/27/2023	01/31/2023	Expire	1	1,581,000	100							32,727			(32,727)			0001
Purchased Call/S&P 500 INDEX/SPX905Z$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/22/2022	03/17/2023	03/21/2023	Expire	1	3,048,311	4862							8,353			(8,353)			0001
Purchased Call/S&P 500 INDEX/SPXA050$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/30/2022	03/28/2023	03/30/2023	Expire	1	1,985,776	4999							3,952			(3,952)			0001
Purchased Call/S&P 500 INDEX/SPXA050$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/31/2022	03/29/2023	03/31/2023	Expire	1	4,302,756	5122							4,311			(4,311)			0001
Purchased Call/S&P 500 INDEX/SPXA050$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/05/2022	04/03/2023	04/05/2023	Expire	1	3,836,706	4946							7,448			(7,448)			0001
Purchased Call/S&P 500 INDEX/SPXA051$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/21/2022	04/19/2023	04/21/2023	Expire	1	2,860,277	4844							5,559			(5,580)			0001
Purchased Call/S&P 500 INDEX/SPXA052$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/10/2022	05/08/2023	05/10/2023	Expire	1	1,979,203	4402							8,760			(8,761)			0001
Purchased Call/S&P 500 INDEX/SPXA054$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/21/2022	06/21/2023	06/23/2023	Exercise	1	3,443,000	3764.79			172,150				(6,322)			79,189			0001
Purchased Call/S&P 500 INDEX/SPXA055$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/09/2022	08/09/2023	08/11/2023	Expire	1	2,330,000	4330.65							15,494			(15,658)			0001
Purchased Call/S&P 500 INDEX/SPXA053$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/06/2022	06/02/2023	06/06/2023	Expire	1	3,326,000	100							34,923			(34,923)			0001
Purchased Call/S&P 500 INDEX/SPXA057$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/02/2022	09/05/2023	09/07/2023	Exercise	1	2,191,000	3924.26			13,140				561			5,650			0001
Purchased Call/S&P 500 INDEX/SPXA056$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/29/2022	08/29/2023	08/31/2023	Expire	1	2,457,000	4185.79							19,126			(20,475)			0001
Purchased Call/S&P 500 INDEX/SPXA058$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/19/2022	09/19/2023	09/21/2023	Expire	1	1,672,000	4227.48							7,804			(8,884)			0001
Purchased Call/S&P 500 INDEX/SPXA053$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/06/2022	06/02/2023	06/06/2023	Expire	1	2,830,000	100							3,453			(3,453)			0001
Purchased Call/S&P 500 INDEX/SPXA058$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2023	09/26/2023	Expire	1	2,470,000	4143.18							7,530			(11,214)			0001
Purchased Call/S&P 500 INDEX/SPXA058$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/29/2022	09/29/2023	10/03/2023	Exercise	1	3,181,000	4026.36			23,286				3,500			7,513			0001
Purchased Call/S&P 500 INDEX/SPXA053$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/14/2022	06/12/2023	06/14/2023	Expire	1	3,349,000	100							2,881			(2,881)			0001

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Purchased Call/S&P 500 INDEX/SPXA059$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2023	10/11/2023	Exercise	1	3,546,000	4003.63			31,727				2,101			13,009			0001
Purchased Call/S&P 500 INDEX/SPXA059$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/07/2022	10/09/2023	10/11/2023	Exercise	1	2,993,000	3863.5			46,571				93			21,952			0001
Purchased Call/S&P 500 INDEX/SPXA056$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	09/01/2022	09/01/2023	09/06/2023	Expire	1	3,345,000	100							3,709			(4,549)			0001
Purchased Call/S&P 500 INDEX/SPXA05A$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/20/2022	10/20/2023	10/24/2023	Exercise	1	3,386,000	4015.86			28,338				3,807			8,096			0001
Purchased Call/S&P 500 INDEX/SPXA05B$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/28/2022	10/27/2023	10/31/2023	Exercise	1	2,072,000	4176.08			169				9,601			(13,949)			0001
Purchased Call/S&P 500 INDEX/SPXA058$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	09/15/2022	09/15/2023	09/19/2023	Expire	1	3,391,000	100							4,947			(4,949)			0001
Purchased Call/S&P 500 INDEX/SPXA05B$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	11/01/2022	11/01/2023	11/03/2023	Exercise	1	2,165,000	4149.16			7,146				7,671			(6,580)			0001
Purchased Call/S&P 500 INDEX/SPXA05B$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	11/01/2022	11/01/2023	11/03/2023	Expire	1	2,494,000	4432.59							4,796			(5,938)			0001
Purchased Call/S&P 500 INDEX/SPXA059$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/05/2022	10/05/2023	10/10/2023	Expire	1	2,856,000	100							2,593			(3,654)			0001
Purchased Call/S&P 500 INDEX/SPXA05B$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	11/09/2022	11/09/2023	11/13/2023	Exercise	1	3,066,000	4078.44			19,285				5,043			1,324			0001
Purchased Call/S&P 500 INDEX/SPXA05C$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	11/11/2022	11/10/2023	11/14/2023	Expire	1	3,189,000	4252.47							15,949			(21,373)			0001
Purchased Call/S&P 500 INDEX/SPXA05A$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	10/14/2022	10/16/2023	10/18/2023	Expire	1	2,887,000	100							1,927			(3,520)			0001
Purchased Call/S&P 500 INDEX/SPXA05C$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	11/11/2022	11/10/2023	11/14/2023	Expire	1	2,200,000	4464.1							6,225			(7,216)			0001
Purchased Call/S&P 500 INDEX/SPXA05C$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	11/11/2022	11/13/2023	11/15/2023	Exercise	1	1,976,000	4234.5			148				10,202			(13,914)			0001
Purchased Call/S&P 500 INDEX/SPXA05B$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	11/04/2022	11/03/2023	11/07/2023	Expire	1	2,341,000	100							2,047			(3,370)			0001
Purchased Call/S&P 500 INDEX/SPXA05C$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	11/16/2022	11/16/2023	11/20/2023	Expire	1	2,336,000	4473.43							5,196			(6,211)			0001
Purchased Call/S&P 500 INDEX/SPXA05C$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	11/21/2022	11/21/2023	11/24/2023	Expire	1	2,924,000	4260.01							10,587			(15,854)			0001
Purchased Call/S&P 500 INDEX/SPXA05B$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	11/04/2022	11/06/2023	11/08/2023	Expire	1	3,211,000	100							1,227			(4,045)			0001
Purchased Call/S&P 500 INDEX/SPXA05C$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	11/23/2022	11/22/2023	11/27/2023	Expire	1	3,350,000	4403.81							10,968			(13,534)			0001
Purchased Call/S&P 500 INDEX/SPXA05C$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	11/25/2022	11/24/2023	11/28/2023	Expire	1	2,816,000	4360.29							10,095			(13,062)			0001
Purchased Call/S&P 500 INDEX/SPXA05C$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	12/01/2022	12/01/2023	12/05/2023	Expire	1	2,289,000	4469.96							6,874			(8,244)			0001
Purchased Call/S&P 500 INDEX/SPXA05E$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	12/21/2022	12/21/2023	12/26/2023	Exercise	1	1,544,000	3878.44			91,096				1,964			40,607			0001
Purchased Call/S&P 500 INDEX/SPXA05D$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	12/09/2022	12/08/2023	12/12/2023	Expire	1	3,134,000	4577.65							2,726			(4,013)			0001
Purchased Call/S&P 500 INDEX/SPXA05E$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	12/16/2022	12/15/2023	12/19/2023	Expire	1	3,584,000	4422.51							2,825			(6,883)			0001
Purchased Call/S&P 500 INDEX/SPXA05E$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	12/14/2022	12/13/2023	12/15/2023	Exercise	1	1,786,219	4005			40,140				3,771			15,860			0001
Purchased Call/S&P 500 INDEX/SPXB17V$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/21/2022	03/20/2023	03/22/2023	Expire	1	2,116,000	4461.18							66,722			(68,770)			0001
Purchased Call/S&P 500 INDEX/SPXB17T$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/31/2022	01/27/2023	01/31/2023	Expire	1	3,037,210	4327							12,780			(12,859)			0001
Purchased Call/S&P 500 INDEX/SPXB17T$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/23/2022	02/17/2023	02/22/2023	Expire	1	3,539,980	4349							10,511			(10,834)			0001
Purchased Call/S&P 500 INDEX/SPXB17V$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2022	04/04/2023	04/06/2023	Expire	1	1,814,725	4583							7,325			(7,534)			0001
Purchased Call/S&P 500 INDEX/SPXB17V$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/20/2022	04/18/2023	04/20/2023	Expire	1	4,914,301	4392							17,697			(19,681)			0001
Purchased Call/S&P 500 INDEX/SPXB17V$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/29/2022	03/29/2023	03/31/2023	Expire	1	3,032,000	4631.6							97,542			(99,146)			0001
Purchased Call/S&P 500 INDEX/SPXC00W$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/10/2022	01/09/2023	01/11/2023	Expire	1	1,991,000	4670.29							69,267			(69,287)			0001
Purchased Call/S&P 500 INDEX/SPXC00W$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/11/2022	01/11/2023	01/13/2023	Expire	1	1,687,000	4713.07							57,676			(57,695)			0001
Purchased Call/S&P 500 INDEX/SPXC00V$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/07/2022	01/05/2023	01/09/2023	Expire	1	1,950,741	5078							3,229			(3,229)			0001
Purchased Call/S&P 500 INDEX/SPXC00V$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/07/2022	01/05/2023	01/09/2023	Expire	1	1,396,000	100							3,233			(3,236)			0001
Purchased Call/S&P 500 INDEX/SPXC00X$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/14/2022	01/13/2023	01/17/2023	Expire	1	1,998,724	4659							28,063			(28,065)			0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXC00Y$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/18/2022	01/13/2023	01/17/2023	Expire	1	1,813,849	4663							63,003			(63,006)			0001
Purchased Call/S&P 500 INDEX/SPXC00V$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/07/2022	01/09/2023	01/11/2023	Expire	1	552,000	100							16,219			(16,229)			0001
Purchased Call/S&P 500 INDEX/SPXC00W$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/11/2022	01/10/2023	01/12/2023	Expire	1	1,275,000	100							20,655			(20,655)			0001
Purchased Call/S&P 500 INDEX/SPXC00V$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/07/2022	01/05/2023	01/09/2023	Expire	1	2,029,000	100							3,370			(3,370)			0001
Purchased Call/S&P 500 INDEX/SPXC00W$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/11/2022	01/06/2023	01/10/2023	Expire	1	3,704,208	4677							11,564			(11,564)			0001
Purchased Call/S&P 500 INDEX/SPXC00Y$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/19/2022	01/17/2023	01/19/2023	Expire	1	2,474,000	100							4,109			(4,109)			0001
Purchased Call/S&P 500 INDEX/SPXC171$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/10/2022	11/09/2023	11/13/2023	Exercise	1	1,926,765	3749			87,379				2,689			33,512			0001
Purchased Call/S&P 500 INDEX/SPXC172$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/14/2022	11/13/2023	11/15/2023	Exercise	1	2,442,000	3957.25			144,078				8,982			64,469			0001
Purchased Call/S&P 500 INDEX/SPXC00Z$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/24/2022	01/23/2023	01/25/2023	Expire	1	2,583,000	100							65,251			(65,350)			0001
Purchased Call/S&P 500 INDEX/SPXC172$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/14/2022	11/14/2023	11/16/2023	Exercise	1	2,623,000	3957.25			137,708				8,585			60,854			0001
Purchased Call/S&P 500 INDEX/SPXC174$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/28/2022	11/28/2023	11/30/2023	Exercise	1	3,210,000	3963.94			187,785				13,479			82,497			0001
Purchased Call/S&P 500 INDEX/SPXC172$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/13/2023	11/15/2023	Exercise	1	2,840,000	3992.93			13,348				927			5,680			0001
Purchased Call/S&P 500 INDEX/SPXC175$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/05/2022	12/04/2023	12/06/2023	Exercise	1	4,346,000	3998.84			252,503				22,690			109,954			0001
Purchased Call/S&P 500 INDEX/SPXC173$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/23/2022	11/24/2023	11/28/2023	Expire	1	3,003,000	4395.75							9,760			(12,681)			0001
Purchased Call/S&P 500 INDEX/SPXC176$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/12/2022	12/12/2023	12/14/2023	Exercise	1	1,673,000	3990.56			93,688				7,664			40,989			0001
Purchased Call/S&P 500 INDEX/SPXD000$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/27/2022	01/25/2023	01/27/2023	Expire	1	3,476,447	4753							8,632			(8,632)			0001
Purchased Call/S&P 500 INDEX/SPXD002$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/02/2022	01/31/2023	02/02/2023	Expire	1	1,224,000	100							14,933			(14,933)			0001
Purchased Call/S&P 500 INDEX/SPXD000$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/25/2022	01/20/2023	01/24/2023	Expire	1	2,447,000	100							5,037			(5,037)			0001
Purchased Call/S&P 500 INDEX/SPXD001$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/31/2022	01/31/2023	02/02/2023	Expire	1	802,000	100							22,430			(22,456)			0001
Purchased Call/S&P 500 INDEX/SPXD001$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/01/2022	01/30/2023	02/01/2023	Expire	1	3,200,000	100							6,400			(6,400)			0001
Purchased Call/S&P 500 INDEX/SPXD003$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/09/2022	02/07/2023	02/09/2023	Expire	1	1,084,000	100							1,921			(1,931)			0001
Purchased Call/S&P 500 INDEX/SPXD002$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/04/2022	02/06/2023	02/08/2023	Expire	1	773,000	100							21,553			(21,644)			0001
Purchased Call/S&P 500 INDEX/SPXD003$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/09/2022	02/07/2023	02/09/2023	Expire	1	2,385,419	4752							12,077			(12,077)			0001
Purchased Call/S&P 500 INDEX/SPXD005$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/16/2022	02/15/2023	02/17/2023	Expire	1	2,409,907	4471							40,694			(41,083)			0001
Purchased Call/S&P 500 INDEX/SPXD006$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	02/22/2022	02/07/2023	02/09/2023	Expire	1	1,856,322	4670							5,420			(5,420)			0001
Purchased Call/S&P 500 INDEX/SPXD004$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	02/11/2022	02/09/2023	02/13/2023	Expire	1	2,376,000	100							2,803			(2,803)			0001
Purchased Call/S&P 500 INDEX/SPXD004$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	02/14/2022	02/10/2023	02/14/2023	Expire	1	2,761,000	100							3,312			(3,312)			0001
Purchased Call/S&P 500 INDEX/SPXD006$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/22/2022	02/22/2023	02/24/2023	Expire	1	2,437,000	100							52,910			(59,219)			0001
Purchased Call/S&P 500 INDEX/SPXD008$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/28/2022	02/28/2023	03/02/2023	Expire	1	721,000	100							18,768			(20,188)			0001
Purchased Call/S&P 500 INDEX/SPXD008$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/02/2022	02/28/2023	03/02/2023	Expire	1	2,340,058	4374							12,012			(12,395)			0001
Purchased Call/S&P 500 INDEX/SPXD00A$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/07/2022	03/07/2023	03/09/2023	Expire	1	414,000	100							7,891			(11,012)			0001
Purchased Call/S&P 500 INDEX/SPXD007$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/23/2022	02/17/2023	02/22/2023	Expire	1	1,973,000	100							2,389			(2,555)			0001
Purchased Call/S&P 500 INDEX/SPXD00B$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/09/2022	03/07/2023	03/09/2023	Expire	1	2,222,377	4201							9,447			(11,027)			0001
Purchased Call/S&P 500 INDEX/SPXD00C$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/11/2022	03/13/2023	03/15/2023	Expire	1	653,000	100							12,112			(17,239)			0001
Purchased Call/S&P 500 INDEX/SPXD00C$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/14/2022	03/14/2023	03/16/2023	Expire	1	526,000	100							8,891			(13,992)			0001
Purchased Call/S&P 500 INDEX/SPXD00D$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/15/2022	03/10/2023	03/14/2023	Expire	1	2,334,000	100							2,506			(2,506)			0001

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Purchased Call/S&P 500 INDEX/SPXD00D$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/18/2022	03/20/2023	03/22/2023	Expire	1	672,000	100							17,277			(18,547)			0001
Purchased Call/S&P 500 INDEX/SPXD00F$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/21/2022	03/21/2023	03/23/2023	Expire	1	423,000	100							10,455			(11,294)			0001
Purchased Call/S&P 500 INDEX/SPXD00I$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/05/2022	03/27/2023	03/29/2023	Expire	1	2,671,319	4543							49,079			(50,262)			0001
Purchased Call/S&P 500 INDEX/SPXD00G$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/29/2022	03/27/2023	03/29/2023	Expire	1	2,289,702	4543							5,136			(5,303)			0001
Purchased Call/S&P 500 INDEX/SPXD00G$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/29/2022	03/27/2023	03/29/2023	Expire	1	2,889,386	4543							10,738			(11,046)			0001
Purchased Call/S&P 500 INDEX/SPXD00G$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/31/2022	03/29/2023	03/31/2023	Expire	1	3,216,000	100							4,501			(4,501)			0001
Purchased Call/S&P 500 INDEX/SPXD00J$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/11/2022	04/06/2023	04/10/2023	Expire	1	1,122,000	100							1,655			(1,792)			0001
Purchased Call/S&P 500 INDEX/SPXD00K$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/12/2022	04/06/2023	04/10/2023	Expire	1	1,436,000	100							2,180			(2,411)			0001
Purchased Call/S&P 500 INDEX/SPXD00J$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/11/2022	04/06/2023	04/10/2023	Expire	1	1,458,068	5007							1,322			(1,322)			0001
Purchased Call/S&P 500 INDEX/SPXD00K$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/12/2022	04/06/2023	04/10/2023	Expire	1	2,302,488	4763							6,387			(6,387)			0001
Purchased Call/S&P 500 INDEX/SPXD00J$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/08/2022	04/06/2023	04/10/2023	Expire	1	2,254,000	100							3,415			(3,608)			0001
Purchased Call/S&P 500 INDEX/SPXD00L$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/18/2022	04/14/2023	04/18/2023	Expire	1	2,077,695	4393							30,903			(34,813)			0001
Purchased Call/S&P 500 INDEX/SPXD00M$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/19/2022	04/17/2023	04/19/2023	Expire	1	2,266,000	100							3,418			(4,168)			0001
Purchased Call/S&P 500 INDEX/SPXD00K$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/14/2022	04/12/2023	04/14/2023	Expire	1	2,085,000	100							4,796			(4,796)			0001
Purchased Call/S&P 500 INDEX/SPXD00M$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/22/2022	04/20/2023	04/24/2023	Expire	1	1,645,000	100							2,392			(2,797)			0001
Purchased Call/S&P 500 INDEX/SPXD00N$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/25/2022	04/24/2023	04/26/2023	Expire	1	1,512,210	4272							13,468			(18,468)			0001
Purchased Call/S&P 500 INDEX/SPXD00L$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/19/2022	04/14/2023	04/18/2023	Expire	1	2,776,117	4926							4,289			(4,289)			0001
Purchased Call/S&P 500 INDEX/SPXD00M$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/22/2022	04/24/2023	04/26/2023	Expire	1	974,000	100							17,072			(26,298)			0001
Purchased Call/S&P 500 INDEX/SPXD00O$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/26/2022	04/24/2023	04/26/2023	Expire	1	1,995,000	100							2,169			(3,312)			0001
Purchased Call/S&P 500 INDEX/SPXD00O$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/29/2022	04/27/2023	05/01/2023	Expire	1	989,000	100							938			(1,742)			0001
Purchased Call/S&P 500 INDEX/SPXD00O$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/29/2022	04/27/2023	05/01/2023	Expire	1	2,430,881	4700							4,919			(4,920)			0001
Purchased Call/S&P 500 INDEX/SPXD00P$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/03/2022	04/28/2023	05/02/2023	Expire	1	2,078,361	4676							4,869			(4,869)			0001
Purchased Call/S&P 500 INDEX/SPXD00M$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/22/2022	04/20/2023	04/24/2023	Expire	1	2,019,000	100							2,464			(2,464)			0001
Purchased Call/S&P 500 INDEX/SPXD00P$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/04/2022	05/02/2023	05/04/2023	Expire	1	2,061,068	4539							10,191			(10,192)			0001
Purchased Call/S&P 500 INDEX/SPXD00R$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/11/2022	05/09/2023	05/11/2023	Expire	1	3,069,264	4385							11,433			(11,438)			0001
Purchased Call/S&P 500 INDEX/SPXD00T$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/16/2022	05/16/2023	05/18/2023	Exercise	1	2,925,000	4008.01			74,358				30,314			(18,657)			0001
Purchased Call/S&P 500 INDEX/SPXD00S$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/13/2022	05/11/2023	05/15/2023	Expire	1	3,030,089	4299							16,290			(16,302)			0001
Purchased Call/S&P 500 INDEX/SPXD00T$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/17/2022	05/12/2023	05/16/2023	Expire	1	3,054,133	4440							11,147			(11,153)			0001
Purchased Call/S&P 500 INDEX/SPXD00R$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/11/2022	05/11/2023	05/15/2023	Exercise	1	560,000	100			24,080				1,646			9,744			0001
Purchased Call/S&P 500 INDEX/SPXD00S$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/13/2022	05/11/2023	05/15/2023	Exercise	1	2,243,053	3935			11,742				1,252			4,828			0001
Purchased Call/S&P 500 INDEX/SPXD00T$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/17/2022	05/12/2023	05/16/2023	Expire	1	2,547,122	4251							19,543			(19,557)			0001
Purchased Call/S&P 500 INDEX/SPXD00T$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/18/2022	05/16/2023	05/18/2023	Expire	1	1,603,204	4429							3,990			(3,992)			0001
Purchased Call/S&P 500 INDEX/SPXD00P$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/02/2022	04/28/2023	05/02/2023	Expire	1	2,247,770	4132							56,391			(56,522)			0001
Purchased Call/S&P 500 INDEX/SPXD00T$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/16/2022	05/15/2023	05/17/2023	Expire	1	1,319,836	4024							29,655			(31,780)			0001
Purchased Call/S&P 500 INDEX/SPXD00U$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/19/2022	05/17/2023	05/19/2023	Expire	1	2,571,887	4392							6,919			(6,924)			0001
Purchased Call/S&P 500 INDEX/SPXD00U$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/20/2022	05/18/2023	05/22/2023	Expire	1	3,444,991	4326							8,704			(8,716)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXD00V$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/24/2022	05/19/2023	05/23/2023	Expire	1	2,356,421	4192							13,469			(13,511)			0001
Purchased Call/S&P 500 INDEX/SPXD00V$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/25/2022	05/23/2023	05/25/2023	Expire	1	1,668,975	4336							7,436			(7,442)			0001
Purchased Call/S&P 500 INDEX/SPXD00X$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/03/2022	06/01/2023	06/05/2023	Expire	1	3,293,288	4651							5,766			(5,769)			0001
Purchased Call/S&P 500 INDEX/SPXD00V$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/24/2022	05/24/2023	05/26/2023	Exercise	1	1,550,000	100			67,425				4,851			27,125			0001
Purchased Call/S&P 500 INDEX/SPXD00U$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/20/2022	05/18/2023	05/22/2023	Exercise	1	1,217,000	100			3,038				166			1,239			0001
Purchased Call/S&P 500 INDEX/SPXD00W$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/31/2022	05/26/2023	05/31/2023	Exercise	1	1,069,000	100			1,990				519			597			0001
Purchased Call/S&P 500 INDEX/SPXD00Y$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	06/10/2022	06/12/2023	06/14/2023	Exercise	1	825,000	100			33,413				1,459			13,283			0001
Purchased Call/S&P 500 INDEX/SPXD00Y$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/08/2022	06/06/2023	06/08/2023	Expire	1	1,652,693	4584							3,881			(3,882)			0001
Purchased Call/S&P 500 INDEX/SPXE000$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	06/16/2022	06/15/2023	06/20/2023	Exercise	1	1,167,317	3790			51,127				(8,272)			29,684			0001
Purchased Call/S&P 500 INDEX/SPXD00Z$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	06/14/2022	06/13/2023	06/15/2023	Expire	1	1,925,000	100							26,758			(26,758)			0001
Purchased Call/S&P 500 INDEX/SPXE000$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/16/2022	06/14/2023	06/16/2023	Expire	1	4,299,537	4260							8,054			(8,172)			0001
Purchased Call/S&P 500 INDEX/SPXE000$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/21/2022	06/16/2023	06/21/2023	Expire	1	2,786,745	4159							9,731			(9,975)			0001
Purchased Call/S&P 500 INDEX/SPXE002$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/28/2022	06/23/2023	06/27/2023	Expire	1	2,613,042	4428							3,750			(3,769)			0001
Purchased Call/S&P 500 INDEX/SPXD00Z$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/14/2022	06/09/2023	06/13/2023	Expire	1	2,949,000	100							2,596			(2,596)			0001
Purchased Call/S&P 500 INDEX/SPXE000$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	06/16/2022	06/14/2023	06/16/2023	Exercise	1	1,077,000	100			2,473				(97)			946			0001
Purchased Call/S&P 500 INDEX/SPXE003$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/01/2022	06/29/2023	07/03/2023	Exercise	1	1,159,000	100			3,828				51			1,438			0001
Purchased Call/S&P 500 INDEX/SPXE005$B	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/15/2022	07/14/2023	07/18/2023	Expire	1	2,720,000	100							34,588			(35,360)			0001
Purchased Call/S&P 500 INDEX/SPXE001$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	06/22/2022	06/22/2023	06/26/2023	Exercise	1	1,460,000	3759.89			83,950				(3,071)			39,128			0001
Purchased Call/S&P 500 INDEX/SPXE002$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/30/2022	06/28/2023	06/30/2023	Expire	1	2,701,836	4093							12,409			(13,478)			0001
Purchased Call/S&P 500 INDEX/SPXE005$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/15/2022	07/17/2023	07/19/2023	Expire	1	2,021,000	4413.27							3,633			(3,676)			0001
Purchased Call/S&P 500 INDEX/SPXE002$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	06/29/2022	06/29/2023	07/03/2023	Exercise	1	949,000	100			44,603				(578)			17,936			0001
Purchased Call/S&P 500 INDEX/SPXE007$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/26/2022	07/26/2023	07/28/2023	Expire	1	3,573,000	4048.48							27,991			(31,818)			0001
Purchased Call/S&P 500 INDEX/SPXE008$Q	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/01/2022	07/28/2023	08/01/2023	Exercise	1	1,604,000	100			48,934				10,683			24,072			0001
Purchased Call/S&P 500 INDEX/SPXE006$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/19/2022	07/19/2023	07/21/2023	Exercise	1	890,000	100			39,160				2,320			15,486			0001
Purchased Call/S&P 500 INDEX/SPXE00A$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/09/2022	08/09/2023	08/11/2023	Exercise	1	2,149,000	4122.47			104,227				19,562			45,774			0001
Purchased Call/S&P 500 INDEX/SPXE00A$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/10/2022	08/10/2023	08/14/2023	Expire	1	1,959,000	4774.41							2,893			(2,901)			0001
Purchased Call/S&P 500 INDEX/SPXE00A$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/12/2022	08/14/2023	08/16/2023	Exercise	1	969,000	100			36,338				9,816			14,051			0001
Purchased Call/S&P 500 INDEX/SPXE00C$S	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/22/2022	08/18/2023	08/22/2023	Expire	1	1,340,000	100							14,406			(15,678)			0001
Purchased Call/S&P 500 INDEX/SPXE00D$U	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/26/2022	08/25/2023	08/29/2023	Expire	1	1,633,000	100							10,908			(12,737)			0001
Purchased Call/S&P 500 INDEX/SPXE00D$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/22/2022	08/22/2023	08/24/2023	Exercise	1	2,925,000	4137.99			11,115				2,085			4,446			0001
Purchased Call/S&P 500 INDEX/SPXE00D$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/25/2022	08/25/2023	08/29/2023	Exercise	1	4,090,000	4199.12			14,315				3,203			5,726			0001
Purchased Call/S&P 500 INDEX/SPXE005$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/13/2022	07/13/2023	07/17/2023	Exercise	1	1,121,000	100			3,360				22			1,254			0001
Purchased Call/S&P 500 INDEX/SPXE007$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/21/2022	07/21/2023	07/25/2023	Exercise	1	1,499,000	100			4,350				455			1,680			0001
Purchased Call/S&P 500 INDEX/SPXE00C$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/22/2022	08/21/2023	08/23/2023	Exercise	1	3,245,000	4137.99			155,760				31,250			66,847			0001
Purchased Call/S&P 500 INDEX/SPXE00G$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/08/2022	09/08/2023	09/12/2023	Exercise	1	1,638,000	4006.18			59,787				5,401			25,880			0001
Purchased Call/S&P 500 INDEX/SPXE00H$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/13/2022	09/13/2023	09/15/2023	Expire	1	2,859,000	100							4,993			(5,034)			0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXE00G$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/09/2022	09/08/2023	09/12/2023	Exercise	1	1,954,000	100			5,279				808			1,916			0001
Purchased Call/S&P 500 INDEX/SPXE00I$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/15/2022	09/15/2023	09/19/2023	Exercise	1	6,080,000	3901.35			12,160				361			4,986			0001
Purchased Call/S&P 500 INDEX/SPXE00I$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/19/2022	09/19/2023	09/21/2023	Exercise	1	2,189,000	3899.89			12,483				346			5,387			0001
Purchased Call/S&P 500 INDEX/SPXE00C$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/22/2022	08/22/2023	08/24/2023	Expire	1	2,036,000	4502.13							8,046			(8,099)			0001
Purchased Call/S&P 500 INDEX/SPXE00G$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/06/2022	09/06/2023	09/08/2023	Expire	1	2,569,000	4308.78							9,398			(9,920)			0001
Purchased Call/S&P 500 INDEX/SPXE00J$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/23/2022	09/22/2023	09/26/2023	Expire	1	(1,477,000)	3323.91							(6,803)			15,753			0001
Purchased Call/S&P 500 INDEX/SPXE00M$9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/03/2022	09/29/2023	10/03/2023	Expire	1	1,122,000	100							1,581			(15,484)			0001
Purchased Call/S&P 500 INDEX/SPXE00K$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/26/2022	09/25/2023	09/27/2023	Exercise	1	1,103,000	100			50,738				(4,327)			20,736			0001
Purchased Call/S&P 500 INDEX/SPXE00K$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/26/2022	09/26/2023	09/28/2023	Exercise	1	3,577,000	3655.04			7,150				(508)			3,003			0001
Purchased Call/S&P 500 INDEX/SPXE00J$A	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/21/2022	09/20/2023	09/22/2023	Expire	1	1,241,000	100							14,070			(16,381)			0001
Purchased Call/S&P 500 INDEX/SPXE00M$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/03/2022	10/03/2023	10/05/2023	Exercise	1	639,000	100			29,394				(1,831)			11,630			0001
Purchased Call/S&P 500 INDEX/SPXE00M$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/05/2022	10/05/2023	10/10/2023	Exercise	1	431,000	100			19,826				(496)			7,930			0001
Purchased Call/S&P 500 INDEX/SPXE00N$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/07/2022	10/06/2023	10/11/2023	Exercise	1	4,212,000	3639.66			23,997				(1,982)			10,525			0001
Purchased Call/S&P 500 INDEX/SPXE00N$Y	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/10/2022	10/05/2023	10/10/2023	Expire	1	1,101,000	100							1,693			(5,945)			0001
Purchased Call/S&P 500 INDEX/SPXE00O$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/11/2022	10/11/2023	10/13/2023	Exercise	1	3,355,000	3588.84			17,782				(1,847)			7,851			0001
Purchased Call/S&P 500 INDEX/SPXE00J$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/20/2022	09/20/2023	09/22/2023	Exercise	1	1,266,000	100			3,416				124			1,265			0001
Purchased Call/S&P 500 INDEX/SPXE00N$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/07/2022	10/06/2023	10/11/2023	Exercise	1	2,116,000	100			4,442				(230)			1,650			0001
Purchased Call/S&P 500 INDEX/SPXE00N$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/05/2022	10/05/2023	10/10/2023	Expire	1	2,404,000	4227.82							6,928			(9,139)			0001
Purchased Call/S&P 500 INDEX/SPXE00P$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/14/2022	10/13/2023	10/17/2023	Exercise	1	1,677,000	4091.87			9,699				1,154			3,501			0001
Purchased Call/S&P 500 INDEX/SPXE00P$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/17/2022	10/17/2023	10/19/2023	Exercise	1	379,000	100			18,382				(1,410)			7,580			0001
Purchased Call/S&P 500 INDEX/SPXE00P$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/17/2022	10/17/2023	10/19/2023	Exercise	1	2,600,000	3677.95			9,100				(643)			3,952			0001
Purchased Call/S&P 500 INDEX/SPXE00P$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/19/2022	10/19/2023	10/23/2023	Exercise	1	330,000	100			15,840				(1,113)			6,534			0001
Purchased Call/S&P 500 INDEX/SPXE00R$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/28/2022	10/27/2023	10/31/2023	Exercise	1	1,732,000	100			4,152				355			1,557			0001
Purchased Call/S&P 500 INDEX/SPXE00V$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/06/2022	12/06/2023	12/08/2023	Exercise	1	2,470,000	3941.26			142,025				7,628			61,997			0001
Purchased Call/S&P 500 INDEX/SPXE00R$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/28/2022	10/27/2023	10/31/2023	Expire	1	3,180,000	100							4,198			(4,706)			0001
Purchased Call/S&P 500 INDEX/SPXE00U$I	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	11/23/2022	11/22/2023	11/27/2023	Expire	1	1,756,000	100							15,594			(30,554)			0001
Purchased Call/S&P 500 INDEX/SPXE00S$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	11/08/2022	11/08/2023	11/10/2023	Exercise	1	3,245,000	100			121,688				(2,200)			50,298			0001
Purchased Call/S&P 500 INDEX/SPXE00T$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	11/14/2022	11/14/2023	11/16/2023	Exercise	1	502,000	100			21,084				1,105			8,383			0001
Purchased Call/S&P 500 INDEX/SPXE00T$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	11/15/2022	11/15/2023	11/17/2023	Exercise	1	3,384,000	100			120,132				9,889			45,684			0001
Purchased Call/S&P 500 INDEX/SPXE00T$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	11/15/2022	11/15/2023	11/17/2023	Exercise	1	4,512,000	3991.73			26,158				1,788			11,095			0001
Purchased Call/S&P 500 INDEX/SPXE00U$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	11/21/2022	11/20/2023	11/22/2023	Exercise	1	2,067,000	100			94,049				5,859			36,173			0001
Purchased Call/S&P 500 INDEX/SPXE00V$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/05/2022	12/04/2023	12/06/2023	Exercise	1	1,693,000	100			75,339				6,344			28,781			0001
Purchased Call/S&P 500 INDEX/SPXE00S$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	11/03/2022	11/03/2023	11/07/2023	Exercise	1	3,340,000	4091.88			22,957				2,113			6,524			0001
Purchased Call/S&P 500 INDEX/SPXE00Z$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/22/2022	12/22/2023	12/27/2023	Exercise	1	2,845,000	4196.98			12,705				2,390			700			0001
Purchased Call/S&P 500 INDEX/SPXE00X$R	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/13/2022	12/12/2023	12/14/2023	Expire	1	1,561,000	100							6,207			(16,078)			0001
Purchased Call/S&P 500 INDEX/SPXE00V$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/05/2022	12/05/2023	12/07/2023	Expire	1	3,084,000	100							3,173			(4,813)			0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXE00X$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/09/2022	12/08/2023	12/12/2023	Expire	1	2,545,000	100							1,509			(3,258)			0001
Purchased Call/S&P 500 INDEX/SPXE00Z$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/22/2022	12/22/2023	12/27/2023	Exercise	1	2,877,000	100			97,818				987			37,689			0001
Purchased Call/S&P 500 INDEX/SPXF000$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/28/2022	12/28/2023	01/02/2024	Expire	1	2,148,000	100							236			(3,311)			0001
Purchased Call/S&P 500 INDEX/SPXF00L$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/19/2023	12/22/2023	05/23/2023	Expire	1	13,020,000	4050	(63,535)	63,535								(63,535)			0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0003$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/23/2022	02/15/2023	02/17/2023	Expire	1	2,337,000	100							4,758			(4,829)			0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0003$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/20/2022	04/10/2023	04/12/2023	Expire	1	2,229,000	100							3,951			(4,589)			0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0003$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	06/09/2022	06/06/2023	06/08/2023	Exercise	1	2,515,000	100			8,400				2,380			2,928			0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0131$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/25/2022	07/21/2023	07/25/2023	Exercise	1	2,472,000	100			8,645				1,541			2,470			0001
Purchased Call/S&P 500 INDEX/SPX1402$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/14/2022	02/13/2023	02/15/2023	Expire	1	2,922,000	4401.67							96,172			(97,010)			0001
Purchased Call/S&P 500 INDEX/SPX1402$H	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/14/2022	03/13/2023	03/15/2023	Expire	1	3,611,000	4173.11							93,423			(114,469)			0001
Purchased Call/S&P 500 INDEX/SPX1403$H	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/10/2022	05/10/2023	05/12/2023	Exercise	1	2,345,000	4001.05			80,055				24,289			5,484			0001
Purchased Call/S&P 500 INDEX/SPX1403$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/03/2022	06/02/2023	06/06/2023	Exercise	1	1,240,516	4177			25,542				6,208			11,429			0001
Purchased Call/S&P 500 INDEX/SPX1403$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/03/2022	06/05/2023	06/07/2023	Exercise	1	1,513,000	4108.54			60,855				16,167			21,668			0001
Purchased Call/S&P 500 INDEX/SPX1405$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/11/2022	07/11/2023	07/13/2023	Exercise	1	1,875,000	3854.43			95,625				2,448			42,938			0001
Purchased Call/S&P 500 INDEX/SPX1405$E	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/19/2022	07/19/2023	07/21/2023	Exercise	1	3,031,000	3936.69			160,643				12,296			71,835			0001
Purchased Call/S&P 500 INDEX/SPX1403$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/12/2022	04/12/2023	04/14/2023	Expire	1	1,447,000	100							34,666			(41,095)			0001
Purchased Call/S&P 500 INDEX/SPX1404$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/07/2022	06/06/2023	06/08/2023	Exercise	1	2,044,229	4121			64,976				15,452			27,414			0001
Purchased Call/S&P 500 INDEX/SPX1404$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/13/2022	06/09/2023	06/13/2023	Exercise	1	2,387,326	3901			58,752				(776)			29,033			0001
Purchased Call/S&P 500 INDEX/SPX1402$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/11/2022	04/06/2023	04/10/2023	Expire	1	1,535,000	100							20,262			(20,262)			0001
Purchased Call/S&P 500 INDEX/SPX150G$M	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/11/2022	02/09/2023	02/13/2023	Expire	1	2,059,644	5048							1,534			(1,534)			0001
Purchased Call/S&P 500 INDEX/SPX150H$A	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/01/2022	02/27/2023	03/01/2023	Expire	1	2,608,867	4385							8,136			(8,432)			0001
Purchased Call/S&P 500 INDEX/SPX150H$K	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/04/2022	03/02/2023	03/06/2023	Expire	1	1,754,616	4387							7,560			(7,845)			0001
Purchased Call/S&P 500 INDEX/SPX1406$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/30/2022	11/30/2023	12/04/2023	Exercise	1	1,119,000	100			53,712				6,795			20,030			0001
Purchased Call/S&P 500 INDEX/SPX1406$L	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/15/2022	11/14/2023	11/16/2023	Expire	1	1,466,000	100							4,535			(18,765)			0001
Purchased Call/S&P 500 INDEX/SPX150H$Y	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/09/2022	03/07/2023	03/09/2023	Expire	1	3,411,285	4201							9,665			(11,666)			0001
Purchased Call/S&P 500 INDEX/SPX150J$X	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/21/2022	04/19/2023	04/21/2023	Expire	1	3,413,591	4462							3,789			(4,235)			0001
Purchased Call/S&P 500 INDEX/SPX150H$3	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/24/2022	02/22/2023	02/24/2023	Expire	1	2,148,075	4479							12,016			(12,016)			0001
Purchased Call/S&P 500 INDEX/SPX150K$9	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/25/2022	04/21/2023	04/25/2023	Expire	1	1,739,889	4885							1,350			(1,361)			0001
Purchased Call/S&P 500 INDEX/SPX150G$K	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/09/2022	02/07/2023	02/09/2023	Expire	1	3,408,000	100							5,898			(5,898)			0001
Purchased Call/S&P 500 INDEX/SPX150K$H	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/27/2022	04/25/2023	04/27/2023	Expire	1	2,818,255	4296							2,342			(3,265)			0001
Purchased Call/S&P 500 INDEX/SPX150G$T	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/16/2022	02/14/2023	02/16/2023	Expire	1	1,560,000	100							2,399			(2,399)			0001
Purchased Call/S&P 500 INDEX/SPX150K$P	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/29/2022	04/27/2023	05/01/2023	Expire	1	4,125,385	4184							2,127			(4,958)			0001
Purchased Call/S&P 500 INDEX/SPX150H$R	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/08/2022	03/03/2023	03/07/2023	Expire	1	2,096,000	100							2,412			(2,412)			0001
Purchased Call/S&P 500 INDEX/SPX150M$C	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	05/24/2022	05/22/2023	05/24/2023	Exercise	1	5,403,384	3901			10,802				90			4,664			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPX150I$1	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/10/2022	03/08/2023	03/10/2023	Expire	1	2,213,000	100							3,411			(3,411)			0001
Purchased Call/S&P 500 INDEX/SPX150I$M	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/22/2022	03/17/2023	03/21/2023	Expire	1	2,520,000	100							4,234			(4,234)			0001
Purchased Call/S&P 500 INDEX/SPX150I$N	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/22/2022	03/20/2023	03/22/2023	Expire	1	2,626,000	100							3,728			(3,728)			0001
Purchased Call/S&P 500 INDEX/SPX150M$U	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	06/03/2022	06/01/2023	06/05/2023	Exercise	1	3,211,263	4101			11,147				2,373			4,625			0001
Purchased Call/S&P 500 INDEX/SPX150P$8	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	07/20/2022	07/20/2023	07/24/2023	Exercise	1	2,513,000	3959.9			8,803				640			3,622			0001
Purchased Call/S&P 500 INDEX/SPX150J$I	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/18/2022	04/14/2023	04/18/2023	Expire	1	1,854,000	100							23,731			(23,731)			0001
Purchased Call/S&P 500 INDEX/SPX150I$S	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/25/2022	03/23/2023	03/27/2023	Expire	1	3,032,000	100							5,272			(5,272)			0001
Purchased Call/S&P 500 INDEX/SPX150O$Y	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	07/18/2022	07/14/2023	07/18/2023	Expire	1	1,251,000	100							18,659			(19,265)			0001
Purchased Call/S&P 500 INDEX/SPX150Q$H	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	08/26/2022	08/25/2023	08/29/2023	Exercise	1	7,160,000	4057.66			25,060				2,919			10,167			0001
Purchased Call/S&P 500 INDEX/SPX150J$O	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/19/2022	04/14/2023	04/18/2023	Expire	1	2,384,000	100							2,433			(2,433)			0001
Purchased Call/S&P 500 INDEX/SPX150J$P	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/19/2022	04/14/2023	04/18/2023	Expire	1	2,001,000	100							2,714			(2,714)			0001
Purchased Call/S&P 500 INDEX/SPX150Q$I	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	08/26/2022	08/25/2023	08/29/2023	Exercise	1	3,405,000	4057.66			18,728				2,287			7,763			0001
Purchased Call/S&P 500 INDEX/SPX150J$J	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/18/2022	04/14/2023	04/18/2023	Expire	1	1,534,000	100							17,027			(17,027)			0001
Purchased Call/S&P 500 INDEX/SPX150J$R	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/19/2022	04/17/2023	04/19/2023	Expire	1	2,985,000	100							3,403			(3,403)			0001
Purchased Call/S&P 500 INDEX/SPX150K$Y	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	05/02/2022	04/28/2023	05/02/2023	Expire	1	2,238,000	100							1,971			(1,971)			0001
Purchased Call/S&P 500 INDEX/SPX150S$2	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	09/26/2022	09/22/2023	09/26/2023	Expire	1	1,614,000	100							2,698			(22,112)			0001
Purchased Call/S&P 500 INDEX/SPX150R$D	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	09/16/2022	09/18/2023	09/20/2023	Exercise	1	3,340,000	3873.33			19,038				247			8,283			0001
Purchased Call/S&P 500 INDEX/SPX150L$9	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	05/05/2022	05/03/2023	05/05/2023	Expire	1	3,294,000	100							4,086			(4,086)			0001
Purchased Call/S&P 500 INDEX/SPX150T$Z	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	11/09/2022	11/09/2023	11/13/2023	Exercise	1	944,000	100			2,363				(53)			945			0001
Purchased Call/S&P 500 INDEX/SPX150T$L	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	11/04/2022	11/03/2023	11/07/2023	Exercise	1	6,509,000	3770.55			22,785				(688)			9,895			0001
Purchased Call/S&P 500 INDEX/SPX150L$Z	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	05/17/2022	05/15/2023	05/17/2023	Expire	1	2,882,000	100							3,514			(3,514)			0001
Purchased Call/S&P 500 INDEX/SPX150M$4	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	05/23/2022	05/19/2023	05/23/2023	Expire	1	2,784,000	100							3,621			(3,621)			0001
Purchased Call/S&P 500 INDEX/SPX150U$H	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	11/17/2022	11/17/2023	11/21/2023	Exercise	1	1,851,000	100			3,885				335			1,406			0001
Purchased Call/S&P 500 INDEX/SPX150M$7	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	05/24/2022	05/22/2023	05/24/2023	Expire	1	2,039,000	100							2,122			(2,122)			0001
Purchased Call/S&P 500 INDEX/SPX150M$F	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	05/27/2022	05/25/2023	05/30/2023	Expire	1	2,008,000	100							2,533			(2,533)			0001
Purchased Call/S&P 500 INDEX/SPX150U$F	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	11/17/2022	11/17/2023	11/21/2023	Exercise	1	3,071,000	3946.56			10,131				521			4,175			0001
Purchased Call/S&P 500 INDEX/SPX150N$9	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	06/13/2022	06/09/2023	06/13/2023	Expire	1	2,224,000	100							1,027			(1,027)			0001
Purchased Call/S&P 500 INDEX/SPX150N$Q	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	06/21/2022	06/16/2023	06/21/2023	Expire	1	2,187,000	100							2,832			(2,832)			0001
Purchased Call/S&P 500 INDEX/SPX150U$M	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	11/18/2022	11/17/2023	11/21/2023	Exercise	1	6,291,000	3965.34			22,015				1,277			9,058			0001
Purchased Call/S&P 500 INDEX/SPX150N$Y	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	06/24/2022	06/22/2023	06/26/2023	Expire	1	2,166,000	100							3,074			(3,074)			0001
Purchased Call/S&P 500 INDEX/SPX150O$5	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	06/28/2022	06/23/2023	06/27/2023	Expire	1	1,957,000	100							2,581			(2,581)			0001
Purchased Call/S&P 500 INDEX/SPX150U$N	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	11/18/2022	11/17/2023	11/21/2023	Exercise	1	5,809,000	3965.34			34,279				1,788			14,525			0001
Purchased Call/S&P 500 INDEX/SPX150P$O	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	07/29/2022	07/28/2023	08/01/2023	Expire	1	2,802,000	100							3,872			(4,088)			0001
Purchased Call/S&P 500 INDEX/SPX150P$Q	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	08/01/2022	08/01/2023	08/03/2023	Expire	1	1,760,000	100							2,138			(2,288)			0001
Purchased Call/S&P 500 INDEX/SPX150U$O	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	11/18/2022	11/20/2023	11/22/2023	Exercise	1	2,367,000	3965.34			8,278				479			3,406			0001
Purchased Call/S&P 500 INDEX/SPX150O$E	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	07/01/2022	06/30/2023	07/05/2023	Expire	1	1,784,000	100							18,018			(18,018)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPX150Q$9	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	08/23/2022	08/23/2023	08/25/2023	Expire	1	1,783,000	100							2,724			(3,035)			0001
Purchased Call/S&P 500 INDEX/SPX150U$W	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	11/21/2022	11/21/2023	11/24/2023	Exercise	1	2,345,000	3949.94			13,132				692			5,487			0001
Purchased Call/S&P 500 INDEX/SPX150V$Z	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	12/08/2022	12/08/2023	12/12/2023	Exercise	1	1,344,000	100			2,690				283			942			0001
Purchased Call/S&P 500 INDEX/SPX150V$C	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	11/28/2022	11/28/2023	11/30/2023	Exercise	1	2,685,000	3963.94			15,573				943			6,444			0001
Purchased Call/S&P 500 INDEX/SPX150X$4	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	12/29/2022	12/29/2023	01/03/2024	Exercise	1	1,155,000	100			2,310				53			739			0001
Purchased Call/S&P 500 INDEX/SPX150X$9	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	12/30/2022	12/29/2023	01/03/2024	Exercise	1	1,361,000	100			2,720				99			816			0001
Purchased Call/S&P 500 INDEX/SPX150Q$P	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	08/31/2022	08/31/2023	09/05/2023	Expire	1	1,796,000	100							2,129			(2,585)			0001
Purchased Call/S&P 500 INDEX/SPX150S$8	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	09/27/2022	09/27/2023	09/29/2023	Expire	1	2,139,000	100							2,344			(2,868)			0001
Purchased Call/S&P 500 INDEX/SPX150S$G	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	09/30/2022	09/29/2023	10/03/2023	Expire	1	1,483,000	100							1,433			(2,079)			0001
Purchased Call/S&P 500 INDEX/SPX150V$X	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	12/06/2022	12/06/2023	12/08/2023	Exercise	1	5,476,000	3941.26			32,303				1,656			13,469			0001
Purchased Call/S&P 500 INDEX/SPX150X$B	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	01/03/2023	12/29/2023	01/05/2023	Expire	1	2,386,000	100	(16,225)	16,225								(16,225)			0001
Purchased Call/S&P 500 INDEX/SPX150S$3	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	09/26/2022	09/22/2023	09/26/2023	Expire	1	2,730,000	100							7,897			(42,861)			0001
Purchased Call/S&P 500 INDEX/SPX150S$H	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	09/30/2022	10/02/2023	10/04/2023	Expire	1	2,380,000	100							2,954			(3,142)			0001
Purchased Call/S&P 500 INDEX/SPX150S$K	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	10/07/2022	10/06/2023	10/11/2023	Expire	1	1,910,000	100							14			(2,750)			0001
Purchased Call/S&P 500 INDEX/SPX150W$F	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	12/16/2022	12/15/2023	12/19/2023	Exercise	1	3,041,000	3852.36			16,720				266			7,114			0001
Purchased Call/S&P 500 INDEX/SPX150S$B	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	09/28/2022	09/27/2023	09/29/2023	Expire	1	1,643,000	100							9,962			(25,138)			0001
Purchased Call/S&P 500 INDEX/SPX150S$S	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	10/24/2022	10/24/2023	10/26/2023	Expire	1	2,571,000	100							3,066			(3,598)			0001
Purchased Call/S&P 500 INDEX/SPX150W$K	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	12/19/2022	12/19/2023	12/21/2023	Exercise	1	2,239,000	3817.66			13,664				37			5,869			0001
Purchased Call/S&P 500 INDEX/SPX150U$X	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	11/22/2022	11/22/2023	11/27/2023	Expire	1	2,872,000	100							3,627			(3,846)			0001
Purchased Call/S&P 500 INDEX/SPX150W$Q	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	12/21/2022	12/21/2023	12/26/2023	Exercise	1	4,030,000	3878.44			15,314				440			6,367			0001
Purchased Call/S&P 500 INDEX/SPX150U$Y	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	11/22/2022	11/22/2023	11/27/2023	Expire	1	2,442,000	100							3,806			(4,929)			0001
Purchased Call/S&P 500 INDEX/SPX150X$3	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	12/29/2022	12/29/2023	01/03/2024	Exercise	1	3,428,000	3849.28			20,580				167			8,712			0001
Purchased Call/S&P 500 INDEX/SPX150V$H	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	12/01/2022	12/01/2023	12/05/2023	Expire	1	1,379,000	100							2,171			(2,236)			0001
Purchased Call/S&P 500 INDEX/SPX150W$8	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	12/15/2022	12/15/2023	12/19/2023	Expire	1	2,569,000	100							903			(3,187)			0001
Purchased Call/S&P 500 INDEX/SPX150V$A	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	11/28/2022	11/27/2023	11/29/2023	Expire	1	1,252,000	100							7,676			(9,265)			0001
Purchased Call/S&P 500 INDEX/SPX500I$H	FixedAnnuityHedge	N/A	Equity/Index	Natixis NA KX1WK48MPD4Y2NCUIZ63	11/29/2018	01/27/2023	01/31/2023	Expire	1	991,253	5555.58							219			(219)			0001
Purchased Call/S&P 500 INDEX/SPX715N$E	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	12/31/2021	01/03/2023	01/05/2023	Expire	1	3,496,000	4766.18							112,910			(112,921)			0001
Purchased Call/S&P 500 INDEX/SPX715S$7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/31/2022	05/30/2023	06/01/2023	Exercise	1	3,240,000	4132.15			57,529				42,608			(32,219)			0001
Purchased Call/S&P 500 INDEX/SPX715O$4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/31/2022	01/27/2023	01/31/2023	Expire	1	1,111,215	34725							30,838			(30,838)			0001
Purchased Call/S&P 500 INDEX/SPX715S$V	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/13/2022	06/09/2023	06/13/2023	Exercise	1	2,228,888	31393			100,776				(27,810)			53,269			0001
Purchased Call/S&P 500 INDEX/SPX715X$8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/26/2022	09/21/2023	09/25/2023	Exercise	1	1,358,270	30184			67,905				(25,225)			38,825			0001
Purchased Call/S&P 500 INDEX/SPX715R$0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/02/2022	04/28/2023	05/02/2023	Exercise	1	2,165,131	4132			19,639				35,450			(43,634)			0001
Purchased Call/S&P 500 INDEX/SPX721C$V	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2022	01/20/2023	01/24/2023	Expire	1	2,520,020	4398							24,172			(24,186)			0001
Purchased Call/S&P 500 INDEX/SPX715X$Y	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	10/17/2022	10/13/2023	10/17/2023	Exercise	1	1,748,455	29635			87,437				(23,193)			38,381			0001
Purchased Call/S&P 500 INDEX/SPX721C$X	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2022	01/23/2023	01/25/2023	Expire	1	6,514,000	4410.13							197,326			(197,374)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPX721I$7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2022	03/03/2023	03/07/2023	Expire	1	3,237,995	4329							27,759			(30,294)			0001
Purchased Call/S&P 500 INDEX/SPX721F$A	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2022	02/06/2023	02/08/2023	Expire	1	3,588,000	4483.87							118,182			(118,404)			0001
Purchased Call/S&P 500 INDEX/SPX721J$L	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2022	03/17/2023	03/21/2023	Expire	1	1,718,301	4463							19,040			(19,985)			0001
Purchased Call/S&P 500 INDEX/SPX721J$M	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2022	03/17/2023	03/21/2023	Expire	1	2,508,273	4463							46,756			(48,748)			0001
Purchased Call/S&P 500 INDEX/SPX715Z$R	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	12/05/2022	12/01/2023	12/05/2023	Expire	1	1,136,186	34430							8,388			(27,339)			0001
Purchased Call/S&P 500 INDEX/SPX721C$U	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2022	01/20/2023	01/24/2023	Expire	1	1,126,000	100							14,300			(14,300)			0001
Purchased Call/S&P 500 INDEX/SPX721M$8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2022	04/10/2023	04/12/2023	Expire	1	2,324,929	4488							31,953			(34,172)			0001
Purchased Call/S&P 500 INDEX/SPX721X$U	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/11/2022	07/10/2023	07/12/2023	Exercise	1	3,056,000	3854.43			175,720				4,776			80,067			0001
Purchased Call/S&P 500 INDEX/SPX721T$7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2022	06/05/2023	06/07/2023	Exercise	1	1,948,000	100			80,842				18,370			30,973			0001
Purchased Call/S&P 500 INDEX/SPX721T$Z	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/13/2022	06/12/2023	06/14/2023	Exercise	1	2,056,000	100			89,436				(3,169)			35,774			0001
Purchased Call/S&P 500 INDEX/SPX721U$S	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/21/2022	06/16/2023	06/21/2023	Expire	1	2,470,000	100							30,381			(30,381)			0001
Purchased Call/S&P 500 INDEX/SPX721S$C	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/31/2022	05/26/2023	05/31/2023	Exercise	1	2,553,159	4158			29,135				24,208			(21,004)			0001
Purchased Call/S&P 500 INDEX/SPX721X$D	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2022	06/30/2023	07/05/2023	Exercise	1	3,633,965	3785			203,520				7,881			86,189			0001
Purchased Call/S&P 500 INDEX/SPX721U$T	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/21/2022	06/16/2023	06/21/2023	Expire	1	1,455,000	100							6,693			(6,693)			0001
Purchased Call/S&P 500 INDEX/SPX8211$R	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/10/2022	08/10/2023	08/14/2023	Exercise	1	1,353,000	4210.24			71,709				17,671			31,525			0001
Purchased Call/S&P 500 INDEX/SPX8210$W	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/01/2022	07/28/2023	08/01/2023	Expire	1	3,170,000	100							32,879			(34,553)			0001
Purchased Call/S&P 500 INDEX/SPX8210$Z	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/01/2022	07/31/2023	08/02/2023	Exercise	1	3,129,000	100			139,241				27,750			51,629			0001
Purchased Call/S&P 500 INDEX/SPX8211$S	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/10/2022	08/10/2023	08/14/2023	Exercise	1	472,000	100			21,240				5,411			7,741			0001
Purchased Call/S&P 500 INDEX/SPX8217$6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/18/2022	10/18/2023	10/20/2023	Exercise	1	1,409,000	3719.98			83,836				(5,635)			39,593			0001
Purchased Call/S&P 500 INDEX/SPX8218$B	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2022	10/30/2023	11/01/2023	Exercise	1	2,900,000	3871.98			169,650				1,847			78,010			0001
Purchased Call/S&P 500 INDEX/SPX8214$O	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2022	09/15/2023	09/19/2023	Expire	1	2,047,000	100							5,265			(7,983)			0001
Purchased Call/S&P 500 INDEX/SPX821C$Y	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2022	12/15/2023	12/19/2023	Exercise	1	1,340,138	3896			88,752				1,501			49,134			0001
Purchased Call/S&P 500 INDEX/SPX821C$Z	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2022	12/15/2023	12/19/2023	Exercise	1	2,068,643	3896			125,848				801			59,574			0001
Purchased Call/S&P 500 INDEX/SPX8218$C	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2022	10/31/2023	11/02/2023	Exercise	1	2,089,000	3871.98			125,340				1,289			57,865			0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0003$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/28/2022	03/23/2023	03/27/2023	Expire	1	2,445,000	100							4,777			(5,382)			0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0003$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/25/2022	05/19/2023	05/23/2023	Exercise	1	2,736,000	100			8,135				1,535			2,219			0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0131$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/28/2022	06/22/2023	06/26/2023	Exercise	1	2,945,000	100			9,207				665			2,623			0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0131$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/14/2022	07/13/2023	07/17/2023	Exercise	1	2,979,000	100			10,430				384			3,516			0001
Purchased Call/S&P 500 INDEX/SPX8214$N	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2022	09/15/2023	09/19/2023	Exercise	1	1,941,812	30822			97,147				(23,883)			49,694			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPX821B$2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2022	11/24/2023	11/28/2023	Expire	1	1,589,000	100							13,720			(21,293)			0001
Purchased Call/S&P 500 INDEX/SPX821E$4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2022	12/22/2023	12/27/2023	Expire	1	1,018,000	100							1,389			(6,617)			0001
Purchased Call/S&P 500 INDEX/SPX821E$X	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2023	12/29/2023	01/05/2023	Exercise	1	4,348,000	100	(52,828)	52,828	36,081							(16,747)			0001
Purchased Call/S&P 500 INDEX/SPX821C$P	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/15/2022	12/15/2023	12/19/2023	Exercise	1	1,949,000	100			67,241				3,733			25,142			0001
Purchased Call/S&P 500 INDEX/SPX905U$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/11/2022	01/06/2023	01/10/2023	Expire	1	2,516,242	4840							13,673			(13,673)			0001
Purchased Call/S&P 500 INDEX/SPX905U$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/12/2022	01/10/2023	01/12/2023	Expire	1	2,461,243	5089							4,263			(4,263)			0001
Purchased Call/S&P 500 INDEX/SPX905U$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/13/2022	01/11/2023	01/13/2023	Expire	1	2,615,754	5016							5,640			(5,640)			0001
Purchased Call/S&P 500 INDEX/SPX905U$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/19/2022	01/13/2023	01/17/2023	Expire	1	2,965,573	4854							9,385			(9,385)			0001
Purchased Call/S&P 500 INDEX/SPX905W$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/08/2022	02/06/2023	02/08/2023	Expire	1	2,362,778	4794							8,138			(8,138)			0001
Purchased Call/S&P 500 INDEX/SPX905W$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/10/2022	02/08/2023	02/10/2023	Expire	1	3,730,271	5030							4,158			(4,158)			0001
Purchased Call/S&P 500 INDEX/SPX905W$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/11/2022	02/09/2023	02/13/2023	Expire	1	1,963,313	4781							5,642			(5,642)			0001
Purchased Call/S&P 500 INDEX/SPX905X$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/17/2022	02/15/2023	02/17/2023	Expire	1	2,499,328	4871							3,694			(3,694)			0001
Purchased Call/S&P 500 INDEX/SPX905X$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/23/2022	02/17/2023	02/22/2023	Expire	1	2,387,530	4654							4,281			(4,281)			0001
Purchased Call/S&P 500 INDEX/SPX905X$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/28/2022	02/24/2023	02/28/2023	Expire	1	1,754,078	4599							7,630			(7,630)			0001
Purchased Call/S&P 500 INDEX/SPX905U$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/18/2022	01/13/2023	01/17/2023	Expire	1	1,924,000	100							28,668			(28,668)			0001
Purchased Call/S&P 500 INDEX/SPX905X$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/28/2022	02/24/2023	02/28/2023	Expire	1	3,581,065	4289							15,961			(16,884)			0001
Purchased Call/S&P 500 INDEX/SPX905W$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/08/2022	02/03/2023	02/07/2023	Expire	1	2,595,000	100							4,412			(4,412)			0001
Purchased Call/S&P 500 INDEX/SPX905Y$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/10/2022	03/08/2023	03/10/2023	Expire	1	2,485,737	4640							8,843			(8,843)			0001
Purchased Call/S&P 500 INDEX/SPX905V$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/31/2022	01/30/2023	02/01/2023	Expire	1	1,462,000	100							25,731			(25,731)			0001
Purchased Call/S&P 500 INDEX/SPX905Y$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/09/2022	03/07/2023	03/09/2023	Expire	1	2,927,000	100							3,613			(3,613)			0001
Purchased Call/S&P 500 INDEX/SPX905Y$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/16/2022	03/14/2023	03/16/2023	Expire	1	3,159,044	4486							22,834			(22,834)			0001
Purchased Call/S&P 500 INDEX/SPX905Z$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2023	03/24/2023	Expire	1	5,865,000	4511.61							174,125			(178,296)			0001
Purchased Call/S&P 500 INDEX/SPX905Z$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/21/2022	03/17/2023	03/21/2023	Expire	1	1,564,000	100							27,839			(27,839)			0001
Purchased Call/S&P 500 INDEX/SPXA050$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/25/2022	03/23/2023	03/27/2023	Expire	1	2,629,182	4811							9,858			(9,858)			0001
Purchased Call/S&P 500 INDEX/SPXA050$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/05/2022	03/31/2023	04/04/2023	Expire	1	2,041,091	4804							5,943			(5,943)			0001
Purchased Call/S&P 500 INDEX/SPXA050$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/05/2022	03/31/2023	04/04/2023	Expire	1	2,550,227	5062							2,629			(2,629)			0001
Purchased Call/S&P 500 INDEX/SPXA050$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/05/2022	03/31/2023	04/04/2023	Expire	1	2,400,214	4754							11,356			(11,356)			0001
Purchased Call/S&P 500 INDEX/SPXA051$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/13/2022	04/11/2023	04/13/2023	Expire	1	2,907,857	4754							10,350			(10,361)			0001
Purchased Call/S&P 500 INDEX/SPXA051$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/14/2022	04/12/2023	04/14/2023	Expire	1	2,049,212	4928							2,644			(2,651)			0001
Purchased Call/S&P 500 INDEX/SPXA052$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/10/2022	05/05/2023	05/09/2023	Expire	1	2,490,497	4672							3,468			(3,499)			0001
Purchased Call/S&P 500 INDEX/SPXA050$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/28/2022	03/27/2023	03/29/2023	Expire	1	3,778,000	4575.52							121,112			(123,163)			0001
Purchased Call/S&P 500 INDEX/SPXA051$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/25/2022	04/21/2023	04/25/2023	Expire	1	4,604,556	4394							13,251			(15,373)			0001
Purchased Call/S&P 500 INDEX/SPXA055$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/25/2022	07/21/2023	07/25/2023	Expire	1	1,235,000	100							17,353			(19,019)			0001
Purchased Call/S&P 500 INDEX/SPXA052$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/10/2022	05/08/2023	05/10/2023	Expire	1	3,055,000	100							2,933			(2,933)			0001
Purchased Call/S&P 500 INDEX/SPXA052$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/19/2022	05/17/2023	05/19/2023	Expire	1	4,013,000	100							4,336			(4,336)			0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXA056$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/19/2022	08/18/2023	08/22/2023	Expire	1	2,439,000	4792.98							3,455			(3,465)			0001
Purchased Call/S&P 500 INDEX/SPXA057$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/09/2022	09/08/2023	09/12/2023	Expire	1	2,689,000	4305.3							16,483			(17,162)			0001
Purchased Call/S&P 500 INDEX/SPX1403$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	04/27/2022	04/27/2023	05/01/2023	Expire	1	1,343,000	4183.96							27,178			(40,962)			0001
Purchased Call/S&P 500 INDEX/SPXA057$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/15/2022	09/15/2023	09/19/2023	Expire	1	2,558,000	4379.27							7,264			(7,680)			0001
Purchased Call/S&P 500 INDEX/SPXA059$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/30/2022	09/29/2023	10/03/2023	Exercise	1	1,849,000	4042.79			14,261				(419)			7,675			0001
Purchased Call/S&P 500 INDEX/SPXA059$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/30/2022	09/29/2023	10/03/2023	Exercise	1	2,401,000	3971.07			26,964				(2,271)			16,068			0001
Purchased Call/S&P 500 INDEX/SPXA055$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/09/2022	08/09/2023	08/11/2023	Expire	1	2,484,000	100							3,841			(4,225)			0001
Purchased Call/S&P 500 INDEX/SPXA059$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/04/2022	10/04/2023	10/06/2023	Expire	1	2,759,000	4357.67							5,308			(6,403)			0001
Purchased Call/S&P 500 INDEX/SPXA05A$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/18/2022	10/18/2023	10/20/2023	Expire	1	2,927,000	4277.98							6,097			(9,009)			0001
Purchased Call/S&P 500 INDEX/SPX150G$2	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	01/07/2022	01/05/2023	01/09/2023	Expire	1	2,580,618	4701							13,026			(13,030)			0001
Purchased Call/S&P 500 INDEX/SPX1403$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	06/03/2022	06/05/2023	06/07/2023	Exercise	1	2,378,000	4108.54			95,646				30,503			24,544			0001
Purchased Call/S&P 500 INDEX/SPX1404$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	06/13/2022	06/12/2023	06/14/2023	Exercise	1	2,065,000	3749.63			123,900				(5,356)			58,233			0001
Purchased Call/S&P 500 INDEX/SPX1404$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	06/27/2022	06/26/2023	06/28/2023	Exercise	1	3,588,000	3900.11			181,194				9,204			82,883			0001
Purchased Call/S&P 500 INDEX/SPX1404$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	06/27/2022	06/27/2023	06/29/2023	Exercise	1	3,863,000	3900.11			212,465				11,375			97,734			0001
Purchased Call/S&P 500 INDEX/SPXA05A$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/19/2022	10/19/2023	10/23/2023	Expire	1	2,501,000	4208.79							5,166			(9,150)			0001
Purchased Call/S&P 500 INDEX/SPX150G$B	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	01/26/2022	01/24/2023	01/26/2023	Expire	1	3,153,243	4410							3,821			(3,827)			0001
Purchased Call/S&P 500 INDEX/SPXA05A$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2023	10/24/2023	Exercise	1	1,971,000	4034.21			13,056				5,594			(1,404)			0001
Purchased Call/S&P 500 INDEX/SPX150G$U	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	02/17/2022	02/15/2023	02/17/2023	Expire	1	2,347,312	4471							11,349			(11,429)			0001
Purchased Call/S&P 500 INDEX/SPX1404$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	07/05/2022	07/03/2023	07/06/2023	Exercise	1	3,004,000	3831.39			172,730				986			80,207			0001
Purchased Call/S&P 500 INDEX/SPX1405$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	07/11/2022	07/10/2023	07/12/2023	Exercise	1	2,230,000	3854.43			108,155				2,672			48,391			0001
Purchased Call/S&P 500 INDEX/SPX150H$9	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	03/01/2022	02/24/2023	02/28/2023	Expire	1	3,639,260	4385							16,999			(17,480)			0001
Purchased Call/S&P 500 INDEX/SPX1405$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	07/12/2022	07/12/2023	07/14/2023	Exercise	1	3,075,000	3818.8			161,438				1,168			72,263			0001
Purchased Call/S&P 500 INDEX/SPX1406$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	10/10/2022	10/10/2023	10/12/2023	Exercise	1	252,000	100			11,466				(839)			4,637			0001
Purchased Call/S&P 500 INDEX/SPX150I$6	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	03/14/2022	03/10/2023	03/14/2023	Expire	1	4,361,748	4260							4,085			(4,938)			0001
Purchased Call/S&P 500 INDEX/SPXA05B$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/25/2022	10/25/2023	10/27/2023	Expire	1	2,017,000	4437.98							5,092			(5,844)			0001
Purchased Call/S&P 500 INDEX/SPX1406$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	10/24/2022	10/24/2023	10/26/2023	Exercise	1	462,000	100			22,176				(780)			9,332			0001
Purchased Call/S&P 500 INDEX/SPX1406$J	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/10/2022	11/02/2023	11/06/2023	Exercise	1	294,000	100			14,259				493			4,822			0001
Purchased Call/S&P 500 INDEX/SPX150I$7	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	03/14/2022	03/10/2023	03/14/2023	Expire	1	4,693,991	4260							7,898			(9,381)			0001
Purchased Call/S&P 500 INDEX/SPX1406$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/23/2022	11/24/2023	11/28/2023	Exercise	1	655,000	100			31,113				3,132			11,725			0001
Purchased Call/S&P 500 INDEX/SPX150I$9	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	03/15/2022	03/10/2023	03/14/2023	Expire	1	4,649,967	4204							8,007			(10,086)			0001
Purchased Call/S&P 500 INDEX/SPX150I$C	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	03/15/2022	03/13/2023	03/15/2023	Expire	1	3,825,922	4204							11,785			(14,445)			0001
Purchased Call/S&P 500 INDEX/SPXA05B$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/26/2022	10/26/2023	10/30/2023	Exercise	1	2,657,000	4148.54			732				9,698			(15,835)			0001
Purchased Call/S&P 500 INDEX/SPXA05B$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/28/2022	10/27/2023	10/31/2023	Expire	1	3,509,000	4490.12							7,391			(8,354)			0001
Purchased Call/S&P 500 INDEX/SPXA05B$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/28/2022	10/30/2023	11/01/2023	Expire	1	4,508,000	4203.39							19,787			(28,684)			0001
Purchased Call/S&P 500 INDEX/SPXA05B$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/31/2022	10/31/2023	11/02/2023	Exercise	1	2,780,000	4191.42			1,876				10,461			(14,581)			0001
Purchased Call/S&P 500 INDEX/SPX150H$Z	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	03/10/2022	03/09/2023	03/13/2023	Expire	1	1,146,000	100							7,564			(7,564)			0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXA05B$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/02/2022	11/02/2023	11/06/2023	Expire	1	3,350,000	4318							4,432			(7,906)			0001
Purchased Call/S&P 500 INDEX/SPX1406$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	12/27/2022	12/26/2023	12/28/2023	Exercise	1	2,517,000	100			114,524				1,592			44,803			0001
Purchased Call/S&P 500 INDEX/SPXA05B$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/08/2022	11/08/2023	11/10/2023	Exercise	1	2,704,000	4164.98			6,746				7,849			(8,510)			0001
Purchased Call/S&P 500 INDEX/SPXA05B$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/08/2022	11/08/2023	11/10/2023	Expire	1	3,881,000	4402.33							7,024			(9,545)			0001
Purchased Call/S&P 500 INDEX/SPX150G$S	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	02/15/2022	02/13/2023	02/15/2023	Expire	1	1,735,000	100							2,603			(2,603)			0001
Purchased Call/S&P 500 INDEX/SPXA05D$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/09/2022	12/11/2023	12/13/2023	Exercise	1	5,096,000	3934.38			10,190				637			3,974			0001
Purchased Call/S&P 500 INDEX/SPXA05C$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/18/2022	11/17/2023	11/21/2023	Expire	1	3,109,000	4472.9							6,843			(8,273)			0001
Purchased Call/S&P 500 INDEX/SPXA05C$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/28/2022	11/28/2023	11/30/2023	Expire	1	1,573,000	4281.06							5,474			(8,159)			0001
Purchased Call/S&P 500 INDEX/SPXA05B$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/28/2022	10/30/2023	11/01/2023	Expire	1	3,315,000	100							3,913			(4,044)			0001
Purchased Call/S&P 500 INDEX/SPX150I$E	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	03/16/2022	03/14/2023	03/16/2023	Expire	1	2,189,000	100							3,329			(3,329)			0001
Purchased Call/S&P 500 INDEX/SPX150I$F	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	03/16/2022	03/14/2023	03/16/2023	Expire	1	3,246,680	4173							3,169			(4,296)			0001
Purchased Call/S&P 500 INDEX/SPXA05C$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/29/2022	11/29/2023	12/01/2023	Exercise	1	2,880,000	4201.02			3,793				11,307			(15,273)			0001
Purchased Call/S&P 500 INDEX/SPXA05D$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/02/2022	12/01/2023	12/05/2023	Expire	1	2,289,000	4682.46							2,704			(3,160)			0001
Purchased Call/S&P 500 INDEX/SPX150I$K	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	03/21/2022	03/17/2023	03/21/2023	Expire	1	2,278,000	100							3,466			(3,466)			0001
Purchased Call/S&P 500 INDEX/SPXA05D$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/07/2022	12/07/2023	12/11/2023	Expire	1	2,446,000	4461.07							3,452			(5,330)			0001
Purchased Call/S&P 500 INDEX/SPX150J$A	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	04/12/2022	04/06/2023	04/10/2023	Expire	1	2,450,601	5072							1,380			(1,384)			0001
Purchased Call/S&P 500 INDEX/SPXA05D$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/09/2022	12/11/2023	12/13/2023	Exercise	1	2,709,000	3934.38			12,195				643			4,986			0001
Purchased Call/S&P 500 INDEX/SPXA05D$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2023	12/12/2023	Expire	1	3,153,000	4365.81							7,635			(11,800)			0001
Purchased Call/S&P 500 INDEX/SPX150K$I	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	04/27/2022	04/25/2023	04/27/2023	Expire	1	3,638,814	4296							5,462			(7,444)			0001
Purchased Call/S&P 500 INDEX/SPXA05D$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/09/2022	12/08/2023	12/12/2023	Exercise	1	2,519,000	4174.38			11,082				8,188			(5,954)			0001
Purchased Call/S&P 500 INDEX/SPX150K$J	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	04/28/2022	04/26/2023	04/28/2023	Expire	1	3,469,591	4175							2,745			(4,621)			0001
Purchased Call/S&P 500 INDEX/SPX150J$2	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	04/05/2022	03/31/2023	04/04/2023	Expire	1	1,787,000	100							2,136			(2,136)			0001
Purchased Call/S&P 500 INDEX/SPXA05E$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/12/2022	12/12/2023	12/14/2023	Expire	1	2,042,000	4353.7							6,390			(9,384)			0001
Purchased Call/S&P 500 INDEX/SPXA05E$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/13/2022	12/13/2023	12/15/2023	Expire	1	3,476,000	4632.65							3,881			(5,004)			0001
Purchased Call/S&P 500 INDEX/SPX150M$T	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	06/03/2022	06/01/2023	06/05/2023	Exercise	1	5,807,342	4101			11,886				2,379			4,927			0001
Purchased Call/S&P 500 INDEX/SPX150J$3	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	04/05/2022	03/31/2023	04/04/2023	Expire	1	1,299,000	100							2,314			(2,314)			0001
Purchased Call/S&P 500 INDEX/SPXA05C$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/15/2022	11/15/2023	11/17/2023	Expire	1	3,147,000	100							3,110			(4,403)			0001
Purchased Call/S&P 500 INDEX/SPXA05E$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/16/2022	12/15/2023	12/19/2023	Exercise	1	2,242,000	4131.66			20,122				3,493			6,324			0001
Purchased Call/S&P 500 INDEX/SPXA05E$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/19/2022	12/19/2023	12/21/2023	Exercise	1	2,106,000	4027.63			29,948				880			14,455			0001
Purchased Call/S&P 500 INDEX/SPXA05E$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/20/2022	12/20/2023	12/22/2023	Exercise	1	2,259,000	4033.72			30,414				928			14,006			0001
Purchased Call/S&P 500 INDEX/SPXA05F$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/23/2022	12/26/2023	12/28/2023	Expire	1	2,417,000	4311.97							1,117			(6,714)			0001
Purchased Call/S&P 500 INDEX/SPX150N$V	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	06/22/2022	06/16/2023	06/21/2023	Exercise	1	17,043,908	3675			34,334				(4,192)			15,830			0001
Purchased Call/S&P 500 INDEX/SPX150N$W	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	06/22/2022	06/16/2023	06/21/2023	Exercise	1	6,188,431	3675			21,230				(1,913)			9,253			0001
Purchased Call/S&P 500 INDEX/SPX150J$5	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	04/11/2022	04/06/2023	04/10/2023	Expire	1	1,523,000	100							12,641			(12,641)			0001
Purchased Call/S&P 500 INDEX/SPX150N$P	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	06/21/2022	06/16/2023	06/21/2023	Expire	1	1,261,000	100							(5,458)			(17,276)			0001
Purchased Call/S&P 500 INDEX/SPX150J$W	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	04/21/2022	04/19/2023	04/21/2023	Expire	1	1,422,000	100							16,637			(16,637)			0001

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Purchased Call/S&P 500 INDEX/SPX150O$4	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	06/28/2022	06/26/2023	06/28/2023	Expire	1	2,730,395	4485							3,396			(3,402)			0001
Purchased Call/S&P 500 INDEX/SPX150J$B	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	04/12/2022	04/06/2023	04/10/2023	Expire	1	2,644,000	100							2,940			(2,940)			0001
Purchased Call/S&P 500 INDEX/SPX150K$W	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	05/02/2022	04/28/2023	05/02/2023	Expire	1	2,192,000	100							26,742			(26,742)			0001
Purchased Call/S&P 500 INDEX/SPX150K$X	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	05/02/2022	04/28/2023	05/02/2023	Expire	1	1,881,000	100							16,365			(16,365)			0001
Purchased Call/S&P 500 INDEX/SPX150J$Q	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	04/19/2022	04/14/2023	04/18/2023	Expire	1	2,831,000	100							4,019			(4,019)			0001
Purchased Call/S&P 500 INDEX/SPX150L$X	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	05/17/2022	05/12/2023	05/16/2023	Expire	1	2,410,000	100							3,567			(3,567)			0001
Purchased Call/S&P 500 INDEX/SPX150L$Y	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	05/17/2022	05/12/2023	05/16/2023	Expire	1	3,039,000	100							4,033			(4,033)			0001
Purchased Call/S&P 500 INDEX/SPX150M$K	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	05/31/2022	05/26/2023	05/31/2023	Expire	1	2,129,000	100							2,343			(2,343)			0001
Purchased Call/S&P 500 INDEX/SPX150N$1	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	06/09/2022	06/07/2023	06/09/2023	Expire	1	1,956,000	100							2,424			(2,424)			0001
Purchased Call/S&P 500 INDEX/SPX150N$I	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	06/15/2022	06/13/2023	06/15/2023	Expire	1	2,743,000	100							4,008			(4,008)			0001
Purchased Call/S&P 500 INDEX/SPX150O$K	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	07/11/2022	07/07/2023	07/11/2023	Expire	1	1,224,000	100							1,637			(1,656)			0001
Purchased Call/S&P 500 INDEX/SPX150O$N	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	07/12/2022	07/07/2023	07/11/2023	Expire	1	2,710,000	100							3,373			(3,415)			0001
Purchased Call/S&P 500 INDEX/SPX150R$E	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	09/16/2022	09/15/2023	09/19/2023	Exercise	1	2,377,000	100			5,463				367			1,948			0001
Purchased Call/S&P 500 INDEX/SPX150O$P	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	07/12/2022	07/12/2023	07/14/2023	Expire	1	2,376,000	100							3,204			(3,278)			0001
Purchased Call/S&P 500 INDEX/SPX150O$Q	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	07/13/2022	07/13/2023	07/17/2023	Expire	1	2,214,000	100							3,237			(3,323)			0001
Purchased Call/S&P 500 INDEX/SPX150O$V	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	07/15/2022	07/14/2023	07/18/2023	Expire	1	2,092,000	100							3,122			(3,219)			0001
Purchased Call/S&P 500 INDEX/SPX150R$K	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	09/19/2022	09/15/2023	09/19/2023	Expire	1	1,233,000	100							1,299			(16,892)			0001
Purchased Call/S&P 500 INDEX/SPX150P$F	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	07/25/2022	07/21/2023	07/25/2023	Expire	1	1,490,000	100							1,783			(1,877)			0001
Purchased Call/S&P 500 INDEX/SPX150P$N	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	07/28/2022	07/28/2023	08/01/2023	Expire	1	1,766,000	100							2,136			(2,259)			0001
Purchased Call/S&P 500 INDEX/SPX150P$W	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	08/08/2022	08/08/2023	08/10/2023	Expire	1	1,407,000	100							2,294			(2,501)			0001
Purchased Call/S&P 500 INDEX/SPX150Q$J	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	08/26/2022	08/28/2023	08/30/2023	Exercise	1	2,428,000	4057.66			8,505				985			3,451			0001
Purchased Call/S&P 500 INDEX/SPX150P$X	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	08/10/2022	08/10/2023	08/14/2023	Expire	1	1,660,000	100							2,286			(2,556)			0001
Purchased Call/S&P 500 INDEX/SPX150Q$2	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	08/18/2022	08/18/2023	08/22/2023	Expire	1	2,206,000	100							3,280			(3,660)			0001
Purchased Call/S&P 500 INDEX/SPX150Q$G	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	08/26/2022	08/28/2023	08/30/2023	Expire	1	2,255,000	100							3,085			(3,563)			0001
Purchased Call/S&P 500 INDEX/SPX150U$7	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	11/11/2022	11/10/2023	11/14/2023	Exercise	1	1,269,000	100			2,921				289			1,067			0001
Purchased Call/S&P 500 INDEX/SPX150R$4	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	09/14/2022	09/14/2023	09/18/2023	Expire	1	2,184,000	100							2,660			(3,365)			0001
Purchased Call/S&P 500 INDEX/SPX150R$M	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	09/20/2022	09/20/2023	09/22/2023	Expire	1	2,742,000	100							2,668			(3,562)			0001
Purchased Call/S&P 500 INDEX/SPX150U$U	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	11/21/2022	11/21/2023	11/24/2023	Exercise	1	2,613,000	3949.94			5,230				318			2,092			0001
Purchased Call/S&P 500 INDEX/SPX150R$T	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	09/22/2022	09/22/2023	09/26/2023	Expire	1	2,389,000	100							2,874			(3,155)			0001
Purchased Call/S&P 500 INDEX/SPX150T$D	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	11/02/2022	11/01/2023	11/03/2023	Expire	1	1,066,000	100							9,892			(16,416)			0001
Purchased Call/S&P 500 INDEX/SPX150T$3	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	10/27/2022	10/27/2023	10/31/2023	Expire	1	2,135,000	100							2,517			(2,776)			0001
Purchased Call/S&P 500 INDEX/SPX150U$V	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	11/21/2022	11/21/2023	11/24/2023	Exercise	1	2,725,000	3949.94			9,538				511			3,924			0001
Purchased Call/S&P 500 INDEX/SPX150W$J	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	12/16/2022	12/18/2023	12/20/2023	Exercise	1	1,170,000	100			2,340				121			866			0001
Purchased Call/S&P 500 INDEX/SPX150U$2	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	11/10/2022	11/10/2023	11/14/2023	Expire	1	1,976,000	100							1,387			(2,528)			0001
Purchased Call/S&P 500 INDEX/SPX150U$Z	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	11/23/2022	11/22/2023	11/27/2023	Expire	1	2,423,000	100							2,951			(3,201)			0001
Purchased Call/S&P 500 INDEX/SPX150V$R	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	12/05/2022	12/05/2023	12/07/2023	Exercise	1	4,941,000	3998.84			9,386				687			3,754			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPX150V$U	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	12/05/2022	12/05/2023	12/07/2023	Exercise	1	1,628,000	3998.84			8,965				612			3,716			0001
Purchased Call/S&P 500 INDEX/SPX150S$T	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	10/24/2022	10/24/2023	10/26/2023	Expire	1	(1,509,000)	3417.61							(5,036)			16,308			0001
Purchased Call/S&P 500 INDEX/SPX150W$A	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	12/15/2022	12/15/2023	12/19/2023	Exercise	1	2,389,000	3895.75			13,145				476			5,497			0001
Purchased Call/S&P 500 INDEX/SPX150W$G	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	12/16/2022	12/15/2023	12/19/2023	Exercise	1	3,240,000	3852.36			21,060				348			9,007			0001
Purchased Call/S&P 500 INDEX/SPX150X$5	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	12/30/2022	12/29/2023	01/03/2024	Expire	1	4,080,000	100							1,195			(7,589)			0001
Purchased Call/S&P 500 INDEX/SPXF13P$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/03/2022	01/03/2023	01/05/2023	Expire	1	3,746,000	4796.56							100,007			(100,018)			0001
Purchased Call/S&P 500 INDEX/SPXF13R$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/11/2022	01/10/2023	01/12/2023	Expire	1	1,816,743	4670							22,367			(22,368)			0001
Purchased Call/S&P 500 INDEX/SPXF13T$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/18/2022	01/13/2023	01/17/2023	Expire	1	2,019,014	4663							46,547			(46,548)			0001
Purchased Call/S&P 500 INDEX/SPXF13S$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/13/2022	01/11/2023	01/13/2023	Expire	1	1,993,629	4893							7,855			(7,855)			0001
Purchased Call/S&P 500 INDEX/SPXF13S$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/13/2022	01/11/2023	01/13/2023	Expire	1	2,808,990	5164							2,757			(2,757)			0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0003$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/09/2022	07/27/2023	07/31/2023	Exercise	1	2,324,000	100			7,673				1,722			2,046			0001
Purchased Call/S&P 500 INDEX/SPXF13S$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/12/2022	01/10/2023	01/12/2023	Expire	1	2,858,217	4670							3,750			(3,750)			0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0003$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/25/2022	10/20/2023	10/24/2023	Exercise	1	2,244,000	100			7,858				174			2,649			0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0004$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	11/28/2022	11/17/2023	11/21/2023	Exercise	1	2,114,000	100			7,191				1,225			2,284			0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0004$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/30/2022	12/22/2023	12/27/2023	Exercise	1	2,233,000	100			8,493				318			2,414			0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0131$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/14/2022	02/10/2023	02/14/2023	Expire	1	2,385,000	100							4,400			(4,425)			0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0131$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/01/2022	02/24/2023	02/28/2023	Expire	1	2,373,000	100							4,879			(5,748)			0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0131$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/15/2022	08/03/2023	08/07/2023	Exercise	1	1,991,000	100			6,965				2,081			1,910			0001
Purchased Call/S&P 500 INDEX/SPXF13U$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/24/2022	01/20/2023	01/24/2023	Expire	1	2,537,225	4483							2,788			(2,790)			0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0131$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/06/2022	09/01/2023	09/06/2023	Exercise	1	2,369,000	100			7,821				905			2,465			0001
Purchased Call/S&P 500 INDEX/SPXF13U$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/24/2022	01/20/2023	01/24/2023	Expire	1	2,348,951	4483							6,232			(6,236)			0001
Purchased Call/S&P 500 INDEX/SPXF13X$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/07/2022	02/03/2023	02/07/2023	Expire	1	1,890,223	4501							20,041			(20,101)			0001
Purchased Call/S&P 500 INDEX/SPXF13V$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/31/2022	01/27/2023	01/31/2023	Expire	1	2,327,662	4327							3,005			(3,027)			0001
Purchased Call/S&P 500 INDEX/SPXF13X$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/07/2022	02/03/2023	02/07/2023	Expire	1	3,028,857	4501							61,947			(62,091)			0001
Purchased Call/S&P 500 INDEX/SPXF13W$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/02/2022	01/31/2023	02/02/2023	Expire	1	3,314,414	4516							4,265			(4,272)			0001
Purchased Call/S&P 500 INDEX/SPXF13W$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/03/2022	02/01/2023	02/03/2023	Expire	1	3,373,533	4547							10,373			(10,387)			0001
Purchased Call/S&P 500 INDEX/SPXF13Z$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/11/2022	02/13/2023	02/15/2023	Expire	1	2,218,000	4418.64							72,197			(72,750)			0001
Purchased Call/S&P 500 INDEX/SPXF13V$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/31/2022	01/27/2023	01/31/2023	Expire	1	2,799,252	4635							13,221			(13,221)			0001
Purchased Call/S&P 500 INDEX/SPX715N$T	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/14/2022	01/17/2023	01/19/2023	Expire	1	2,688,000	4662.85							89,241			(89,242)			0001
Purchased Call/S&P 500 INDEX/SPX715O$5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/31/2022	01/30/2023	02/01/2023	Expire	1	6,721,000	4515.55							229,113			(229,186)			0001
Purchased Call/S&P 500 INDEX/SPXF13Y$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/08/2022	02/07/2023	02/09/2023	Expire	1	1,676,967	4484							39,216			(39,345)			0001
Purchased Call/S&P 500 INDEX/SPXF13Y$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/07/2022	02/03/2023	02/07/2023	Expire	1	4,190,884	4477							5,399			(5,421)			0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXF13Z$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/11/2022	02/09/2023	02/13/2023	Expire	1	2,986,254	4587							8,340			(8,360)			0001
Purchased Call/S&P 500 INDEX/SPX715N$U	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/14/2022	01/17/2023	01/19/2023	Expire	1	1,058,000	100							31,740			(31,740)			0001
Purchased Call/S&P 500 INDEX/SPXF13Z$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2022	02/10/2023	02/14/2023	Expire	1	3,224,921	4504							3,807			(3,831)			0001
Purchased Call/S&P 500 INDEX/SPX1402$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	03/14/2022	03/14/2023	03/16/2023	Expire	1	1,601,000	4173.11							41,675			(51,232)			0001
Purchased Call/S&P 500 INDEX/SPX1403$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	06/06/2022	06/02/2023	06/06/2023	Exercise	1	2,165,201	4109			34,782				7,693			14,118			0001
Purchased Call/S&P 500 INDEX/SPX1403$P	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	05/24/2022	05/24/2023	05/26/2023	Exercise	1	1,756,000	3941.48			77,413				9,478			27,016			0001
Purchased Call/S&P 500 INDEX/SPX1404$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	06/13/2022	06/13/2023	06/15/2023	Exercise	1	2,260,000	3749.63			124,300				(5,546)			57,856			0001
Purchased Call/S&P 500 INDEX/SPX1404$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	06/29/2022	06/29/2023	07/03/2023	Exercise	1	1,828,000	3818.83			103,282				(27)			47,711			0001
Purchased Call/S&P 500 INDEX/SPX1404$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	06/16/2022	06/15/2023	06/20/2023	Exercise	1	3,346,561	3790			135,981				(11,221)			69,447			0001
Purchased Call/S&P 500 INDEX/SPX1404$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	07/01/2022	07/03/2023	07/06/2023	Exercise	1	2,618,000	3825.33			132,209				90			60,476			0001
Purchased Call/S&P 500 INDEX/SPX1405$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	07/20/2022	07/20/2023	07/24/2023	Exercise	1	1,452,000	3959.9			82,038				7,687			36,736			0001
Purchased Call/S&P 500 INDEX/SPX1402$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	04/11/2022	04/10/2023	04/12/2023	Expire	1	2,251,000	100							38,942			(38,942)			0001
Purchased Call/S&P 500 INDEX/SPX1405$L	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	08/12/2022	08/14/2023	08/16/2023	Exercise	1	1,428,000	4280.15			64,974				19,112			27,989			0001
Purchased Call/S&P 500 INDEX/SPX1402$Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	04/12/2022	04/11/2023	04/13/2023	Expire	1	2,297,000	100							61,330			(61,330)			0001
Purchased Call/S&P 500 INDEX/SPX1406$H	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/07/2022	11/03/2023	11/07/2023	Expire	1	1,316,000	100							10,565			(18,819)			0001
Purchased Call/S&P 500 INDEX/SPX150H$V	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/09/2022	03/07/2023	03/09/2023	Expire	1	1,869,485	4391							17,768			(17,768)			0001
Purchased Call/S&P 500 INDEX/SPXB17S$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/10/2022	01/06/2023	01/10/2023	Expire	1	5,372,281	4696							11,627			(11,627)			0001
Purchased Call/S&P 500 INDEX/SPX1405$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	08/19/2022	08/21/2023	08/23/2023	Exercise	1	412,000	100			15,244				3,791			5,480			0001
Purchased Call/S&P 500 INDEX/SPX1406$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	11/01/2022	11/01/2023	11/03/2023	Exercise	1	5,114,000	100			168,762				914			68,016			0001
Purchased Call/S&P 500 INDEX/SPX1406$R	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	12/20/2022	12/20/2023	12/22/2023	Exercise	1	1,881,000	100			86,526				1,135			33,670			0001
Purchased Call/S&P 500 INDEX/SPX1406$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	12/21/2022	12/21/2023	12/26/2023	Exercise	1	1,914,000	100			91,872				2,792			35,983			0001
Purchased Call/S&P 500 INDEX/SPX150H$P	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/07/2022	03/03/2023	03/07/2023	Expire	1	2,015,000	100							23,374			(23,374)			0001
Purchased Call/S&P 500 INDEX/SPX150I$R	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/25/2022	03/24/2023	03/28/2023	Expire	1	1,116,000	100							24,106			(24,106)			0001
Purchased Call/S&P 500 INDEX/SPX715R$8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/03/2022	05/03/2023	05/05/2023	Expire	1	2,909,000	4175.48							57,586			(91,052)			0001
Purchased Call/S&P 500 INDEX/SPX150G$1	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	01/07/2022	01/05/2023	01/09/2023	Expire	1	2,637,025	4701							8,441			(8,444)			0001
Purchased Call/S&P 500 INDEX/SPX150G$Q	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/15/2022	02/10/2023	02/14/2023	Expire	1	1,903,000	100							2,648			(2,648)			0001
Purchased Call/S&P 500 INDEX/SPX150H$5	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/25/2022	02/23/2023	02/27/2023	Expire	1	2,516,000	100							3,722			(3,722)			0001
Purchased Call/S&P 500 INDEX/SPX150J$9	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/12/2022	04/06/2023	04/10/2023	Expire	1	2,194,769	4992							1,875			(1,879)			0001
Purchased Call/S&P 500 INDEX/SPXB17T$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/22/2022	02/21/2023	02/23/2023	Expire	1	8,290,000	4304.76							259,668			(268,596)			0001
Purchased Call/S&P 500 INDEX/SPXB17U$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/06/2023	03/08/2023	Expire	1	2,894,000	4328.87							88,484			(92,608)			0001
Purchased Call/S&P 500 INDEX/SPX150H$C	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/02/2022	02/28/2023	03/02/2023	Expire	1	3,237,000	100							4,028			(4,028)			0001
Purchased Call/S&P 500 INDEX/SPX150H$D	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/03/2022	03/01/2023	03/03/2023	Expire	1	1,716,000	100							2,470			(2,470)			0001
Purchased Call/S&P 500 INDEX/SPX150H$X	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/09/2022	03/07/2023	03/09/2023	Expire	1	3,209,633	4201							5,520			(6,845)			0001
Purchased Call/S&P 500 INDEX/SPXB17T$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/22/2022	02/17/2023	02/22/2023	Expire	1	2,260,214	4380							8,018			(8,197)			0001
Purchased Call/S&P 500 INDEX/SPXB17T$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/23/2022	02/21/2023	02/23/2023	Expire	1	3,126,838	4349							10,463			(10,826)			0001
Purchased Call/S&P 500 INDEX/SPX150I$I	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/17/2022	03/15/2023	03/17/2023	Expire	1	3,491,000	100							5,863			(5,863)			0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPX150J$4	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	04/05/2022	04/03/2023	04/05/2023	Expire	1	2,847,000	100							3,585			(3,585)			0001
Purchased Call/S&P 500 INDEX/SPX150J$6	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	04/11/2022	04/06/2023	04/10/2023	Expire	1	3,254,000	100							3,515			(3,515)			0001
Purchased Call/S&P 500 INDEX/SPX150I$H	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	03/16/2022	03/14/2023	03/16/2023	Expire	1	2,937,869	4173							9,968			(12,611)			0001
Purchased Call/S&P 500 INDEX/SPX150J$N	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	04/19/2022	04/14/2023	04/18/2023	Expire	1	3,117,000	100							3,866			(3,866)			0001
Purchased Call/S&P 500 INDEX/SPX150L$K	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	05/09/2022	05/05/2023	05/09/2023	Expire	1	2,354,000	100							2,327			(2,327)			0001
Purchased Call/S&P 500 INDEX/SPX150I$Z	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	04/01/2022	03/31/2023	04/04/2023	Expire	1	1,945,000	100							30,926			(30,926)			0001
Purchased Call/S&P 500 INDEX/SPX715V$3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/10/2022	08/09/2023	08/11/2023	Exercise	1	2,283,676	4130			56,959				12,920			21,518			0001
Purchased Call/S&P 500 INDEX/SPX150K$K	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	04/28/2022	04/26/2023	04/28/2023	Expire	1	4,442,413	4175							6,299			(10,313)			0001
Purchased Call/S&P 500 INDEX/SPX150L$N	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	05/11/2022	05/09/2023	05/11/2023	Expire	1	3,076,000	100							4,367			(4,367)			0001
Purchased Call/S&P 500 INDEX/SPX150L$T	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	05/13/2022	05/11/2023	05/15/2023	Expire	1	2,851,000	100							3,876			(3,876)			0001
Purchased Call/S&P 500 INDEX/SPXB17U$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/07/2022	03/03/2023	03/07/2023	Expire	1	3,905,324	4363							10,675			(11,218)			0001
Purchased Call/S&P 500 INDEX/SPX715S$O	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/07/2022	06/07/2023	06/09/2023	Exercise	1	1,068,000	100			44,856				11,384			17,408			0001
Purchased Call/S&P 500 INDEX/SPX150L$U	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	05/13/2022	05/11/2023	05/15/2023	Exercise	1	3,880,087	3935			8,077				(98)			3,205			0001
Purchased Call/S&P 500 INDEX/SPX150L$V	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	05/13/2022	05/11/2023	05/15/2023	Exercise	1	2,892,357	3935			9,996				1,873			4,020			0001
Purchased Call/S&P 500 INDEX/SPXB17W$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/09/2022	06/07/2023	06/09/2023	Expire	1	3,008,172	4738							2,343			(2,343)			0001
Purchased Call/S&P 500 INDEX/SPXB17Y$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/26/2022	09/26/2023	09/28/2023	Exercise	1	2,776,000	3932.82			29,678				2,600			10,142			0001
Purchased Call/S&P 500 INDEX/SPX150M$9	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	05/24/2022	05/19/2023	05/23/2023	Exercise	1	3,717,996	3901			4,466				207			1,906			0001
Purchased Call/S&P 500 INDEX/SPX150M$6	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	05/24/2022	05/19/2023	05/23/2023	Expire	1	4,034,000	100							4,280			(4,280)			0001
Purchased Call/S&P 500 INDEX/SPX715W$L	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/06/2022	09/06/2023	09/08/2023	Exercise	1	3,106,000	3908.19			158,406				7,558			70,506			0001
Purchased Call/S&P 500 INDEX/SPX715X$Z	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	10/17/2022	10/17/2023	10/19/2023	Exercise	1	2,546,000	3677.95			154,033				(11,681)			71,797			0001
Purchased Call/S&P 500 INDEX/SPX150M$O	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	06/01/2022	05/30/2023	06/01/2023	Expire	1	2,994,000	100							3,894			(3,894)			0001
Purchased Call/S&P 500 INDEX/SPX715W$K	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/06/2022	09/01/2023	09/06/2023	Exercise	1	1,753,833	31318			87,695				(13,387)			42,360			0001
Purchased Call/S&P 500 INDEX/SPX150M$A	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	05/24/2022	05/19/2023	05/23/2023	Exercise	1	6,784,465	3901			24,012				5,130			10,217			0001
Purchased Call/S&P 500 INDEX/SPXC00U$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/04/2022	01/04/2023	01/06/2023	Expire	1	1,286,000	4793.54							43,852			(43,853)			0001
Purchased Call/S&P 500 INDEX/SPX150M$B	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	05/24/2022	05/19/2023	05/23/2023	Exercise	1	1,860,949	3901			8,004				463			3,398			0001
Purchased Call/S&P 500 INDEX/SPX150M$Y	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	06/07/2022	06/05/2023	06/07/2023	Expire	1	2,637,000	100							2,793			(2,793)			0001
Purchased Call/S&P 500 INDEX/SPX150N$L	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	06/16/2022	06/14/2023	06/16/2023	Expire	1	3,222,000	100							3,993			(3,993)			0001
Purchased Call/S&P 500 INDEX/SPX150O$7	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	06/28/2022	06/26/2023	06/28/2023	Expire	1	2,676,000	100							2,996			(2,996)			0001
Purchased Call/S&P 500 INDEX/SPX150O$I	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	07/08/2022	07/06/2023	07/10/2023	Expire	1	3,111,000	100							4,693			(4,727)			0001
Purchased Call/S&P 500 INDEX/SPXC00W$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/10/2022	01/06/2023	01/10/2023	Expire	1	2,327,000	100							2,747			(2,747)			0001
Purchased Call/S&P 500 INDEX/SPX150O$U	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	07/15/2022	07/14/2023	07/18/2023	Expire	1	2,138,000	100							2,901			(2,996)			0001
Purchased Call/S&P 500 INDEX/SPXC00W$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/10/2022	01/09/2023	01/11/2023	Expire	1	1,942,000	4670.29							52,999			(53,017)			0001
Purchased Call/S&P 500 INDEX/SPX150N$D	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	06/14/2022	06/09/2023	06/13/2023	Exercise	1	6,693,876	3901			22,638				(355)			11,432			0001
Purchased Call/S&P 500 INDEX/SPXC00V$Y	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/10/2022	01/06/2023	01/10/2023	Expire	1	2,034,000	100							27,866			(27,866)			0001
Purchased Call/S&P 500 INDEX/SPX150Q$F	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	08/26/2022	08/25/2023	08/29/2023	Expire	1	1,949,000	100							2,978			(3,393)			0001
Purchased Call/S&P 500 INDEX/SPXC00X$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/14/2022	01/12/2023	01/16/2023	Expire	1	3,585,000	100							5,019			(5,019)			0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

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Purchased Call/S&P 500 INDEX/SPX150N$E	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	06/14/2022	06/09/2023	06/13/2023	Exercise	1	1,443,318	3901			7,252				(252)			3,709			0001
Purchased Call/S&P 500 INDEX/SPX150P$1	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	07/18/2022	07/17/2023	07/19/2023	Expire	1	1,249,000	100							14,593			(14,988)			0001
Purchased Call/S&P 500 INDEX/SPX150N$F	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	06/14/2022	06/12/2023	06/14/2023	Exercise	1	4,302,649	3901			8,619				(1,444)			4,321			0001
Purchased Call/S&P 500 INDEX/SPXC00Y$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/19/2022	01/13/2023	01/17/2023	Expire	1	2,099,000	100							2,654			(2,654)			0001
Purchased Call/S&P 500 INDEX/SPX150Q$T	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	09/08/2022	09/08/2023	09/12/2023	Expire	1	2,021,000	100							2,543			(3,151)			0001
Purchased Call/S&P 500 INDEX/SPX150R$0	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	09/09/2022	09/11/2023	09/13/2023	Expire	1	2,504,000	100							3,188			(3,958)			0001
Purchased Call/S&P 500 INDEX/SPX150R$J	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	09/19/2022	09/15/2023	09/19/2023	Expire	1	1,287,000	100							17,770			(18,018)			0001
Purchased Call/S&P 500 INDEX/SPX150S$7	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	09/27/2022	09/26/2023	09/28/2023	Expire	1	1,064,000	100							3,714			(12,342)			0001
Purchased Call/S&P 500 INDEX/SPX150R$8	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	09/16/2022	09/15/2023	09/19/2023	Expire	1	2,244,000	100							2,647			(3,368)			0001
Purchased Call/S&P 500 INDEX/SPX150S$D	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	09/28/2022	09/28/2023	10/02/2023	Expire	1	1,560,000	100							1,653			(2,340)			0001
Purchased Call/S&P 500 INDEX/SPX150S$O	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	10/21/2022	10/20/2023	10/24/2023	Expire	1	1,975,000	100							1,117			(2,844)			0001
Purchased Call/S&P 500 INDEX/SPX150S$9	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	09/27/2022	09/27/2023	09/29/2023	Exercise	1	1,691,000	100			4,732				(250)			1,825			0001
Purchased Call/S&P 500 INDEX/SPX150S$X	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	10/25/2022	10/25/2023	10/27/2023	Expire	1	2,891,000	100							3,424			(4,219)			0001
Purchased Call/S&P 500 INDEX/SPX150O$9	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	06/30/2022	06/29/2023	07/03/2023	Expire	1	1,134,000	100							15,309			(15,309)			0001
Purchased Call/S&P 500 INDEX/SPXC00W$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/11/2022	01/06/2023	01/10/2023	Expire	1	2,085,955	5103							3,173			(3,173)			0001
Purchased Call/S&P 500 INDEX/SPX150Q$U	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	09/08/2022	09/08/2023	09/12/2023	Exercise	1	4,504,000	4006.18			9,010				572			3,784			0001
Purchased Call/S&P 500 INDEX/SPXC00Y$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/19/2022	01/13/2023	01/17/2023	Expire	1	2,676,476	5065							2,820			(2,820)			0001
Purchased Call/S&P 500 INDEX/SPX150R$A	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	09/16/2022	09/15/2023	09/19/2023	Exercise	1	5,607,000	3873.33			19,618				342			8,295			0001
Purchased Call/S&P 500 INDEX/SPX150R$1	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	09/12/2022	09/08/2023	09/12/2023	Expire	1	1,369,000	100							3,027			(18,345)			0001
Purchased Call/S&P 500 INDEX/SPX150S$R	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	10/24/2022	10/20/2023	10/24/2023	Expire	1	3,893,000	100							21,702			(34,258)			0001
Purchased Call/S&P 500 INDEX/SPX721B$O	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	01/13/2022	01/12/2023	01/16/2023	Expire	1	1,242,000	100							14,159			(14,159)			0001
Purchased Call/S&P 500 INDEX/SPX721E$K	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	02/01/2022	02/01/2023	02/03/2023	Expire	1	5,242,000	4546.54							139,389			(139,437)			0001
Purchased Call/S&P 500 INDEX/SPX721F$B	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	02/07/2022	02/07/2023	02/09/2023	Expire	1	2,508,000	4483.87							82,576			(82,764)			0001
Purchased Call/S&P 500 INDEX/SPX150T$C	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	11/01/2022	11/01/2023	11/03/2023	Expire	1	1,594,000	100							2,246			(2,424)			0001
Purchased Call/S&P 500 INDEX/SPX721G$1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	02/18/2022	02/15/2023	02/17/2023	Expire	1	1,229,544	4471							25,531			(25,531)			0001
Purchased Call/S&P 500 INDEX/SPX721F$J	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	02/09/2022	02/07/2023	02/09/2023	Expire	1	1,537,000	100							21,672			(21,672)			0001
Purchased Call/S&P 500 INDEX/SPX150T$7	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	10/28/2022	10/27/2023	10/31/2023	Expire	1	1,144,000	100							8,699			(12,355)			0001
Purchased Call/S&P 500 INDEX/SPX150T$S	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	11/07/2022	11/07/2023	11/09/2023	Expire	1	2,351,000	100							1,146			(3,149)			0001
Purchased Call/S&P 500 INDEX/SPX150S$Z	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	10/26/2022	10/26/2023	10/30/2023	Exercise	1	4,554,000	3830.6			9,110				(88)			3,917			0001
Purchased Call/S&P 500 INDEX/SPX150U$D	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	11/17/2022	11/16/2023	11/20/2023	Expire	1	1,191,000	100							5,645			(9,052)			0001
Purchased Call/S&P 500 INDEX/SPXC170$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/27/2023	10/31/2023	Exercise	1	7,624,000	3901.06			26,688				340			11,438			0001
Purchased Call/S&P 500 INDEX/SPX150U$5	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	11/11/2022	11/10/2023	11/14/2023	Expire	1	1,801,000	100							1,349			(2,448)			0001
Purchased Call/S&P 500 INDEX/SPX150W$4	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	12/12/2022	12/12/2023	12/14/2023	Expire	1	3,036,000	100							2,292			(4,188)			0001
Purchased Call/S&P 500 INDEX/SPX150W$6	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	12/14/2022	12/14/2023	12/18/2023	Expire	1	2,221,000	100							1,878			(3,685)			0001
Purchased Call/S&P 500 INDEX/SPX150W$C	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	12/16/2022	12/15/2023	12/19/2023	Expire	1	1,965,000	100							337			(2,633)			0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPX150T$O	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	11/04/2022	11/06/2023	11/08/2023	Exercise	1	2,881,000	3770.55			8,928				(263)			3,859			0001
Purchased Call/S&P 500 INDEX/SPX150T$P	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	11/04/2022	11/06/2023	11/08/2023	Exercise	1	3,753,000	3770.55			19,902				(695)			8,862			0001
Purchased Call/S&P 500 INDEX/SPXC172$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/14/2022	11/13/2023	11/15/2023	Exercise	1	2,040,000	3957.25			89,760				5,653			38,964			0001
Purchased Call/S&P 500 INDEX/SPX150W$M	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	12/20/2022	12/20/2023	12/22/2023	Exercise	1	1,030,000	100			2,060				100			742			0001
Purchased Call/S&P 500 INDEX/SPXC172$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	11/17/2023	Exercise	1	4,369,000	3991.73			179,129				13,902			77,331			0001
Purchased Call/S&P 500 INDEX/SPXC172$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	11/17/2023	Exercise	1	1,398,000	3991.73			71,298				5,614			31,315			0001
Purchased Call/S&P 500 INDEX/SPX721G$F	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2022	02/17/2023	02/22/2023	Expire	1	2,165,737	4349							37,687			(38,969)			0001
Purchased Call/S&P 500 INDEX/SPX150W$E	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	12/16/2022	12/15/2023	12/19/2023	Exercise	1	4,380,000	3852.36			16,644				343			6,920			0001
Purchased Call/S&P 500 INDEX/SPX721G$Y	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2022	02/27/2023	03/01/2023	Expire	1	2,190,000	4384.65							68,287			(70,080)			0001
Purchased Call/S&P 500 INDEX/SPX150W$V	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	12/23/2022	12/26/2023	12/28/2023	Exercise	1	2,981,000	3844.82			15,794				251			6,675			0001
Purchased Call/S&P 500 INDEX/SPX150W$W	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	12/23/2022	12/26/2023	12/28/2023	Exercise	1	2,314,000	3844.82			13,890				194			5,926			0001
Purchased Call/S&P 500 INDEX/SPXC173$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/21/2022	11/20/2023	11/22/2023	Exercise	1	1,786,000	3949.94			77,691				4,770			33,577			0001
Purchased Call/S&P 500 INDEX/SPXC174$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/30/2022	11/30/2023	12/04/2023	Exercise	1	1,444,000	4080.11			85,918				10,548			37,833			0001
Purchased Call/S&P 500 INDEX/SPX721H$F	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/01/2022	02/28/2023	03/02/2023	Expire	1	2,151,978	4374							53,362			(53,362)			0001
Purchased Call/S&P 500 INDEX/SPX150W$X	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	12/27/2022	12/27/2023	12/29/2023	Expire	1	3,174,000	100							493			(4,445)			0001
Purchased Call/S&P 500 INDEX/SPX150X$0	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	12/28/2022	12/28/2023	01/02/2024	Exercise	1	2,820,000	3783.22			12,126				(95)			5,132			0001
Purchased Call/S&P 500 INDEX/SPX150X$1	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	12/28/2022	12/28/2023	01/02/2024	Exercise	1	2,134,000	3783.22			13,024				(111)			5,594			0001
Purchased Call/S&P 500 INDEX/SPX721I$F	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2022	03/07/2023	03/09/2023	Expire	1	1,340,148	4201							15,346			(18,709)			0001
Purchased Call/S&P 500 INDEX/SPXC176$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/12/2022	12/11/2023	12/13/2023	Exercise	1	2,035,000	3990.56			88,523				7,216			37,851			0001
Purchased Call/S&P 500 INDEX/SPX721K$D	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/01/2022	03/31/2023	04/04/2023	Expire	1	1,871,059	4530							19,193			(20,113)			0001
Purchased Call/S&P 500 INDEX/SPXC176$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/13/2022	12/13/2023	12/15/2023	Exercise	1	3,087,000	4019.65			162,068				15,886			69,766			0001
Purchased Call/S&P 500 INDEX/SPXC176$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/19/2022	12/19/2023	12/21/2023	Exercise	1	2,484,000	3817.66			147,798				591			66,323			0001
Purchased Call/S&P 500 INDEX/SPX721I$6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2022	03/03/2023	03/07/2023	Expire	1	1,842,000	100							25,420			(25,420)			0001
Purchased Call/S&P 500 INDEX/SPX721K$H	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/01/2022	04/03/2023	04/05/2023	Expire	1	4,138,000	4545.86							119,970			(123,726)			0001
Purchased Call/S&P 500 INDEX/SPX150U$R	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	11/21/2022	11/17/2023	11/21/2023	Expire	1	3,438,000	100							19,658			(27,848)			0001
Purchased Call/S&P 500 INDEX/SPXC177$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/30/2022	12/29/2023	01/03/2024	Exercise	1	3,649,000	4267.6			8,595				403			(3,596)			0001
Purchased Call/S&P 500 INDEX/SPX721K$G	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/01/2022	03/31/2023	04/04/2023	Expire	1	3,891,622	4530							146,077			(150,273)			0001
Purchased Call/S&P 500 INDEX/SPX721M$A	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2022	04/10/2023	04/12/2023	Expire	1	1,775,000	100							44,424			(50,410)			0001
Purchased Call/S&P 500 INDEX/SPXC177$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/27/2022	12/26/2023	12/28/2023	Exercise	1	6,662,000	3829.25			396,389				1,426			179,208			0001
Purchased Call/S&P 500 INDEX/SPX721M$9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2022	04/10/2023	04/12/2023	Expire	1	4,261,000	4412.53							121,848			(131,665)			0001
Purchased Call/S&P 500 INDEX/SPX721N$9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/18/2022	04/13/2023	04/17/2023	Expire	1	1,618,559	4447							40,711			(43,844)			0001
Purchased Call/S&P 500 INDEX/SPX721N$A	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/18/2022	04/17/2023	04/19/2023	Expire	1	2,287,000	4391.69							58,786			(65,180)			0001
Purchased Call/S&P 500 INDEX/SPX721P$K	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/02/2022	04/28/2023	05/02/2023	Exercise	1	3,450,162	4132			31,296				31,032			(30,636)			0001

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Purchased Call/S&P 500 INDEX/SPX721M$B	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2022	04/11/2023	04/13/2023	Expire	1	939,000	100							23,336			(26,574)			0001
Purchased Call/S&P 500 INDEX/SPX721S$B	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/31/2022	05/26/2023	05/31/2023	Expire	1	1,361,731	33213							26,237			(34,685)			0001
Purchased Call/S&P 500 INDEX/SPX721S$L	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/01/2022	06/01/2023	06/05/2023	Exercise	1	567,000	100			24,098				5,061			9,356			0001
Purchased Call/S&P 500 INDEX/SPX721T$5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2022	06/02/2023	06/06/2023	Expire	1	1,809,484	32900							26,859			(46,873)			0001
Purchased Call/S&P 500 INDEX/SPX721U$0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/13/2022	06/13/2023	06/15/2023	Exercise	1	671,000	100			29,189				(1,025)			11,675			0001
Purchased Call/S&P 500 INDEX/SPX721U$R	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/21/2022	06/16/2023	06/21/2023	Exercise	1	2,899,212	29889			144,920				(45,515)			59,983			0001
Purchased Call/S&P 500 INDEX/SPX721U$V	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/21/2022	06/16/2023	06/21/2023	Expire	1	1,787,000	100							27,877			(27,877)			0001
Purchased Call/S&P 500 INDEX/SPX721W$U	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/05/2022	06/30/2023	07/05/2023	Expire	1	2,274,000	100							21,148			(21,148)			0001
Purchased Call/S&P 500 INDEX/SPX721X$S	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/11/2022	07/07/2023	07/11/2023	Expire	1	2,226,000	100							29,159			(29,161)			0001
Purchased Call/S&P 500 INDEX/SPXG130$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/17/2022	02/15/2023	02/17/2023	Expire	1	2,101,403	4471							8,463			(8,532)			0001
Purchased Call/S&P 500 INDEX/SPX721Y$9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/14/2022	07/13/2023	07/17/2023	Expire	1	1,120,000	100							7,052			(7,280)			0001
Purchased Call/S&P 500 INDEX/SPXG130$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/18/2022	02/16/2023	02/21/2023	Expire	1	2,555,231	4475							10,735			(10,831)			0001
Purchased Call/S&P 500 INDEX/SPXG131$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/24/2022	02/22/2023	02/24/2023	Expire	1	4,119,655	4305							8,002			(8,524)			0001
Purchased Call/S&P 500 INDEX/SPXG132$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/01/2022	02/28/2023	03/02/2023	Expire	1	1,771,446	4374							28,373			(29,484)			0001
Purchased Call/S&P 500 INDEX/SPX721Z$8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2022	07/24/2023	07/26/2023	Exercise	1	2,102,000	3961.63			94,590				8,633			41,620			0001
Purchased Call/S&P 500 INDEX/SPXG132$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/04/2022	03/03/2023	03/07/2023	Expire	1	2,123,297	4378							34,355			(35,822)			0001
Purchased Call/S&P 500 INDEX/SPXG133$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/08/2022	03/06/2023	03/08/2023	Expire	1	3,350,545	4329							5,476			(5,971)			0001
Purchased Call/S&P 500 INDEX/SPXG134$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/11/2022	03/10/2023	03/14/2023	Expire	1	1,840,113	4260							28,108			(32,210)			0001
Purchased Call/S&P 500 INDEX/SPXG133$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/08/2022	03/06/2023	03/08/2023	Expire	1	1,995,609	4329							6,843			(7,328)			0001
Purchased Call/S&P 500 INDEX/SPXG133$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/08/2022	03/06/2023	03/08/2023	Expire	1	4,216,319	4329							18,429			(19,592)			0001
Purchased Call/S&P 500 INDEX/SPXG134$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/11/2022	03/09/2023	03/13/2023	Expire	1	2,288,666	4588							9,033			(9,033)			0001
Purchased Call/S&P 500 INDEX/SPXG134$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/11/2022	03/09/2023	03/13/2023	Expire	1	2,177,441	4764							3,941			(3,941)			0001
Purchased Call/S&P 500 INDEX/SPXG134$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/11/2022	03/09/2023	03/13/2023	Expire	1	2,224,498	4278							3,408			(3,924)			0001
Purchased Call/S&P 500 INDEX/SPXG135$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/15/2022	03/13/2023	03/15/2023	Expire	1	5,246,979	4204							5,087			(6,585)			0001
Purchased Call/S&P 500 INDEX/SPX715O$F	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/08/2022	02/08/2023	02/10/2023	Expire	1	2,311,000	4521.54							75,702			(75,801)			0001
Purchased Call/S&P 500 INDEX/SPXG135$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/17/2022	03/15/2023	03/17/2023	Expire	1	3,286,349	4262							11,110			(12,719)			0001
Purchased Call/S&P 500 INDEX/SPX715O$U	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/14/2022	02/10/2023	02/14/2023	Expire	1	1,493,737	34738							36,320			(36,320)			0001
Purchased Call/S&P 500 INDEX/SPX715O$W	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/15/2022	02/15/2023	02/17/2023	Expire	1	2,879,000	4471.07							93,398			(93,855)			0001
Purchased Call/S&P 500 INDEX/SPXG136$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/21/2022	03/17/2023	03/21/2023	Expire	1	2,272,010	4412							7,096			(7,500)			0001
Purchased Call/S&P 500 INDEX/SPXG136$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/21/2022	03/17/2023	03/21/2023	Expire	1	1,958,781	4412							7,978			(8,379)			0001
Purchased Call/S&P 500 INDEX/SPXG137$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/25/2022	03/23/2023	03/27/2023	Expire	1	1,011,566	4456							18,689			(19,536)			0001
Purchased Call/S&P 500 INDEX/SPXG13A$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/04/2022	03/31/2023	04/04/2023	Expire	1	2,645,691	4546							36,486			(37,719)			0001
Purchased Call/S&P 500 INDEX/SPXG136$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/23/2022	03/21/2023	03/23/2023	Expire	1	3,078,214	4461							2,711			(2,856)			0001
Purchased Call/S&P 500 INDEX/SPX715R$J	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/09/2022	05/08/2023	05/10/2023	Exercise	1	3,138,000	3991.24			115,480				33,128			15,378			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXG138$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/31/2022	03/29/2023	03/31/2023	Expire	1	4,951,180	4632							9,857			(10,049)			0001
Purchased Call/S&P 500 INDEX/SPXG13A$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/05/2022	04/03/2023	04/05/2023	Expire	1	5,250,468	4546							6,626			(6,907)			0001
Purchased Call/S&P 500 INDEX/SPXG13A$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/04/2022	04/03/2023	04/05/2023	Expire	1	1,891,078	4546							29,193			(30,193)			0001
Purchased Call/S&P 500 INDEX/SPXG13A$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/05/2022	04/03/2023	04/05/2023	Expire	1	4,545,860	4546							12,636			(13,092)			0001
Purchased Call/S&P 500 INDEX/SPXD000$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/25/2022	01/25/2023	01/27/2023	Expire	1	551,000	100							15,667			(15,759)			0001
Purchased Call/S&P 500 INDEX/SPX715R$K	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/09/2022	05/09/2023	05/11/2023	Exercise	1	3,153,000	3991.24			101,062				30,908			5,211			0001
Purchased Call/S&P 500 INDEX/SPXG13A$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/04/2022	04/03/2023	04/05/2023	Expire	1	2,456,000	4582.64							80,951			(82,522)			0001
Purchased Call/S&P 500 INDEX/SPXG13B$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/11/2022	04/10/2023	04/12/2023	Expire	1	2,114,000	4412.53							66,026			(70,819)			0001
Purchased Call/S&P 500 INDEX/SPXD000$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/28/2022	01/26/2023	01/30/2023	Expire	1	2,267,000	100							3,941			(3,941)			0001
Purchased Call/S&P 500 INDEX/SPXD000$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/26/2022	01/24/2023	01/26/2023	Expire	1	1,206,000	100							2,742			(2,747)			0001
Purchased Call/S&P 500 INDEX/SPXG13A$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/05/2022	04/03/2023	04/05/2023	Expire	1	2,286,568	4546							7,976			(8,244)			0001
Purchased Call/S&P 500 INDEX/SPXG13B$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/08/2022	04/06/2023	04/10/2023	Expire	1	2,921,710	4481							3,462			(3,713)			0001
Purchased Call/S&P 500 INDEX/SPXD001$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/01/2022	02/01/2023	02/03/2023	Expire	1	3,821,000	100							91,950			(92,086)			0001
Purchased Call/S&P 500 INDEX/SPX715T$U	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/18/2022	07/14/2023	07/18/2023	Exercise	1	1,846,007	31288			92,334				(16,897)			45,354			0001
Purchased Call/S&P 500 INDEX/SPXD001$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/01/2022	01/27/2023	01/31/2023	Expire	1	1,595,000	100							2,366			(2,366)			0001
Purchased Call/S&P 500 INDEX/SPXG13B$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/11/2022	04/06/2023	04/10/2023	Expire	1	4,819,725	4500							5,397			(5,756)			0001
Purchased Call/S&P 500 INDEX/SPXD001$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/01/2022	01/27/2023	01/31/2023	Expire	1	2,809,793	4432							10,809			(10,831)			0001
Purchased Call/S&P 500 INDEX/SPXG13B$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/12/2022	04/06/2023	04/10/2023	Expire	1	4,075,358	4488							9,945			(10,589)			0001
Purchased Call/S&P 500 INDEX/SPXD000$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/25/2022	01/23/2023	01/25/2023	Expire	1	3,008,191	4609							16,804			(16,804)			0001
Purchased Call/S&P 500 INDEX/SPXD002$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/07/2022	02/06/2023	02/08/2023	Expire	1	1,636,000	100							44,588			(44,826)			0001
Purchased Call/S&P 500 INDEX/SPXD002$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/02/2022	01/31/2023	02/02/2023	Expire	1	2,804,157	4516							9,026			(9,041)			0001
Purchased Call/S&P 500 INDEX/SPXG13C$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/12/2022	04/06/2023	04/10/2023	Expire	1	3,770,155	4488							13,912			(14,700)			0001
Purchased Call/S&P 500 INDEX/SPX8210$V	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/01/2022	07/28/2023	08/01/2023	Exercise	1	1,905,018	32845			15,543				11,129			(31,918)			0001
Purchased Call/S&P 500 INDEX/SPX8211$0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/01/2022	08/01/2023	08/03/2023	Exercise	1	2,677,000	100			101,726				20,440			37,478			0001
Purchased Call/S&P 500 INDEX/SPXG13C$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/13/2022	04/11/2023	04/13/2023	Expire	1	2,934,332	4413							9,128			(10,031)			0001
Purchased Call/S&P 500 INDEX/SPXD003$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/10/2022	02/08/2023	02/10/2023	Expire	1	2,102,516	4522							7,467			(7,493)			0001
Purchased Call/S&P 500 INDEX/SPXG13C$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/18/2022	04/13/2023	04/17/2023	Expire	1	3,615,078	4447							11,800			(12,800)			0001
Purchased Call/S&P 500 INDEX/SPXD004$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/14/2022	02/14/2023	02/16/2023	Expire	1	714,000	100							19,020			(19,635)			0001
Purchased Call/S&P 500 INDEX/SPXD006$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/22/2022	02/21/2023	02/23/2023	Expire	1	2,404,000	100							58,924			(65,629)			0001
Purchased Call/S&P 500 INDEX/SPXD007$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/25/2022	02/27/2023	03/01/2023	Expire	1	923,000	100							22,804			(24,367)			0001
Purchased Call/S&P 500 INDEX/SPXD005$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/15/2022	02/13/2023	02/15/2023	Expire	1	2,598,160	4419							9,586			(9,690)			0001
Purchased Call/S&P 500 INDEX/SPXD008$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/01/2022	02/24/2023	02/28/2023	Expire	1	2,038,862	4553							8,503			(8,503)			0001
Purchased Call/S&P 500 INDEX/SPXD007$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/23/2022	02/21/2023	02/23/2023	Expire	1	1,780,000	100							3,864			(4,165)			0001
Purchased Call/S&P 500 INDEX/SPXD008$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/28/2022	02/27/2023	03/01/2023	Expire	1	1,664,000	100							42,830			(45,926)			0001
Purchased Call/S&P 500 INDEX/SPXG13D$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/19/2022	04/14/2023	04/18/2023	Expire	1	3,869,872	4393							6,094			(6,956)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPX8212$5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2022	08/11/2023	08/15/2023	Expire	1	1,750,000	100							7,352			(8,750)			0001
Purchased Call/S&P 500 INDEX/SPXD005$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/16/2022	02/14/2023	02/16/2023	Expire	1	2,478,140	4402							10,875			(11,027)			0001
Purchased Call/S&P 500 INDEX/SPXG13D$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/19/2022	04/14/2023	04/18/2023	Expire	1	7,739,744	4393							15,170			(17,230)			0001
Purchased Call/S&P 500 INDEX/SPXD008$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/01/2022	02/24/2023	02/28/2023	Expire	1	1,817,000	100							2,645			(2,804)			0001
Purchased Call/S&P 500 INDEX/SPXD008$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/01/2022	02/24/2023	02/28/2023	Expire	1	3,256,000	100							4,362			(4,362)			0001
Purchased Call/S&P 500 INDEX/SPXD008$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/01/2022	02/27/2023	03/01/2023	Expire	1	2,511,000	100							3,363			(3,363)			0001
Purchased Call/S&P 500 INDEX/SPXD009$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/04/2022	03/06/2023	03/08/2023	Expire	1	664,000	100							14,262			(16,401)			0001
Purchased Call/S&P 500 INDEX/SPX715Z$2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	11/17/2022	11/16/2023	11/20/2023	Exercise	1	1,207,825	33551			13,725				6,168			(17,554)			0001
Purchased Call/S&P 500 INDEX/SPX8212$R	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2022	08/18/2023	08/22/2023	Expire	1	2,022,404	33707							19,758			(44,189)			0001
Purchased Call/S&P 500 INDEX/SPXG13D$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/19/2022	04/17/2023	04/19/2023	Expire	1	2,090,873	4393							10,656			(11,722)			0001
Purchased Call/S&P 500 INDEX/SPXD008$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/01/2022	02/24/2023	02/28/2023	Expire	1	2,297,557	4814							3,851			(3,851)			0001
Purchased Call/S&P 500 INDEX/SPXD008$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/02/2022	02/28/2023	03/02/2023	Expire	1	2,038,256	4674							9,226			(9,226)			0001
Purchased Call/S&P 500 INDEX/SPX8216$E	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/11/2022	10/11/2023	10/13/2023	Exercise	1	976,000	100			44,896				(3,795)			18,154			0001
Purchased Call/S&P 500 INDEX/SPXD00B$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/08/2022	03/03/2023	03/07/2023	Expire	1	2,341,919	4616							8,548			(8,548)			0001
Purchased Call/S&P 500 INDEX/SPXD008$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/01/2022	02/27/2023	03/01/2023	Expire	1	897,000	100							1,480			(1,575)			0001
Purchased Call/S&P 500 INDEX/SPX715L$L	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	11/08/2021	11/08/2023	11/10/2023	Expire	1	1,553,000	4701.7							63,671			(76,408)			0001
Purchased Call/S&P 500 INDEX/SPXD00B$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/08/2022	03/03/2023	03/07/2023	Expire	1	2,134,133	4820							3,139			(3,139)			0001
Purchased Call/S&P 500 INDEX/SPXG13D$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/22/2022	04/20/2023	04/24/2023	Expire	1	5,195,259	4459							8,562			(9,590)			0001
Purchased Call/S&P 500 INDEX/SPXD00D$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/15/2022	03/10/2023	03/14/2023	Expire	1	1,554,000	100							1,683			(2,301)			0001
Purchased Call/S&P 500 INDEX/SPXD00B$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/09/2022	03/07/2023	03/09/2023	Expire	1	1,991,317	4587							10,251			(10,251)			0001
Purchased Call/S&P 500 INDEX/SPXG13E$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/26/2022	04/21/2023	04/25/2023	Expire	1	2,238,413	4272							4,359			(6,012)			0001
Purchased Call/S&P 500 INDEX/SPXD00E$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/18/2022	03/16/2023	03/20/2023	Expire	1	2,084,000	100							3,920			(3,920)			0001
Purchased Call/S&P 500 INDEX/SPXG13G$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/03/2022	05/01/2023	05/03/2023	Exercise	1	5,478,939	4132			9,505				3,320			2,629			0001
Purchased Call/S&P 500 INDEX/SPX8218$S	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2022	11/03/2023	11/07/2023	Exercise	1	2,268,225	32403			100,656				(3,360)			38,703			0001
Purchased Call/S&P 500 INDEX/SPX8218$W	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/10/2022	11/09/2023	11/13/2023	Exercise	1	1,170,502	32514			43,908				2,228			8,974			0001
Purchased Call/S&P 500 INDEX/SPX821B$1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2022	11/27/2023	11/29/2023	Expire	1	1,889,087	34347							12,130			(45,495)			0001
Purchased Call/S&P 500 INDEX/SPX8210$U	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/01/2022	07/31/2023	08/02/2023	Expire	1	1,854,500	4130							32,336			(36,580)			0001
Purchased Call/S&P 500 INDEX/SPXD00E$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/18/2022	03/16/2023	03/20/2023	Expire	1	2,305,308	4358							10,811			(11,524)			0001
Purchased Call/S&P 500 INDEX/SPX821B$9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/01/2022	11/30/2023	12/04/2023	Exercise	1	2,468,467	4080			139,150				17,801			60,881			0001
Purchased Call/S&P 500 INDEX/SPXD00F$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/22/2022	03/17/2023	03/21/2023	Expire	1	1,184,000	100							2,291			(2,441)			0001
Purchased Call/S&P 500 INDEX/SPXG13H$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/09/2022	05/05/2023	05/09/2023	Expire	1	3,993,436	4147							5,250			(11,202)			0001
Purchased Call/S&P 500 INDEX/SPXG13H$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/09/2022	05/05/2023	05/09/2023	Expire	1	1,874,385	4147							3,407			(6,966)			0001
Purchased Call/S&P 500 INDEX/SPXD00H$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/01/2022	04/03/2023	04/05/2023	Expire	1	3,160,000	100							81,194			(86,268)			0001
Purchased Call/S&P 500 INDEX/SPXD00G$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/29/2022	03/24/2023	03/28/2023	Expire	1	1,253,000	100							1,795			(1,883)			0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXD00H$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/01/2022	03/30/2023	04/03/2023	Expire	1	2,368,000	100							3,650			(3,650)			0001
Purchased Call/S&P 500 INDEX/SPXD00I$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/05/2022	04/03/2023	04/05/2023	Expire	1	1,060,000	100							1,977			(2,099)			0001
Purchased Call/S&P 500 INDEX/SPXG13B$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/11/2022	04/06/2023	04/10/2023	Expire	1	1,912,007	4488							36,662			(38,660)			0001
Purchased Call/S&P 500 INDEX/SPXD00I$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/06/2022	04/04/2023	04/06/2023	Expire	1	2,624,000	100							3,623			(3,623)			0001
Purchased Call/S&P 500 INDEX/SPXG13J$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/16/2022	05/12/2023	05/16/2023	Exercise	1	3,541,002	3930			6,840				787			2,577			0001
Purchased Call/S&P 500 INDEX/SPXG13J$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/16/2022	05/12/2023	05/16/2023	Exercise	1	2,743,196	3930			16,200				2,069			6,413			0001
Purchased Call/S&P 500 INDEX/SPX721G$E	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2022	02/17/2023	02/22/2023	Expire	1	2,491,903	4349							23,994			(25,006)			0001
Purchased Call/S&P 500 INDEX/SPX721I$9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2022	03/06/2023	03/08/2023	Expire	1	1,515,105	4329							17,755			(19,345)			0001
Purchased Call/S&P 500 INDEX/SPXD00J$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/08/2022	04/06/2023	04/10/2023	Expire	1	1,417,926	34584							38,848			(38,854)			0001
Purchased Call/S&P 500 INDEX/SPXD00K$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/12/2022	04/06/2023	04/10/2023	Expire	1	1,997,285	4662							8,576			(8,576)			0001
Purchased Call/S&P 500 INDEX/SPX721J$K	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2022	03/17/2023	03/21/2023	Expire	1	1,077,403	34755							26,216			(26,216)			0001
Purchased Call/S&P 500 INDEX/SPXG13J$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/17/2022	05/12/2023	05/16/2023	Exercise	1	6,132,408	4024			21,450				3,959			8,535			0001
Purchased Call/S&P 500 INDEX/SPXD00J$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/08/2022	04/06/2023	04/10/2023	Expire	1	1,479,000	100							2,408			(2,457)			0001
Purchased Call/S&P 500 INDEX/SPXD00L$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/18/2022	04/14/2023	04/18/2023	Expire	1	4,642,968	4393							41,895			(47,861)			0001
Purchased Call/S&P 500 INDEX/SPXD00L$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/19/2022	04/14/2023	04/18/2023	Expire	1	3,988,472	4618							24,966			(24,967)			0001
Purchased Call/S&P 500 INDEX/SPXD00L$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/18/2022	04/18/2023	04/20/2023	Expire	1	3,284,000	4391.69							95,818			(105,745)			0001
Purchased Call/S&P 500 INDEX/SPXG13J$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/18/2022	05/16/2023	05/18/2023	Exercise	1	2,773,543	4008			9,660				1,139			4,311			0001
Purchased Call/S&P 500 INDEX/SPXG13J$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2022	05/17/2023	05/19/2023	Exercise	1	2,081,225	4089			7,116				1,482			2,201			0001
Purchased Call/S&P 500 INDEX/SPX821E$C	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/28/2022	12/28/2023	01/02/2024	Exercise	1	1,483,000	3783.22			86,756				(1,705)			39,003			0001
Purchased Call/S&P 500 INDEX/SPXD00L$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/19/2022	04/17/2023	04/19/2023	Expire	1	3,096,776	4867							6,666			(6,666)			0001
Purchased Call/S&P 500 INDEX/SPXD00N$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/26/2022	04/21/2023	04/25/2023	Expire	1	2,580,155	4437							16,491			(16,492)			0001
Purchased Call/S&P 500 INDEX/SPXG13K$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/23/2022	05/19/2023	05/23/2023	Exercise	1	2,703,247	3901			13,158				1,179			5,278			0001
Purchased Call/S&P 500 INDEX/SPXD00O$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/28/2022	04/26/2023	04/28/2023	Expire	1	2,384,039	4800							4,545			(4,545)			0001
Purchased Call/S&P 500 INDEX/SPXD00P$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/03/2022	05/01/2023	05/03/2023	Expire	1	3,020,441	4506							14,556			(14,558)			0001
Purchased Call/S&P 500 INDEX/SPXD00Q$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/06/2022	05/04/2023	05/08/2023	Expire	1	3,341,232	4719							4,423			(4,424)			0001
Purchased Call/S&P 500 INDEX/SPXD00Q$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/06/2022	05/08/2023	05/10/2023	Exercise	1	546,000	100			23,205				5,425			9,227			0001
Purchased Call/S&P 500 INDEX/SPXG13L$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/24/2022	05/22/2023	05/24/2023	Exercise	1	5,173,203	3901			31,270				2,210			13,300			0001
Purchased Call/S&P 500 INDEX/SPX821E$Y	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2023	12/29/2023	01/05/2023	Exercise	1	5,828,361	3840	(48,553)	48,553	86,528							37,975			0001
Purchased Call/S&P 500 INDEX/SPXD00P$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/03/2022	04/28/2023	05/02/2023	Exercise	1	1,668,000	100			4,342				1,360			1,470			0001
Purchased Call/S&P 500 INDEX/SPXD00R$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/10/2022	05/10/2023	05/12/2023	Exercise	1	1,068,000	100			45,924				5,775			18,370			0001
Purchased Call/S&P 500 INDEX/SPX721L$Q	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2022	04/10/2023	04/12/2023	Expire	1	1,695,000	4488.28							52,342			(54,918)			0001
Purchased Call/S&P 500 INDEX/SPXG13L$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/25/2022	05/23/2023	05/25/2023	Exercise	1	2,996,208	3974			10,570				1,224			4,403			0001
Purchased Call/S&P 500 INDEX/SPXG13L$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/26/2022	05/24/2023	05/26/2023	Exercise	1	1,954,974	3941			7,029				891			2,672			0001
Purchased Call/S&P 500 INDEX/SPXG13N$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/07/2022	06/07/2023	06/09/2023	Exercise	1	3,452,000	4160.68			88,642				52,090			(13,882)			0001
Purchased Call/S&P 500 INDEX/SPXD00R$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/12/2022	05/10/2023	05/12/2023	Expire	1	3,180,835	4499							5,319			(5,322)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXD00T$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/16/2022	05/12/2023	05/16/2023	Expire	1	2,259,796	4314							9,863			(9,871)			0001
Purchased Call/S&P 500 INDEX/SPXD00R$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/10/2022	05/08/2023	05/10/2023	Exercise	1	1,212,000	100			3,146				752			1,234			0001
Purchased Call/S&P 500 INDEX/SPXG13N$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/07/2022	06/06/2023	06/08/2023	Exercise	1	1,957,679	4121			35,150				8,073			14,388			0001
Purchased Call/S&P 500 INDEX/SPXD00T$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/17/2022	05/15/2023	05/17/2023	Expire	1	4,092,296	4409							18,209			(18,215)			0001
Purchased Call/S&P 500 INDEX/SPXD00U$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/20/2022	05/22/2023	05/24/2023	Exercise	1	568,000	100			24,140				937			9,826			0001
Purchased Call/S&P 500 INDEX/SPXD00R$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/11/2022	05/09/2023	05/11/2023	Exercise	1	2,542,420	3991			15,113				1,973			6,690			0001
Purchased Call/S&P 500 INDEX/SPX821E$Z	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2023	12/29/2023	01/05/2023	Exercise	1	7,970,802	3840	(138,801)	138,801	262,614							123,813			0001
Purchased Call/S&P 500 INDEX/SPXD00V$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/23/2022	05/22/2023	05/24/2023	Exercise	1	2,457,000	100			105,651				11,243			41,523			0001
Purchased Call/S&P 500 INDEX/SPXD00U$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/19/2022	05/17/2023	05/19/2023	Expire	1	3,348,768	4645							2,634			(2,635)			0001
Purchased Call/S&P 500 INDEX/SPXD00T$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/17/2022	05/15/2023	05/17/2023	Exercise	1	1,341,000	100			3,350				663			1,152			0001
Purchased Call/S&P 500 INDEX/SPXD00X$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/01/2022	05/26/2023	05/31/2023	Expire	1	3,596,878	4620							7,627			(7,629)			0001
Purchased Call/S&P 500 INDEX/SPXD00X$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/01/2022	05/30/2023	06/01/2023	Expire	1	2,640,482	4646							5,051			(5,053)			0001
Purchased Call/S&P 500 INDEX/SPXD00V$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/24/2022	05/22/2023	05/24/2023	Exercise	1	1,474,000	100			5,458				398			2,036			0001
Purchased Call/S&P 500 INDEX/SPXD00W$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	06/01/2022	05/31/2023	06/02/2023	Exercise	1	3,371,834	4132			39,028				58,338			(77,660)			0001
Purchased Call/S&P 500 INDEX/SPXG13N$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/07/2022	06/02/2023	06/06/2023	Exercise	1	5,550,638	4109			18,900				4,357			7,568			0001
Purchased Call/S&P 500 INDEX/SPXG13O$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/08/2022	06/06/2023	06/08/2023	Exercise	1	2,592,379	4121			8,946				1,938			3,767			0001
Purchased Call/S&P 500 INDEX/SPXD00X$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/02/2022	05/31/2023	06/02/2023	Expire	1	4,640,404	4710							7,614			(7,616)			0001
Purchased Call/S&P 500 INDEX/SPXD00X$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/06/2022	06/02/2023	06/06/2023	Exercise	1	1,004,000	100			2,513				664			905			0001
Purchased Call/S&P 500 INDEX/SPXG13O$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/09/2022	06/07/2023	06/09/2023	Exercise	1	4,693,247	4161			9,266				1,933			4,156			0001
Purchased Call/S&P 500 INDEX/SPXD00Y$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/10/2022	06/08/2023	06/12/2023	Expire	1	2,078,464	4691							1,506			(1,508)			0001
Purchased Call/S&P 500 INDEX/SPXD00Z$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/14/2022	06/09/2023	06/13/2023	Expire	1	2,036,249	4171							6,639			(6,806)			0001
Purchased Call/S&P 500 INDEX/SPXD00Z$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/14/2022	06/12/2023	06/14/2023	Expire	1	3,116,787	4342							5,244			(5,282)			0001
Purchased Call/S&P 500 INDEX/SPXD00Z$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/15/2022	06/13/2023	06/15/2023	Expire	1	1,608,591	4144							7,563			(7,807)			0001
Purchased Call/S&P 500 INDEX/SPXG13P$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/13/2022	06/09/2023	06/13/2023	Exercise	1	4,656,653	4018			9,159				261			4,708			0001
Purchased Call/S&P 500 INDEX/SPXG13Q$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/16/2022	06/14/2023	06/16/2023	Exercise	1	2,599,894	3735			13,761				(1,268)			6,512			0001
Purchased Call/S&P 500 INDEX/SPXG13R$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/21/2022	06/16/2023	06/21/2023	Exercise	1	1,940,316	3675			33,791				(1,709)			13,262			0001
Purchased Call/S&P 500 INDEX/SPX721L$D	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/06/2022	04/05/2023	04/07/2023	Expire	1	1,719,546	4525							21,953			(23,127)			0001
Purchased Call/S&P 500 INDEX/SPX721Q$0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/17/2022	05/16/2023	05/18/2023	Exercise	1	1,391,055	4009			28,106				4,781			11,232			0001
Purchased Call/S&P 500 INDEX/SPX721K$T	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2022	04/03/2023	04/05/2023	Expire	1	2,092,000	100							33,054			(33,054)			0001
Purchased Call/S&P 500 INDEX/SPXE001$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/24/2022	06/22/2023	06/26/2023	Expire	1	1,838,586	4311							6,241			(6,276)			0001
Purchased Call/S&P 500 INDEX/SPXG13R$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/22/2022	06/20/2023	06/22/2023	Exercise	1	3,836,533	3675			12,749				(602)			4,955			0001
Purchased Call/S&P 500 INDEX/SPXE002$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/28/2022	06/23/2023	06/27/2023	Expire	1	1,975,429	4247							6,323			(6,420)			0001
Purchased Call/S&P 500 INDEX/SPX7210$Y	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/29/2022	05/01/2023	05/03/2023	Exercise	1	3,307,000	4131.93			28,765				60,768			(75,737)			0001
Purchased Call/S&P 500 INDEX/SPXE003$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/05/2022	07/03/2023	07/06/2023	Exercise	1	2,095,000	100			94,275				(970)			38,339			0001
Purchased Call/S&P 500 INDEX/SPXD00Y$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	06/07/2022	06/05/2023	06/07/2023	Exercise	1	1,497,000	100			4,784				1,207			1,645			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXE003$B	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International	4PQUHN3JPFGFNF3BB653	07/05/2022	06/30/2023	07/05/2023	Expire	1	1,011,000	100							(978)			(9,503)			0001
Purchased Call/S&P 500 INDEX/SPXE003$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	07/06/2022	07/03/2023	07/06/2023	Expire	1	2,865,172	4252							10,131			(10,322)			0001
Purchased Call/S&P 500 INDEX/SPXG13S$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	06/28/2022	06/26/2023	06/28/2023	Exercise	1	2,429,191	3912			14,012				289			6,543			0001
Purchased Call/S&P 500 INDEX/SPXE003$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	07/07/2022	07/05/2023	07/07/2023	Expire	1	3,478,000	100							6,228			(6,264)			0001
Purchased Call/S&P 500 INDEX/SPXE004$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	07/08/2022	07/10/2023	07/12/2023	Exercise	1	512,000	100			18,688				861			7,270			0001
Purchased Call/S&P 500 INDEX/SPXE003$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	07/07/2022	07/05/2023	07/07/2023	Exercise	1	1,854,393	4005			4,038				15,380			(13,853)			0001
Purchased Call/S&P 500 INDEX/SPXE004$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	07/08/2022	07/06/2023	07/10/2023	Expire	1	3,345,220	4279							12,353			(12,502)			0001
Purchased Call/S&P 500 INDEX/SPXE004$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	07/11/2022	07/07/2023	07/11/2023	Expire	1	3,149,414	4324							6,926			(7,004)			0001
Purchased Call/S&P 500 INDEX/SPXE004$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	07/12/2022	07/10/2023	07/12/2023	Expire	1	2,834,849	4244							8,612			(8,899)			0001
Purchased Call/S&P 500 INDEX/SPXG13S$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	06/29/2022	06/27/2023	06/29/2023	Exercise	1	3,354,095	3900			6,708				51			3,008			0001
Purchased Call/S&P 500 INDEX/SPXE004$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	07/12/2022	07/12/2023	07/14/2023	Exercise	1	2,539,000	4039.91			4,817				13,373			(12,252)			0001
Purchased Call/S&P 500 INDEX/SPXE004$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	07/12/2022	07/12/2023	07/14/2023	Expire	1	3,319,000	4370.62							5,866			(5,976)			0001
Purchased Call/S&P 500 INDEX/SPXG13S$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	06/29/2022	06/27/2023	06/29/2023	Exercise	1	2,464,870	3900			8,568				74			3,910			0001
Purchased Call/S&P 500 INDEX/SPXE005$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	07/13/2022	07/13/2023	07/17/2023	Exercise	1	2,070,000	3940.54			15,883				10,335			(2,457)			0001
Purchased Call/S&P 500 INDEX/SPXE005$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	07/13/2022	07/13/2023	07/17/2023	Expire	1	2,002,000	4274.72							5,095			(5,280)			0001
Purchased Call/S&P 500 INDEX/SPXE006$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	07/18/2022	07/17/2023	07/19/2023	Exercise	1	2,034,000	100			91,530				586			35,595			0001
Purchased Call/S&P 500 INDEX/SPXE007$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	07/22/2022	07/24/2023	07/26/2023	Exercise	1	614,000	100			22,411				1,888			8,596			0001
Purchased Call/S&P 500 INDEX/SPXE005$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	07/15/2022	07/14/2023	07/18/2023	Expire	1	1,478,000	4377.73							3,037			(3,078)			0001
Purchased Call/S&P 500 INDEX/SPXE005$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	07/14/2022	07/14/2023	07/18/2023	Exercise	1	2,206,000	3790.38			11,907				(165)			5,027			0001
Purchased Call/S&P 500 INDEX/SPX721N$N	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	04/20/2022	04/20/2023	04/24/2023	Expire	1	327,000	100							8,229			(9,254)			0001
Purchased Call/S&P 500 INDEX/SPX721S$P	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	06/03/2022	06/02/2023	06/06/2023	Expire	1	1,006,000	100							11,971			(11,971)			0001
Purchased Call/S&P 500 INDEX/SPXG13T$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	07/05/2022	06/30/2023	07/05/2023	Exercise	1	1,991,110	3785			6,370				(86)			2,617			0001
Purchased Call/S&P 500 INDEX/SPXE007$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	07/25/2022	07/21/2023	07/25/2023	Expire	1	2,270,014	4437							5,237			(5,279)			0001
Purchased Call/S&P 500 INDEX/SPXE007$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	07/25/2022	07/21/2023	07/25/2023	Expire	1	1,818,388	4197							10,368			(10,722)			0001
Purchased Call/S&P 500 INDEX/SPX721T$B	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	06/07/2022	06/06/2023	06/08/2023	Expire	1	1,587,000	100							38,088			(38,088)			0001
Purchased Call/S&P 500 INDEX/SPXE007$5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International	4PQUHN3JPFGFNF3BB653	07/22/2022	07/21/2023	07/25/2023	Expire	1	1,346,000	100							15,658			(16,287)			0001
Purchased Call/S&P 500 INDEX/SPXE008$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	07/29/2022	07/31/2023	08/02/2023	Expire	1	2,205,000	4320.28							14,867			(14,994)			0001
Purchased Call/S&P 500 INDEX/SPXE008$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	07/29/2022	07/31/2023	08/02/2023	Expire	1	2,829,000	4698.62							4,517			(4,528)			0001
Purchased Call/S&P 500 INDEX/SPXE008$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	08/02/2022	08/02/2023	08/04/2023	Expire	1	2,001,000	4337.07							11,544			(11,640)			0001
Purchased Call/S&P 500 INDEX/SPXE009$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	08/03/2022	08/03/2023	08/07/2023	Expire	1	2,429,000	4543.68							8,041			(8,068)			0001
Purchased Call/S&P 500 INDEX/SPXG13U$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	07/06/2022	06/30/2023	07/05/2023	Exercise	1	5,202,449	3825			17,030				241			6,896			0001
Purchased Call/S&P 500 INDEX/SPXE00A$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	08/12/2022	08/11/2023	08/15/2023	Expire	1	4,465,000	4862.25							5,970			(5,983)			0001
Purchased Call/S&P 500 INDEX/SPXE00A$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	08/08/2022	08/08/2023	08/10/2023	Exercise	1	2,256,000	4140.06			103,776				20,950			45,120			0001
Purchased Call/S&P 500 INDEX/SPXG13U$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	07/06/2022	07/03/2023	07/06/2023	Exercise	1	4,689,855	3825			9,310				133			3,697			0001
Purchased Call/S&P 500 INDEX/SPXG13U$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	07/07/2022	07/05/2023	07/07/2023	Exercise	1	2,141,747	3831			9,520				287			3,787			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXE00BSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/16/2022	08/16/2023	08/18/2023	Exercise	1	928,000	100			39,440				11,736			14,755			0001
Purchased Call/S&P 500 INDEX/SPXE00BSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/17/2022	08/17/2023	08/21/2023	Expire	1	2,851,000	4689.9							7,960			(7,980)			0001
Purchased Call/S&P 500 INDEX/SPXG13USS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/08/2022	07/06/2023	07/10/2023	Exercise	1	3,622,065	3845			7,144				265			2,749			0001
Purchased Call/S&P 500 INDEX/SPXE00CS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/19/2022	08/18/2023	08/22/2023	Expire	1	2,201,000	4465.27							12,868			(12,936)			0001
Purchased Call/S&P 500 INDEX/SPXE00CSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/22/2022	08/21/2023	08/23/2023	Exercise	1	1,885,000	100			81,055				15,603			30,160			0001
Purchased Call/S&P 500 INDEX/SPXE00CSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/22/2022	08/22/2023	08/24/2023	Exercise	1	2,242,000	100			80,712				15,698			29,819			0001
Purchased Call/S&P 500 INDEX/SPXE00CSO	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/18/2022	08/17/2023	08/21/2023	Expire	1	1,437,000	100							14,521			(15,807)			0001
Purchased Call/S&P 500 INDEX/SPXE00CSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/19/2022	08/21/2023	08/23/2023	Expire	1	3,255,000	4577.33							12,644			(12,695)			0001
Purchased Call/S&P 500 INDEX/SPXE006SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/19/2022	07/14/2023	07/18/2023	Exercise	1	1,564,580	3863			66,420				8,192			28,175			0001
Purchased Call/S&P 500 INDEX/SPXE00DSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/24/2022	08/24/2023	08/28/2023	Expire	1	3,054,000	4643.87							6,318			(6,354)			0001
Purchased Call/S&P 500 INDEX/SPXE00FS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/31/2022	08/31/2023	09/05/2023	Expire	1	2,151,000	4479.04							4,508			(4,601)			0001
Purchased Call/S&P 500 INDEX/SPXE00BSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/16/2022	08/16/2023	08/18/2023	Exercise	1	2,730,000	4305.2			12,572				5,211			2,908			0001
Purchased Call/S&P 500 INDEX/SPXG13UST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/08/2022	07/06/2023	07/10/2023	Exercise	1	2,879,965	3845			9,600				326			3,794			0001
Purchased Call/S&P 500 INDEX/SPXE00ESJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/29/2022	08/28/2023	08/30/2023	Exercise	1	1,774,000	4030.61			97,570				12,091			42,931			0001
Purchased Call/S&P 500 INDEX/SPXE00ESK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/29/2022	08/28/2023	08/30/2023	Exercise	1	1,622,000	100			68,935				7,599			26,763			0001
Purchased Call/S&P 500 INDEX/SPXE00FSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/01/2022	09/01/2023	09/06/2023	Exercise	1	2,832,000	3966.85			104,784				7,532			45,312			0001
Purchased Call/S&P 500 INDEX/SPXE00GSA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/06/2022	09/01/2023	09/06/2023	Expire	1	2,691,000	100							36,536			(38,212)			0001
Purchased Call/S&P 500 INDEX/SPXG13WS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/15/2022	07/14/2023	07/18/2023	Exercise	1	1,701,075	3797			37,631				905			14,447			0001
Purchased Call/S&P 500 INDEX/SPXE00FSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/01/2022	08/31/2023	09/05/2023	Exercise	1	1,407,980	3955			98,612				6,305			46,476			0001
Purchased Call/S&P 500 INDEX/SPXE00GSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/07/2022	09/07/2023	09/11/2023	Exercise	1	374,000	100			16,082				1,327			6,208			0001
Purchased Call/S&P 500 INDEX/SPXG13VSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/12/2022	07/07/2023	07/11/2023	Exercise	1	1,922,394	3899			9,801				183			4,432			0001
Purchased Call/S&P 500 INDEX/SPXE00FSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/02/2022	09/05/2023	09/07/2023	Expire	1	2,558,000	4193.07							14,048			(15,514)			0001
Purchased Call/S&P 500 INDEX/SPXE00HSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/12/2022	09/08/2023	09/12/2023	Exercise	1	1,578,136	4067			44,620				6,206			18,279			0001
Purchased Call/S&P 500 INDEX/SPXE00ISE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/16/2022	09/15/2023	09/19/2023	Exercise	1	1,482,513	3901			64,221				5,711			33,361			0001
Purchased Call/S&P 500 INDEX/SPXE00IS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/14/2022	09/14/2023	09/18/2023	Exercise	1	496,000	100			21,824				1,345			8,482			0001
Purchased Call/S&P 500 INDEX/SPXE00GSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/08/2022	09/08/2023	09/12/2023	Expire	1	3,280,000	4418.82							11,075			(11,349)			0001
Purchased Call/S&P 500 INDEX/SPX721WSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/30/2022	06/29/2023	07/03/2023	Exercise	1	1,334,260	31029			66,736				(17,575)			33,569			0001
Purchased Call/S&P 500 INDEX/SPXE00JSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/23/2022	09/22/2023	09/26/2023	Exercise	1	2,084,000	3877.89			27,703				4,387			9,105			0001
Purchased Call/S&P 500 INDEX/SPXG13YSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/29/2022	07/31/2023	08/02/2023	Exercise	1	1,609,000	4130.29			76,428				15,112			33,789			0001
Purchased Call/S&P 500 INDEX/SPXG13WSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/20/2022	07/20/2023	07/24/2023	Exercise	1	1,739,000	3959.9			10,092				840			4,280			0001
Purchased Call/S&P 500 INDEX/SPXE00KSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/27/2022	09/27/2023	09/29/2023	Exercise	1	2,189,000	3647.29			14,235				(1,223)			6,351			0001
Purchased Call/S&P 500 INDEX/SPXE00JSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/21/2022	09/21/2023	09/25/2023	Exercise	1	1,335,000	100			3,338				89			1,202			0001
Purchased Call/S&P 500 INDEX/SPXE00KSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/28/2022	09/28/2023	10/02/2023	Exercise	1	2,979,000	3719.04			10,430				(483)			4,410			0001
Purchased Call/S&P 500 INDEX/SPXG13XS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/21/2022	07/20/2023	07/24/2023	Exercise	1	1,248,709	3952			26,228				2,506			10,428			0001
Purchased Call/S&P 500 INDEX/SPXG13ZSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/01/2022	07/31/2023	08/02/2023	Exercise	1	2,213,835	4130			66,464				12,461			28,413			0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXE00N$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/06/2022	10/06/2023	10/11/2023	Exercise	1	2,310,000	4156.42			803				6,329			(9,038)			0001
Purchased Call/S&P 500 INDEX/SPX721Y$I	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2022	07/17/2023	07/19/2023	Exercise	1	1,589,000	3863.16			73,094				2,255			32,257			0001
Purchased Call/S&P 500 INDEX/SPX721Z$W	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/25/2022	07/24/2023	07/26/2023	Exercise	1	2,733,000	3966.84			157,148				15,383			71,058			0001
Purchased Call/S&P 500 INDEX/SPXG13Z$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/29/2022	07/28/2023	08/01/2023	Exercise	1	8,677,000	4130.29			17,350				3,269			6,940			0001
Purchased Call/S&P 500 INDEX/SPXE00M$M	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/04/2022	09/29/2023	10/03/2023	Expire	1	2,557,000	100							19,496			(28,383)			0001
Purchased Call/S&P 500 INDEX/SPXH130$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/02/2022	08/01/2023	08/03/2023	Exercise	1	1,890,451	4119			43,605				7,835			18,190			0001
Purchased Call/S&P 500 INDEX/SPXH130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/05/2022	08/04/2023	08/08/2023	Exercise	1	1,889,661	4153			37,765				7,538			15,602			0001
Purchased Call/S&P 500 INDEX/SPXE00K$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/26/2022	09/22/2023	09/26/2023	Exercise	1	1,717,352	3693			50,219				(4,207)			22,933			0001
Purchased Call/S&P 500 INDEX/SPXH130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/03/2022	08/03/2023	08/07/2023	Exercise	1	2,457,000	4155.17			8,838				1,771			3,633			0001
Purchased Call/S&P 500 INDEX/SPXE000$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/12/2022	10/12/2023	10/16/2023	Exercise	1	2,306,000	3970.5			27,659				(1,010)			15,627			0001
Purchased Call/S&P 500 INDEX/SPXE000$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/12/2022	10/12/2023	10/16/2023	Expire	1	1,546,000	100							835			(1,947)			0001
Purchased Call/S&P 500 INDEX/SPXE000$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/13/2022	10/13/2023	10/17/2023	Expire	1	1,659,000	100							637			(2,656)			0001
Purchased Call/S&P 500 INDEX/SPXE00P$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/17/2022	10/13/2023	10/17/2023	Exercise	1	2,465,152	3583			123,842				(20,156)			54,113			0001
Purchased Call/S&P 500 INDEX/SPXE00P$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/14/2022	10/13/2023	10/17/2023	Expire	1	2,195,000	100							1,347			(3,073)			0001
Purchased Call/S&P 500 INDEX/SPXE000$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/10/2022	10/10/2023	10/12/2023	Exercise	1	2,249,000	3612.39			13,050				(1,229)			5,760			0001
Purchased Call/S&P 500 INDEX/SPXE000$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/12/2022	10/12/2023	10/16/2023	Exercise	1	2,274,000	3577.03			13,195				(1,488)			5,915			0001
Purchased Call/S&P 500 INDEX/SPX905T$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/05/2022	01/03/2023	01/05/2023	Expire	1	1,979,000	100							4,316			(4,316)			0001
Purchased Call/S&P 500 INDEX/SPX905U$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/11/2022	01/06/2023	01/10/2023	Expire	1	1,983,061	4901							8,359			(8,359)			0001
Purchased Call/S&P 500 INDEX/SPXH131$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/08/2022	08/04/2023	08/08/2023	Exercise	1	1,653,931	4145			51,472				10,199			21,842			0001
Purchased Call/S&P 500 INDEX/SPX905U$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/18/2022	01/13/2023	01/17/2023	Expire	1	1,970,000	100							34,278			(34,278)			0001
Purchased Call/S&P 500 INDEX/SPXE00P$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/18/2022	10/18/2023	10/20/2023	Exercise	1	3,149,000	3719.98			19,530				(1,359)			8,757			0001
Purchased Call/S&P 500 INDEX/SPX905U$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/19/2022	01/17/2023	01/19/2023	Expire	1	3,287,309	4903							8,249			(8,249)			0001
Purchased Call/S&P 500 INDEX/SPXE00P$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/14/2022	10/13/2023	10/17/2023	Expire	1	1,715,000	100							1,683			(2,230)			0001
Purchased Call/S&P 500 INDEX/SPX905T$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/05/2022	01/03/2023	01/05/2023	Expire	1	3,645,386	4797							16,008			(16,010)			0001
Purchased Call/S&P 500 INDEX/SPXE00Q$8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/20/2022	10/19/2023	10/23/2023	Expire	1	1,013,000	100							789			(13,473)			0001
Purchased Call/S&P 500 INDEX/SPXE00Q$X	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/24/2022	10/20/2023	10/24/2023	Expire	1	1,889,000	100							4,059			(26,824)			0001
Purchased Call/S&P 500 INDEX/SPXH131$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/09/2022	08/09/2023	08/11/2023	Exercise	1	3,878,000	4122.47			7,760				1,444			3,026			0001
Purchased Call/S&P 500 INDEX/SPX905W$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/04/2022	02/02/2023	02/06/2023	Expire	1	2,703,145	4789							9,763			(9,763)			0001
Purchased Call/S&P 500 INDEX/SPX905V$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/26/2022	01/24/2023	01/26/2023	Expire	1	2,257,987	4410							10,831			(10,850)			0001
Purchased Call/S&P 500 INDEX/SPX905W$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/07/2022	02/03/2023	02/07/2023	Expire	1	2,763,000	100							4,879			(4,879)			0001
Purchased Call/S&P 500 INDEX/SPX905W$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/08/2022	02/03/2023	02/07/2023	Expire	1	2,074,744	4687							11,008			(11,008)			0001
Purchased Call/S&P 500 INDEX/SPXE00Q$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/19/2022	10/19/2023	10/23/2023	Exercise	1	3,277,000	3695.16			18,340				(1,292)			8,188			0001
Purchased Call/S&P 500 INDEX/SPX905Y$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/07/2022	03/07/2023	03/09/2023	Expire	1	4,236,000	4201.09							118,929			(135,976)			0001
Purchased Call/S&P 500 INDEX/SPX905W$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/15/2022	02/10/2023	02/14/2023	Expire	1	1,891,178	4837							3,583			(3,583)			0001
Purchased Call/S&P 500 INDEX/SPXH132$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/10/2022	08/10/2023	08/14/2023	Exercise	1	4,615,000	4210.24			9,230				2,235			3,600			0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPX905X$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	02/23/2022	02/17/2023	02/22/2023	Expire	1	2,578,880	4669							4,821			(4,821)			0001
Purchased Call/S&P 500 INDEX/SPXH132$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/11/2022	08/11/2023	08/15/2023	Exercise	1	1,597,000	100			3,350				889			1,085			0001
Purchased Call/S&P 500 INDEX/SPX905Y$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/15/2022	03/10/2023	03/14/2023	Expire	1	3,577,868	4546							15,953			(15,953)			0001
Purchased Call/S&P 500 INDEX/SPX905Y$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/17/2022	03/15/2023	03/17/2023	Expire	1	2,229,261	4605							12,760			(12,760)			0001
Purchased Call/S&P 500 INDEX/SPXH135$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/26/2022	08/25/2023	08/29/2023	Exercise	1	1,227,284	4174			25,283				4,620			10,907			0001
Purchased Call/S&P 500 INDEX/SPX905W$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	02/07/2022	02/03/2023	02/07/2023	Expire	1	1,438,000	100							27,178			(27,178)			0001
Purchased Call/S&P 500 INDEX/SPXH135$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/22/2022	08/18/2023	08/22/2023	Expire	1	2,042,000	100							15,203			(16,949)			0001
Purchased Call/S&P 500 INDEX/SPXE00S$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	11/07/2022	11/07/2023	11/09/2023	Exercise	1	300,000	100			13,800				(304)			5,640			0001
Purchased Call/S&P 500 INDEX/SPX721Z$X	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/25/2022	07/25/2023	07/27/2023	Exercise	1	3,256,000	3966.84			167,684				15,997			74,888			0001
Purchased Call/S&P 500 INDEX/SPXH134$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/18/2022	08/18/2023	08/22/2023	Exercise	1	1,421,000	4283.74			5,700				2,555			588			0001
Purchased Call/S&P 500 INDEX/SPXH136$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/29/2022	08/25/2023	08/29/2023	Exercise	1	3,485,530	4058			61,847				7,964			25,340			0001
Purchased Call/S&P 500 INDEX/SPX905Z$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/17/2022	03/15/2023	03/17/2023	Expire	1	2,318,773	4262							11,172			(12,562)			0001
Purchased Call/S&P 500 INDEX/SPXE00R$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	11/01/2022	10/31/2023	11/02/2023	Exercise	1	1,994,070	3872			109,696				2,375			56,033			0001
Purchased Call/S&P 500 INDEX/SPXE00S$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	11/01/2022	11/01/2023	11/03/2023	Exercise	1	2,242,000	3856.1			118,826				(454)			54,032			0001
Purchased Call/S&P 500 INDEX/SPX905Z$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/22/2022	03/20/2023	03/22/2023	Expire	1	2,517,200	4463							12,432			(12,832)			0001
Purchased Call/S&P 500 INDEX/SPX905Z$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/21/2022	03/17/2023	03/21/2023	Expire	1	2,178,000	100							37,462			(37,462)			0001
Purchased Call/S&P 500 INDEX/SPXH136$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/29/2022	08/29/2023	08/31/2023	Exercise	1	4,435,000	4030.61			8,870				1,089			3,459			0001
Purchased Call/S&P 500 INDEX/SPXH137$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2022	09/01/2023	09/06/2023	Exercise	1	2,044,000	3966.85			7,158				527			2,945			0001
Purchased Call/S&P 500 INDEX/SPXH136$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/29/2022	08/29/2023	08/31/2023	Exercise	1	3,089,000	4030.61			154,450				19,143			67,340			0001
Purchased Call/S&P 500 INDEX/SPXE00T$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	11/08/2022	11/08/2023	11/10/2023	Exercise	1	1,145,000	100			2,977				(37)			1,214			0001
Purchased Call/S&P 500 INDEX/SPXH137$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/06/2022	09/06/2023	09/08/2023	Exercise	1	3,536,000	3908.19			10,605				409			4,383			0001
Purchased Call/S&P 500 INDEX/SPXE00V$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	11/28/2022	11/27/2023	11/29/2023	Exercise	1	2,112,000	100			92,928				7,133			34,848			0001
Purchased Call/S&P 500 INDEX/SPXE00W$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/08/2022	12/08/2023	12/12/2023	Expire	1	1,969,000	100							1,406			(2,443)			0001
Purchased Call/S&P 500 INDEX/SPXE00T$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	11/18/2022	11/20/2023	11/22/2023	Exercise	1	1,736,000	3965.34			79,856				4,738			34,720			0001
Purchased Call/S&P 500 INDEX/SPXH139$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/12/2022	09/12/2023	09/14/2023	Exercise	1	3,415,000	4110.41			11,953				1,805			4,918			0001
Purchased Call/S&P 500 INDEX/SPXE00W$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/07/2022	12/06/2023	12/08/2023	Exercise	1	2,979,593	3941			102,060				4,940			42,994			0001
Purchased Call/S&P 500 INDEX/SPXE00U$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	11/25/2022	11/27/2023	11/29/2023	Exercise	1	2,139,000	4026.12			12,626				1,214			5,179			0001
Purchased Call/S&P 500 INDEX/SPXH137$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/06/2022	09/01/2023	09/06/2023	Exercise	1	2,225,055	3924			65,770				2,820			28,422			0001
Purchased Call/S&P 500 INDEX/SPXE00W$6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/07/2022	12/06/2023	12/08/2023	Exercise	1	3,063,000	100			137,878				2,877			83,970			0001
Purchased Call/S&P 500 INDEX/SPXH13B$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/21/2022	09/21/2023	09/25/2023	Exercise	1	294,000	100			13,230				(266)			5,174			0001
Purchased Call/S&P 500 INDEX/SPXE00X$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/09/2022	12/11/2023	12/13/2023	Expire	1	2,159,000	100							1,112			(2,506)			0001
Purchased Call/S&P 500 INDEX/SPXE00X$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/12/2022	12/12/2023	12/14/2023	Exercise	1	783,000	100			36,801				3,129			13,859			0001
Purchased Call/S&P 500 INDEX/SPXE00Y$L	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/19/2022	12/15/2023	12/19/2023	Expire	1	1,835,000	100							2,403			(7,524)			0001
Purchased Call/S&P 500 INDEX/SPXH13B$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/22/2022	09/22/2023	09/26/2023	Exercise	1	2,168,000	100			70,460				(2,209)			27,534			0001
Purchased Call/S&P 500 INDEX/SPXE00X$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/09/2022	12/08/2023	12/12/2023	Exercise	1	5,231,000	3934.38			21,966				974			8,996			0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXH13B$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/19/2022	09/18/2023	09/20/2023	Exercise	1	2,058,000	3899.89			105,987				3,356			47,746			0001
Purchased Call/S&P 500 INDEX/SPXH13D$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/26/2022	09/26/2023	09/28/2023	Exercise	1	2,033,000	3655.04			109,782				(9,320)			50,215			0001
Purchased Call/S&P 500 INDEX/SPXH13B$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/21/2022	09/21/2023	09/25/2023	Exercise	1	2,421,000	4000.27			16,048				8,892			(2,295)			0001
Purchased Call/S&P 500 INDEX/SPXE00Z$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/23/2022	12/26/2023	12/28/2023	Expire	1	3,508,000	100							718			(4,142)			0001
Purchased Call/S&P 500 INDEX/SPXH13C$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/23/2022	09/25/2023	09/27/2023	Exercise	1	3,199,000	3693.23			15,040				(1,094)			6,592			0001
Purchased Call/S&P 500 INDEX/SPXH13D$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/03/2022	10/03/2023	10/05/2023	Exercise	1	1,815,000	3930.4			23,300				1,304			10,450			0001
Purchased Call/S&P 500 INDEX/SPXE00Y$M	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/19/2022	12/15/2023	12/19/2023	Exercise	1	2,054,000	100			40,575				(5,870)			15,106			0001
Purchased Call/S&P 500 INDEX/SPXE00Z$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/22/2022	12/22/2023	12/27/2023	Exercise	1	3,447,000	3822.39			12,747				(33)			5,374			0001
Purchased Call/S&P 500 INDEX/SPXE00Z$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/22/2022	12/22/2023	12/27/2023	Exercise	1	2,162,000	3822.39			12,528				(64)			5,400			0001
Purchased Call/S&P 500 INDEX/SPXF000$1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/27/2022	12/22/2023	12/27/2023	Expire	1	2,238,000	100							(5,587)			(33,794)			0001
Purchased Call/S&P 500 INDEX/SPXH13D$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/04/2022	10/04/2023	10/06/2023	Exercise	1	5,546,000	3790.93			11,090				(173)			4,547			0001
Purchased Call/S&P 500 INDEX/SPXH13B$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/19/2022	09/15/2023	09/19/2023	Exercise	1	1,979,272	3873			58,765				772			25,529			0001
Purchased Call/S&P 500 INDEX/SPXF000$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/29/2022	12/29/2023	01/03/2024	Expire	1	2,490,000	100							382			(3,785)			0001
Purchased Call/S&P 500 INDEX/SPXH13D$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/04/2022	10/04/2023	10/06/2023	Exercise	1	3,926,000	3790.93			21,588				(535)			9,342			0001
Purchased Call/S&P 500 INDEX/SPXE00Z$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/22/2022	12/22/2023	12/27/2023	Exercise	1	5,909,000	3822.39			248,178				(2,785)			109,907			0001
Purchased Call/S&P 500 INDEX/SPXH13E$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/06/2022	10/06/2023	10/11/2023	Exercise	1	3,492,000	3744.52			6,980				(302)			2,932			0001
Purchased Call/S&P 500 INDEX/SPXF000$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/28/2022	12/28/2023	01/02/2024	Exercise	1	2,526,000	4150.19			19,270				(522)			8,665			0001
Purchased Call/S&P 500 INDEX/SPXH13E$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/10/2022	10/06/2023	10/11/2023	Exercise	1	1,889,116	3771			44,088				(3,947)			21,443			0001
Purchased Call/S&P 500 INDEX/SPX8210$3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/26/2022	07/26/2023	07/28/2023	Exercise	1	925,000	100			40,238				2,764			15,355			0001
Purchased Call/S&P 500 INDEX/SPXH13E$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/06/2022	10/06/2023	10/11/2023	Exercise	1	2,488,000	3744.52			8,715				(406)			3,735			0001
Purchased Call/S&P 500 INDEX/SPXH13F$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/14/2022	10/13/2023	10/17/2023	Exercise	1	1,759,000	100			4,048				(308)			1,549			0001
Purchased Call/S&P 500 INDEX/SPXH13F$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/14/2022	10/16/2023	10/18/2023	Exercise	1	852,000	100			2,040				(156)			782			0001
Purchased Call/S&P 500 INDEX/SPXH13F$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/14/2022	10/16/2023	10/18/2023	Exercise	1	2,986,000	3583.07			13,134				(1,464)			5,791			0001
Purchased Call/S&P 500 INDEX/SPXH13G$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/17/2022	10/13/2023	10/17/2023	Exercise	1	3,174,600	3583			94,803				(7,116)			38,755			0001
Purchased Call/S&P 500 INDEX/SPX8211$N	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2022	08/04/2023	08/08/2023	Exercise	1	1,213,728	32803			12,671				7,560			(18,232)			0001
Purchased Call/S&P 500 INDEX/SPXA050$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/04/2022	03/31/2023	04/04/2023	Expire	1	1,979,789	5004							2,744			(2,744)			0001
Purchased Call/S&P 500 INDEX/SPXH13G$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/17/2022	10/16/2023	10/18/2023	Exercise	1	3,194,000	3677.95			116,581				(9,474)			52,701			0001
Purchased Call/S&P 500 INDEX/SPXA050$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/29/2022	03/27/2023	03/29/2023	Expire	1	5,401,698	4543							26,421			(27,034)			0001
Purchased Call/S&P 500 INDEX/SPXH13H$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023	10/24/2023	Exercise	1	8,206,000	3752.75			28,718				(1,564)			12,636			0001
Purchased Call/S&P 500 INDEX/SPXA053$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	06/17/2022	06/15/2023	06/20/2023	Expire	1	3,424,000	100							3,905			(3,905)			0001
Purchased Call/S&P 500 INDEX/SPXA054$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	06/21/2022	06/20/2023	06/22/2023	Exercise	1	4,660,000	3764.79			233,000				(8,486)			107,180			0001
Purchased Call/S&P 500 INDEX/SPXH13H$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/24/2022	10/24/2023	10/26/2023	Exercise	1	4,320,000	3797.34			8,208				(285)			3,542			0001
Purchased Call/S&P 500 INDEX/SPXA054$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	07/05/2022	07/03/2023	07/06/2023	Exercise	1	4,946,152	3825			107,317				(1,370)			46,934			0001
Purchased Call/S&P 500 INDEX/SPXH13G$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/17/2022	10/16/2023	10/18/2023	Exercise	1	2,131,927	3583			58,310				(4,359)			23,747			0001
Purchased Call/S&P 500 INDEX/SPXH13H$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/27/2022	10/27/2023	10/31/2023	Exercise	1	2,796,000	3807.3			14,814				(473)			6,596			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXA056$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/11/2022	08/11/2023	08/15/2023	Expire	1	2,969,000	4649.03							7,818			(7,841)			0001
Purchased Call/S&P 500 INDEX/SPXH13I$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/31/2022	10/27/2023	10/31/2023	Exercise	1	2,843,873	3901			58,319				578			25,536			0001
Purchased Call/S&P 500 INDEX/SPXA055$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/01/2022	07/31/2023	08/02/2023	Exercise	1	4,203,000	4118.63			241,673				47,351			108,858			0001
Purchased Call/S&P 500 INDEX/SPXH13J$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/01/2022	11/01/2023	11/03/2023	Exercise	1	1,877,000	3856.1			65,695				(165)			29,094			0001
Purchased Call/S&P 500 INDEX/SPXH13J$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/01/2022	11/01/2023	11/03/2023	Exercise	1	5,262,000	3856.1			199,956				(380)			88,928			0001
Purchased Call/S&P 500 INDEX/SPXH13I$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/28/2022	10/27/2023	10/31/2023	Exercise	1	9,499,000	3901.06			19,000				360			7,980			0001
Purchased Call/S&P 500 INDEX/SPXA055$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	07/26/2022	07/26/2023	07/28/2023	Exercise	1	3,801,000	3921.05			23,940				1,351			10,184			0001
Purchased Call/S&P 500 INDEX/SPXH13J$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/02/2022	11/02/2023	11/06/2023	Exercise	1	6,945,000	3759.69			13,890				(510)			5,834			0001
Purchased Call/S&P 500 INDEX/SPXH13J$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/04/2022	11/03/2023	11/07/2023	Exercise	1	1,752,000	100			3,850				(158)			1,575			0001
Purchased Call/S&P 500 INDEX/SPXA057$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/14/2022	09/14/2023	09/18/2023	Expire	1	2,183,000	4245.91							11,608			(12,717)			0001
Purchased Call/S&P 500 INDEX/SPXA057$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/14/2022	09/14/2023	09/18/2023	Expire	1	2,286,000	4537.91							4,225			(4,342)			0001
Purchased Call/S&P 500 INDEX/SPXA058$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/16/2022	09/15/2023	09/19/2023	Expire	1	3,929,000	4390.42							10,276			(10,847)			0001
Purchased Call/S&P 500 INDEX/SPXA058$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/16/2022	09/15/2023	09/19/2023	Exercise	1	2,222,000	4105.73			2,464				12,972			(14,141)			0001
Purchased Call/S&P 500 INDEX/SPXH13L$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/14/2022	11/10/2023	11/14/2023	Exercise	1	2,236,041	3993			75,598				6,193			31,616			0001
Purchased Call/S&P 500 INDEX/SPXH13L$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/15/2022	11/15/2023	11/17/2023	Exercise	1	2,149,000	100			5,375				408			2,021			0001
Purchased Call/S&P 500 INDEX/SPXH13L$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/16/2022	11/15/2023	11/17/2023	Exercise	1	2,450,922	3992			151,043				10,331			69,142			0001
Purchased Call/S&P 500 INDEX/SPX8217$I	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/19/2022	10/18/2023	10/20/2023	Exercise	1	1,264,793	3720			26,860				(1,993)			12,149			0001
Purchased Call/S&P 500 INDEX/SPXH13N$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/28/2022	11/27/2023	11/29/2023	Exercise	1	2,343,202	4026			76,243				5,986			33,152			0001
Purchased Call/S&P 500 INDEX/SPXH13M$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/23/2022	11/22/2023	11/27/2023	Exercise	1	5,174,000	4027.26			10,350				1,063			4,037			0001
Purchased Call/S&P 500 INDEX/SPX821C$E	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/13/2022	12/13/2023	12/15/2023	Exercise	1	937,000	100			40,760				4,434			15,179			0001
Purchased Call/S&P 500 INDEX/SPX821C$M	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/14/2022	12/14/2023	12/18/2023	Exercise	1	656,000	100			30,832				3,033			11,480			0001
Purchased Call/S&P 500 INDEX/SPXA059$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/04/2022	10/04/2023	10/06/2023	Exercise	1	2,714,000	4152.96			2,377				8,464			(11,036)			0001
Purchased Call/S&P 500 INDEX/SPXH13O$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/02/2022	12/04/2023	12/06/2023	Expire	1	3,274,000	4275.29							16,647			(23,515)			0001
Purchased Call/S&P 500 INDEX/SPX821B$8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/01/2022	11/30/2023	12/04/2023	Exercise	1	1,338,276	4080			50,933				15,350			16,536			0001
Purchased Call/S&P 500 INDEX/SPXA059$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/04/2022	10/04/2023	10/06/2023	Expire	1	2,804,000	100							3,697			(4,039)			0001
Purchased Call/S&P 500 INDEX/SPXH13O$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/02/2022	12/04/2023	12/06/2023	Exercise	1	2,658,000	4071.7			9,044				1,072			3,618			0001
Purchased Call/S&P 500 INDEX/SPXH13O$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/01/2022	11/30/2023	12/04/2023	Exercise	1	2,313,422	4080			77,111				9,487			32,029			0001
Purchased Call/S&P 500 INDEX/SPXH13N$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/25/2022	11/27/2023	11/29/2023	Exercise	1	2,053,000	4026.12			91,359				9,077			38,802			0001
Purchased Call/S&P 500 INDEX/SPXA05A$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/10/2022	10/10/2023	10/12/2023	Exercise	1	2,694,000	3612.39			146,823				(14,164)			67,350			0001
Purchased Call/S&P 500 INDEX/SPXH13Q$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/15/2022	12/15/2023	12/19/2023	Exercise	1	4,950,000	3895.75			9,900				368			3,960			0001
Purchased Call/S&P 500 INDEX/SPXH13Q$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/15/2022	12/15/2023	12/19/2023	Exercise	1	2,119,000	4164.56			15,483				4,318			2,424			0001
Purchased Call/S&P 500 INDEX/SPXA05A$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/13/2022	10/13/2023	10/17/2023	Exercise	1	2,760,000	4049.75			22,767				3,559			7,532			0001
Purchased Call/S&P 500 INDEX/SPXA05A$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/21/2022	10/23/2023	10/25/2023	Expire	1	2,601,000	100							2,560			(2,964)			0001
Purchased Call/S&P 500 INDEX/SPXA05B$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/26/2022	10/26/2023	10/30/2023	Expire	1	2,718,000	100							2,897			(3,536)			0001
Purchased Call/S&P 500 INDEX/SPXH13R$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/19/2022	12/19/2023	12/21/2023	Exercise	1	2,724,000	3817.66			9,538				(36)			3,979			0001

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Purchased Call/S&P 500 INDEX/SPXH13S$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/23/2022	12/26/2023	12/28/2023	Exercise	1	965,000	100			1,930				54			714			0001
Purchased Call/S&P 500 INDEX/SPXA05B$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/02/2022	11/02/2023	11/06/2023	Exercise	1	2,365,000	4013.47			26,290				3,198			9,924			0001
Purchased Call/S&P 500 INDEX/SPXA05C$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/11/2022	11/13/2023	11/15/2023	Expire	1	2,099,000	4416.18							7,011			(8,358)			0001
Purchased Call/S&P 500 INDEX/SPXA05C$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/16/2022	11/16/2023	11/20/2023	Exercise	1	3,546,000	4216.11			3,102				16,191			(20,507)			0001
Purchased Call/S&P 500 INDEX/SPXA05C$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2023	11/27/2023	Expire	1	2,966,000	4624.13							3,790			(4,388)			0001
Purchased Call/S&P 500 INDEX/SPXA05C$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/29/2022	11/29/2023	12/01/2023	Expire	1	2,645,000	4561.17							3,264			(4,179)			0001
Purchased Call/S&P 500 INDEX/SPXA05D$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/02/2022	12/04/2023	12/06/2023	Expire	1	3,133,000	4468.69							9,231			(11,286)			0001
Purchased Call/S&P 500 INDEX/SPXA05D$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/09/2022	12/11/2023	12/13/2023	Exercise	1	2,268,000	4211.75			6,966				6,845			(6,654)			0001
Purchased Call/S&P 500 INDEX/SPXH13S$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/27/2022	12/22/2023	12/27/2023	Exercise	1	2,180,013	3845			69,741				84			30,153			0001
Purchased Call/S&P 500 INDEX/SPXH13S$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/23/2022	12/26/2023	12/28/2023	Exercise	1	3,495,000	3844.82			12,233				142			5,033			0001
Purchased Call/S&P 500 INDEX/SPXA05B$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/08/2022	11/08/2023	11/10/2023	Exercise	1	4,916,000	3828.11			27,033				(414)			11,894			0001
Purchased Call/S&P 500 INDEX/SPXA05E$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/15/2022	12/15/2023	12/19/2023	Expire	1	2,110,000	4421.68							2,372			(4,684)			0001
Purchased Call/S&P 500 INDEX/SPXA05F$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/23/2022	12/26/2023	12/28/2023	Exercise	1	2,015,000	4137.03			14,541				1,400			3,216			0001
Purchased Call/S&P 500 INDEX/SPXH13T$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/29/2022	12/29/2023	01/03/2024	Exercise	1	6,044,000	3849.28			12,090				103			4,836			0001
Purchased Call/S&P 500 INDEX/SPXH13S$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/28/2022	12/27/2023	12/29/2023	Exercise	1	1,083,678	3829			23,772				13,322			10,222			0001
Purchased Call/S&P 500 INDEX/SPXF13R$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/10/2022	01/06/2023	01/10/2023	Expire	1	1,805,334	4677							19,138			(19,138)			0001
Purchased Call/S&P 500 INDEX/SPXF13Q$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/07/2022	01/05/2023	01/09/2023	Expire	1	3,036,575	4701							3,665			(3,667)			0001
Purchased Call/S&P 500 INDEX/SPXF13R$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/11/2022	01/09/2023	01/11/2023	Expire	1	2,469,472	4677							3,162			(3,162)			0001
Purchased Call/S&P 500 INDEX/SPXF13S$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/11/2022	01/09/2023	01/11/2023	Expire	1	4,602,198	4677							18,185			(18,185)			0001
Purchased Call/S&P 500 INDEX/SPXF13R$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/11/2022	01/10/2023	01/12/2023	Expire	1	1,728,007	4670							31,468			(31,469)			0001
Purchased Call/S&P 500 INDEX/SPXF13S$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/12/2022	01/10/2023	01/12/2023	Expire	1	2,479,924	4670							10,331			(10,331)			0001
Purchased Call/S&P 500 INDEX/SPXF13S$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/13/2022	01/11/2023	01/13/2023	Expire	1	2,889,112	4713							3,592			(3,592)			0001
Purchased Call/S&P 500 INDEX/SPXF13S$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/13/2022	01/11/2023	01/13/2023	Expire	1	4,609,382	4713							9,618			(9,618)			0001
Purchased Call/S&P 500 INDEX/SPXF13T$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/18/2022	01/13/2023	01/17/2023	Expire	1	3,596,771	4659							4,114			(4,115)			0001
Purchased Call/S&P 500 INDEX/SPXF13T$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/19/2022	01/13/2023	01/17/2023	Expire	1	2,606,533	4663							8,015			(8,015)			0001
Purchased Call/S&P 500 INDEX/SPXF13T$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/19/2022	01/17/2023	01/19/2023	Expire	1	5,166,438	4663							9,290			(9,291)			0001
Purchased Call/S&P 500 INDEX/SPXF13U$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/25/2022	01/23/2023	01/25/2023	Expire	1	4,358,359	4398							8,974			(8,991)			0001
Purchased Call/S&P 500 INDEX/SPXF13W$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/01/2022	01/30/2023	02/01/2023	Expire	1	3,589,799	4432							4,610			(4,623)			0001
Purchased Call/S&P 500 INDEX/SPXF13X$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/04/2022	02/02/2023	02/06/2023	Expire	1	3,143,725	4589							10,409			(10,420)			0001
Purchased Call/S&P 500 INDEX/SPXF13X$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/04/2022	02/02/2023	02/06/2023	Expire	1	2,482,855	4589							11,480			(11,491)			0001
Purchased Call/S&P 500 INDEX/SPX905U$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/18/2022	01/17/2023	01/19/2023	Expire	1	5,451,000	4577.11							188,038			(188,060)			0001
Purchased Call/S&P 500 INDEX/SPXF13Y$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/08/2022	02/06/2023	02/08/2023	Expire	1	2,700,318	4501							9,395			(9,422)			0001
Purchased Call/S&P 500 INDEX/SPX905U$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/07/2022	01/05/2023	01/09/2023	Expire	1	2,035,351	4860							9,580			(9,580)			0001
Purchased Call/S&P 500 INDEX/SPXF13Z$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2022	02/10/2023	02/14/2023	Expire	1	1,643,734	4419							34,826			(35,128)			0001
Purchased Call/S&P 500 INDEX/SPX905U$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/12/2022	01/10/2023	01/12/2023	Expire	1	3,311,236	4869							16,590			(16,590)			0001
Purchased Call/S&P 500 INDEX/SPXF13Y$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/09/2022	02/07/2023	02/09/2023	Expire	1	3,690,225	4484							4,928			(4,952)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXF13Z$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	02/16/2022	02/15/2023	02/17/2023	Expire	1	2,606,634	4471							95,673			(96,212)			0001
Purchased Call/S&P 500 INDEX/SPX905V$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	02/01/2022	01/27/2023	01/31/2023	Expire	1	2,601,000	100							4,732			(4,732)			0001
Purchased Call/S&P 500 INDEX/SPX905V$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	01/21/2022	01/19/2023	01/23/2023	Expire	1	3,091,342	4993							3,068			(3,068)			0001
Purchased Call/S&P 500 INDEX/SPX905V$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	02/01/2022	01/27/2023	01/31/2023	Expire	1	2,162,743	4858							6,032			(6,032)			0001
Purchased Call/S&P 500 INDEX/SPX905V$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	02/02/2022	01/31/2023	02/02/2023	Expire	1	3,422,787	4875							10,386			(10,386)			0001
Purchased Call/S&P 500 INDEX/SPX905T$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	01/07/2022	01/06/2023	01/10/2023	Expire	1	1,177,000	100							24,246			(24,246)			0001
Purchased Call/S&P 500 INDEX/SPX905W$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	02/03/2022	02/01/2023	02/03/2023	Expire	1	1,932,280	5014							2,269			(2,269)			0001
Purchased Call/S&P 500 INDEX/SPX905W$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	02/16/2022	02/14/2023	02/16/2023	Expire	1	2,011,563	4668							10,478			(10,478)			0001
Purchased Call/S&P 500 INDEX/SPX905X$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	02/25/2022	02/23/2023	02/27/2023	Expire	1	1,964,858	4394							20,037			(20,037)			0001
Purchased Call/S&P 500 INDEX/SPX905Y$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	03/14/2022	03/10/2023	03/14/2023	Expire	1	3,827,000	100							3,869			(3,869)			0001
Purchased Call/S&P 500 INDEX/SPX905Y$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	03/04/2022	03/02/2023	03/06/2023	Expire	1	2,390,664	4833							4,387			(4,387)			0001
Purchased Call/S&P 500 INDEX/SPX905Y$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	03/15/2022	03/10/2023	03/14/2023	Expire	1	2,270,327	4446							16,657			(16,657)			0001
Purchased Call/S&P 500 INDEX/SPX905V$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	01/26/2022	01/24/2023	01/26/2023	Expire	1	2,205,065	4410							6,785			(6,800)			0001
Purchased Call/S&P 500 INDEX/SPX905Z$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	03/17/2022	03/15/2023	03/17/2023	Expire	1	2,212,212	4814							5,170			(5,170)			0001
Purchased Call/S&P 500 INDEX/SPX905Z$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	03/22/2022	03/17/2023	03/21/2023	Expire	1	2,182,466	4922							3,261			(3,261)			0001
Purchased Call/S&P 500 INDEX/SPX905Z$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	03/22/2022	03/17/2023	03/21/2023	Expire	1	3,530,328	5017							4,377			(4,377)			0001
Purchased Call/S&P 500 INDEX/SPX905Y$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	03/16/2022	03/15/2023	03/17/2023	Expire	1	3,047,652	4262							101,517			(112,305)			0001
Purchased Call/S&P 500 INDEX/SPXA050$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	03/23/2022	03/21/2023	03/23/2023	Expire	1	2,119,061	4903							4,054			(4,054)			0001
Purchased Call/S&P 500 INDEX/SPXA050$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	03/24/2022	03/22/2023	03/24/2023	Expire	1	2,332,502	4779							8,804			(8,804)			0001
Purchased Call/S&P 500 INDEX/SPXA050$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	04/01/2022	03/30/2023	04/03/2023	Expire	1	3,861,456	5082							3,657			(3,657)			0001
Purchased Call/S&P 500 INDEX/SPXA050$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	04/05/2022	03/31/2023	04/04/2023	Expire	1	3,054,818	5137							2,164			(2,164)			0001
Purchased Call/S&P 500 INDEX/SPXA050$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	04/07/2022	04/05/2023	04/07/2023	Expire	1	3,647,247	4951							6,780			(6,785)			0001
Purchased Call/S&P 500 INDEX/SPXA051$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	04/08/2022	04/06/2023	04/10/2023	Expire	1	4,185,394	4920							8,404			(8,411)			0001
Purchased Call/S&P 500 INDEX/SPXA051$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	04/14/2022	04/12/2023	04/14/2023	Expire	1	1,635,851	4686							6,776			(6,784)			0001
Purchased Call/S&P 500 INDEX/SPXA051$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	04/18/2022	04/13/2023	04/17/2023	Expire	1	2,512,323	4906							3,149			(3,160)			0001
Purchased Call/S&P 500 INDEX/SPXA051$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	04/26/2022	04/21/2023	04/25/2023	Expire	1	2,704,000	100							3,354			(3,354)			0001
Purchased Call/S&P 500 INDEX/SPXA051$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	04/12/2022	04/11/2023	04/13/2023	Expire	1	4,394,880	4413							79,656			(87,449)			0001
Purchased Call/S&P 500 INDEX/SPXA052$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	05/16/2022	05/12/2023	05/16/2023	Expire	1	3,358,000	100							34,252			(34,252)			0001
Purchased Call/S&P 500 INDEX/SPXA054$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	06/21/2022	06/20/2023	06/22/2023	Exercise	1	3,683,000	3764.79			211,773				(7,274)			98,704			0001
Purchased Call/S&P 500 INDEX/SPXA053$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	05/25/2022	05/23/2023	05/25/2023	Expire	1	2,995,000	100							4,253			(4,253)			0001
Purchased Call/S&P 500 INDEX/SPXA054$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	07/14/2022	07/14/2023	07/18/2023	Expire	1	2,925,000	100							3,792			(3,920)			0001
Purchased Call/S&P 500 INDEX/SPXA056$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	08/12/2022	08/11/2023	08/15/2023	Expire	1	2,859,000	100							4,105			(4,576)			0001
Purchased Call/S&P 500 INDEX/SPXA056$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	08/12/2022	08/11/2023	08/15/2023	Expire	1	2,552,000	100							3,711			(4,131)			0001
Purchased Call/S&P 500 INDEX/SPXB17T$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/23/2022	02/17/2023	02/22/2023	Expire	1	2,457,112	4349							10,927			(11,224)			0001
Purchased Call/S&P 500 INDEX/SPXB17V$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/26/2022	04/24/2023	04/26/2023	Expire	1	(1,619,005)	3845							(6,194)			19,524			0001
Purchased Call/S&P 500 INDEX/SPXB17T$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/23/2022	02/21/2023	02/23/2023	Expire	1	5,175,155	4349							6,602			(6,874)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXB17U$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	02/24/2022	02/22/2023	02/24/2023	Expire	1	3,293,141	4305							12,552			(13,158)			0001
Purchased Call/S&P 500 INDEX/SPXB17U$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	02/28/2022	02/24/2023	02/28/2023	Expire	1	1,294,233	34059							30,652			(30,655)			0001
Purchased Call/S&P 500 INDEX/SPXA056$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/17/2022	08/17/2023	08/21/2023	Expire	1	3,876,000	100							4,858			(5,503)			0001
Purchased Call/S&P 500 INDEX/SPXA054$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	06/21/2022	06/21/2023	06/23/2023	Exercise	1	2,562,000	3764.79			147,315				(5,114)			68,662			0001
Purchased Call/S&P 500 INDEX/SPXA057$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/12/2022	09/12/2023	09/14/2023	Exercise	1	3,643,000	4110.41			189,436				30,020			84,518			0001
Purchased Call/S&P 500 INDEX/SPXA058$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/16/2022	09/15/2023	09/19/2023	Expire	1	2,889,000	100							3,813			(3,930)			0001
Purchased Call/S&P 500 INDEX/SPXB17W$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/09/2022	06/07/2023	06/09/2023	Expire	1	2,042,894	4417							7,617			(7,627)			0001
Purchased Call/S&P 500 INDEX/SPXA057$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/13/2022	09/13/2023	09/15/2023	Expire	1	4,949,000	4522.59							8,612			(8,910)			0001
Purchased Call/S&P 500 INDEX/SPXB17W$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/17/2022	05/17/2023	05/19/2023	Exercise	1	1,853,000	4088.85			31,687				26,794			(27,795)			0001
Purchased Call/S&P 500 INDEX/SPXB17W$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/25/2022	05/25/2023	05/30/2023	Exercise	1	1,071,000	3978.73			46,447				7,645			14,746			0001
Purchased Call/S&P 500 INDEX/SPXA057$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/02/2022	09/05/2023	09/07/2023	Exercise	1	2,086,000	3924.26			8,340				359			3,503			0001
Purchased Call/S&P 500 INDEX/SPXA058$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/28/2022	09/28/2023	10/02/2023	Expire	1	2,994,000	4239.71							6,260			(8,805)			0001
Purchased Call/S&P 500 INDEX/SPXA05A$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/17/2022	10/17/2023	10/19/2023	Expire	1	2,546,000	100							1,490			(3,716)			0001
Purchased Call/S&P 500 INDEX/SPXA059$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2023	10/11/2023	Exercise	1	1,827,000	4050.94			11,371				1,705			3,195			0001
Purchased Call/S&P 500 INDEX/SPXA05B$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/28/2022	10/27/2023	10/31/2023	Expire	1	2,421,000	4408.2							6,640			(7,744)			0001
Purchased Call/S&P 500 INDEX/SPXA05B$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/04/2022	11/03/2023	11/07/2023	Expire	1	2,597,000	100							3,134			(3,685)			0001
Purchased Call/S&P 500 INDEX/SPXA05B$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/09/2022	11/09/2023	11/13/2023	Expire	1	2,546,000	100							843			(3,665)			0001
Purchased Call/S&P 500 INDEX/SPXA05C$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/11/2022	11/10/2023	11/14/2023	Expire	1	2,390,000	4444.13							7,218			(8,365)			0001
Purchased Call/S&P 500 INDEX/SPXA05C$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/17/2022	11/17/2023	11/21/2023	Exercise	1	1,933,000	4173.49			5,782				8,926			(8,305)			0001
Purchased Call/S&P 500 INDEX/SPXA05C$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/18/2022	11/20/2023	11/22/2023	Expire	1	2,436,000	4242.91							10,651			(15,243)			0001
Purchased Call/S&P 500 INDEX/SPXA05C$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/18/2022	11/20/2023	11/22/2023	Expire	1	2,491,000	4524.45							4,572			(5,428)			0001
Purchased Call/S&P 500 INDEX/SPXA05C$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/25/2022	11/27/2023	11/29/2023	Expire	1	2,214,000	4543.48							4,112			(4,917)			0001
Purchased Call/S&P 500 INDEX/SPXA05C$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/02/2022	12/01/2023	12/05/2023	Expire	1	2,895,000	4625.45							4,366			(5,095)			0001
Purchased Call/S&P 500 INDEX/SPXA05D$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/05/2022	12/05/2023	12/07/2023	Expire	1	1,860,000	4468.7							3,714			(4,985)			0001
Purchased Call/S&P 500 INDEX/SPXA05D$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/06/2022	12/06/2023	12/08/2023	Exercise	1	2,890,000	4191.53			10,513				9,452			(8,040)			0001
Purchased Call/S&P 500 INDEX/SPXA05D$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/07/2022	12/07/2023	12/11/2023	Exercise	1	2,390,000	4199.46			8,118				7,527			(6,748)			0001
Purchased Call/S&P 500 INDEX/SPXA05E$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/13/2022	12/13/2023	12/15/2023	Exercise	1	5,524,000	4228.67			17,762				24,236			(21,908)			0001
Purchased Call/S&P 500 INDEX/SPXA05E$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/13/2022	12/13/2023	12/15/2023	Expire	1	2,630,000	4349.26							8,506			(12,519)			0001
Purchased Call/S&P 500 INDEX/SPXB17X$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	08/04/2022	08/04/2023	08/08/2023	Exercise	1	1,571,000	4151.94			9,106				1,752			3,862			0001
Purchased Call/S&P 500 INDEX/SPXA05E$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/16/2022	12/15/2023	12/19/2023	Expire	1	2,928,000	4399.4							2,439			(6,153)			0001
Purchased Call/S&P 500 INDEX/SPXA05E$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/16/2022	12/18/2023	12/20/2023	Expire	1	2,578,000	4308.86							2,767			(8,204)			0001
Purchased Call/S&P 500 INDEX/SPXA05E$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/19/2022	12/19/2023	12/21/2023	Exercise	1	2,129,000	4247.15			5,809				881			(1,220)			0001
Purchased Call/S&P 500 INDEX/SPXA05F$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/27/2022	12/27/2023	12/29/2023	Exercise	1	3,075,000	4118.36			26,717				927			9,251			0001
Purchased Call/S&P 500 INDEX/SPXB17Y$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/13/2022	10/13/2023	10/17/2023	Exercise	1	2,832,000	3669.91			10,188				(714)			4,415			0001
Purchased Call/S&P 500 INDEX/SPXC00U$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/03/2022	01/03/2023	01/05/2023	Expire	1	2,818,000	100							70,997			(71,014)			0001
Purchased Call/S&P 500 INDEX/SPXC00W$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/11/2022	01/06/2023	01/10/2023	Expire	1	2,009,000	100							2,196			(2,196)			0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXC00W$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/11/2022	01/09/2023	01/11/2023	Expire	1	2,515,000	100							4,225			(4,225)			0001
Purchased Call/S&P 500 INDEX/SPXC00W$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/12/2022	01/10/2023	01/12/2023	Expire	1	4,000,000	100							6,320			(6,320)			0001
Purchased Call/S&P 500 INDEX/SPXC00Y$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/18/2022	01/17/2023	01/19/2023	Expire	1	4,273,000	100							115,371			(115,371)			0001
Purchased Call/S&P 500 INDEX/SPXC00W$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/12/2022	01/10/2023	01/12/2023	Expire	1	1,310,000	100							2,877			(2,882)			0001
Purchased Call/S&P 500 INDEX/SPXC00Y$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/18/2022	01/13/2023	01/17/2023	Expire	1	1,554,000	100							1,977			(1,986)			0001
Purchased Call/S&P 500 INDEX/SPXC00Y$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/19/2022	01/13/2023	01/17/2023	Expire	1	1,545,000	100							1,352			(1,352)			0001
Purchased Call/S&P 500 INDEX/SPXC00W$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/12/2022	01/10/2023	01/12/2023	Expire	1	2,503,275	4670							14,097			(14,097)			0001
Purchased Call/S&P 500 INDEX/SPXC171$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2023	11/10/2023	Exercise	1	2,240,000	3828.11			119,840				(997)			55,104			0001
Purchased Call/S&P 500 INDEX/SPXC174$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/23/2022	11/24/2023	11/28/2023	Expire	1	(1,887,000)	3624.53							2,296			17,078			0001
Purchased Call/S&P 500 INDEX/SPXC175$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/01/2022	12/01/2023	12/05/2023	Exercise	1	5,331,000	4076.57			223,902				27,727			94,359			0001
Purchased Call/S&P 500 INDEX/SPXC175$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2022	12/07/2023	12/11/2023	Exercise	1	3,592,000	3933.92			213,724				11,796			94,829			0001
Purchased Call/S&P 500 INDEX/SPXC175$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/08/2023	12/12/2023	Exercise	1	3,292,000	3963.51			138,264				9,790			58,927			0001
Purchased Call/S&P 500 INDEX/SPXC176$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/19/2022	12/18/2023	12/20/2023	Exercise	1	4,188,000	3817.66			247,092				846			110,982			0001
Purchased Call/S&P 500 INDEX/SPXC176$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/20/2022	12/20/2023	12/22/2023	Exercise	1	2,052,000	3821.62			121,068				751			54,173			0001
Purchased Call/S&P 500 INDEX/SPXC175$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2022	12/07/2023	12/11/2023	Exercise	1	3,188,000	3933.92			18,183				1,040			7,592			0001
Purchased Call/S&P 500 INDEX/SPXG132$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/28/2022	02/24/2023	02/28/2023	Expire	1	3,731,169	4289							4,309			(4,686)			0001
Purchased Call/S&P 500 INDEX/SPXG133$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/08/2022	03/03/2023	03/07/2023	Expire	1	5,125,382	4329							8,779			(9,513)			0001
Purchased Call/S&P 500 INDEX/SPXG133$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/08/2022	03/03/2023	03/07/2023	Expire	1	2,255,341	4329							9,620			(10,193)			0001
Purchased Call/S&P 500 INDEX/SPXG133$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/08/2022	03/06/2023	03/08/2023	Expire	1	5,398,101	4329							5,509			(6,051)			0001
Purchased Call/S&P 500 INDEX/SPXG134$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/14/2022	03/10/2023	03/14/2023	Expire	1	2,266,065	4260							7,295			(8,332)			0001
Purchased Call/S&P 500 INDEX/SPXG137$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/28/2022	03/24/2023	03/28/2023	Expire	1	2,201,318	5009							3,212			(3,212)			0001
Purchased Call/S&P 500 INDEX/SPXG135$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/15/2022	03/15/2023	03/17/2023	Expire	1	4,034,000	4262.45							108,046			(121,423)			0001
Purchased Call/S&P 500 INDEX/SPXG136$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/22/2022	03/17/2023	03/21/2023	Expire	1	2,053,035	4463							6,787			(7,045)			0001
Purchased Call/S&P 500 INDEX/SPXG136$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/22/2022	03/20/2023	03/22/2023	Expire	1	3,954,324	4463							4,841			(5,085)			0001
Purchased Call/S&P 500 INDEX/SPXG138$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/29/2022	03/24/2023	03/28/2023	Expire	1	2,339,676	4859							9,756			(9,756)			0001
Purchased Call/S&P 500 INDEX/SPXG136$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/22/2022	03/20/2023	03/22/2023	Expire	1	2,441,327	4463							4,810			(5,033)			0001
Purchased Call/S&P 500 INDEX/SPXG138$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/30/2022	03/28/2023	03/30/2023	Expire	1	3,042,721	4576							3,682			(3,789)			0001
Purchased Call/S&P 500 INDEX/SPXG138$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/30/2022	03/28/2023	03/30/2023	Expire	1	3,976,127	4576							8,271			(8,489)			0001
Purchased Call/S&P 500 INDEX/SPXG138$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/30/2022	03/28/2023	03/30/2023	Expire	1	3,866,314	4576							13,390			(13,696)			0001
Purchased Call/S&P 500 INDEX/SPXG137$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/25/2022	03/27/2023	03/29/2023	Expire	1	2,038,000	4543.06							65,470			(66,846)			0001
Purchased Call/S&P 500 INDEX/SPXG13A$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/04/2022	04/03/2023	04/05/2023	Expire	1	2,980,000	4582.64							91,429			(93,274)			0001
Purchased Call/S&P 500 INDEX/SPXG138$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/31/2022	03/29/2023	03/31/2023	Expire	1	3,005,908	4632							3,573			(3,649)			0001
Purchased Call/S&P 500 INDEX/SPXG13A$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/04/2022	04/04/2023	04/06/2023	Expire	1	2,171,000	4582.64							67,618			(69,038)			0001
Purchased Call/S&P 500 INDEX/SPXG13A$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/04/2022	03/31/2023	04/04/2023	Expire	1	3,058,027	4530							6,539			(6,797)			0001
Purchased Call/S&P 500 INDEX/SPXG13A$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/05/2022	04/03/2023	04/05/2023	Expire	1	2,127,462	4546							4,227			(4,393)			0001
Purchased Call/S&P 500 INDEX/SPXG13B$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/07/2022	04/05/2023	04/07/2023	Expire	1	1,651,669	4525							7,055			(7,327)			0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/S&P 500 INDEX/SPXG13B$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/08/2022	04/06/2023	04/10/2023	Expire	1	4,996,482	4481							16,408			(17,365)			0001
Purchased Call/S&P 500 INDEX/SPXG13B$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/11/2022	04/06/2023	04/10/2023	Expire	1	2,322,108	4500							9,126			(9,566)			0001
Purchased Call/S&P 500 INDEX/SPXG13C$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/12/2022	04/10/2023	04/12/2023	Expire	1	3,945,198	4488							12,952			(13,754)			0001
Purchased Call/S&P 500 INDEX/SPXG13C$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/13/2022	04/11/2023	04/13/2023	Expire	1	3,327,048	4413							3,793			(4,252)			0001
Purchased Call/S&P 500 INDEX/SPXG13C$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/14/2022	04/12/2023	04/14/2023	Expire	1	2,563,713	4397							12,976			(14,199)			0001
Purchased Call/S&P 500 INDEX/SPXG13D$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/19/2022	04/17/2023	04/19/2023	Expire	1	4,383,805	4393							5,196			(5,988)			0001
Purchased Call/S&P 500 INDEX/SPXG13D$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/21/2022	04/19/2023	04/21/2023	Expire	1	1,958,910	4462							8,277			(8,948)			0001
Purchased Call/S&P 500 INDEX/SPXG13F$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/28/2022	04/27/2023	05/01/2023	Expire	1	1,019,582	4179							9,110			(14,681)			0001
Purchased Call/S&P 500 INDEX/SPXD000$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/25/2022	01/20/2023	01/24/2023	Expire	1	2,392,479	4771							6,771			(6,771)			0001
Purchased Call/S&P 500 INDEX/SPXD000$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/25/2022	01/20/2023	01/24/2023	Expire	1	2,170,000	100							3,684			(3,689)			0001
Purchased Call/S&P 500 INDEX/SPXG13F$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/27/2022	04/25/2023	04/27/2023	Expire	1	3,312,309	4296							8,552			(11,279)			0001
Purchased Call/S&P 500 INDEX/SPXG13G$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/03/2022	04/28/2023	05/02/2023	Exercise	1	6,586,296	4132			11,956				6,975			(1,802)			0001
Purchased Call/S&P 500 INDEX/SPXG13A$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/04/2022	03/31/2023	04/04/2023	Expire	1	1,111,512	34735							29,119			(29,120)			0001
Purchased Call/S&P 500 INDEX/SPXD001$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/28/2022	01/26/2023	01/30/2023	Expire	1	1,163,000	100							1,758			(1,771)			0001
Purchased Call/S&P 500 INDEX/SPXG13G$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/03/2022	05/01/2023	05/03/2023	Exercise	1	4,342,658	4132			7,533				7,361			(6,483)			0001
Purchased Call/S&P 500 INDEX/SPXD000$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/28/2022	01/26/2023	01/30/2023	Expire	1	3,549,543	4350							7,001			(7,040)			0001
Purchased Call/S&P 500 INDEX/SPXD002$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/01/2022	01/27/2023	01/31/2023	Expire	1	2,090,000	100							4,499			(4,510)			0001
Purchased Call/S&P 500 INDEX/SPXG13G$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/05/2022	05/03/2023	05/05/2023	Expire	1	4,279,867	4175							4,546			(8,544)			0001
Purchased Call/S&P 500 INDEX/SPXG13G$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/06/2022	05/05/2023	05/09/2023	Expire	1	1,227,474	4147							7,065			(14,187)			0001
Purchased Call/S&P 500 INDEX/SPXD001$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/01/2022	01/30/2023	02/01/2023	Expire	1	2,703,429	4432							9,606			(9,631)			0001
Purchased Call/S&P 500 INDEX/SPXG13H$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/09/2022	05/05/2023	05/09/2023	Expire	1	3,135,034	4147							2,575			(5,784)			0001
Purchased Call/S&P 500 INDEX/SPXG13H$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/10/2022	05/05/2023	05/09/2023	Exercise	1	8,968,265	4123			5,697				3,909			(4,155)			0001
Purchased Call/S&P 500 INDEX/SPXG13I$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/13/2022	05/12/2023	05/16/2023	Exercise	1	2,952,650	3932			56,325				7,257			21,283			0001
Purchased Call/S&P 500 INDEX/SPXD000$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/27/2022	01/25/2023	01/27/2023	Expire	1	3,254,268	4546							18,832			(18,832)			0001
Purchased Call/S&P 500 INDEX/SPXG13H$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/10/2022	05/08/2023	05/10/2023	Exercise	1	2,358,550	4123			1,723				2,471			(4,128)			0001
Purchased Call/S&P 500 INDEX/SPXG13J$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/20/2022	05/19/2023	05/23/2023	Exercise	1	1,763,506	3910			43,747				1,666			20,038			0001
Purchased Call/S&P 500 INDEX/SPXD002$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/02/2022	01/31/2023	02/02/2023	Expire	1	1,267,000	100							2,603			(2,606)			0001
Purchased Call/S&P 500 INDEX/SPXG13I$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/12/2022	05/10/2023	05/12/2023	Exercise	1	3,112,817	4001			6,240				548			2,883			0001
Purchased Call/S&P 500 INDEX/SPXD003$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/10/2022	02/08/2023	02/10/2023	Expire	1	2,070,865	4522							10,044			(10,075)			0001
Purchased Call/S&P 500 INDEX/SPXD005$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/15/2022	02/15/2023	02/17/2023	Expire	1	2,331,000	100							55,974			(56,876)			0001
Purchased Call/S&P 500 INDEX/SPXD004$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/14/2022	02/10/2023	02/14/2023	Expire	1	1,492,000	100							24,170			(24,170)			0001
Purchased Call/S&P 500 INDEX/SPXD005$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/17/2022	02/15/2023	02/17/2023	Expire	1	2,244,000	100							4,266			(4,266)			0001
Purchased Call/S&P 500 INDEX/SPXD005$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/15/2022	02/14/2023	02/16/2023	Expire	1	1,553,790	4402							24,256			(24,650)			0001
Purchased Call/S&P 500 INDEX/SPXG13K$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/20/2022	05/18/2023	05/22/2023	Exercise	1	1,946,145	3924			8,316				270			3,900			0001
Purchased Call/S&P 500 INDEX/SPXG13L$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/26/2022	05/25/2023	05/30/2023	Exercise	1	1,844,472	3967			45,105				7,053			17,177			0001
Purchased Call/S&P 500 INDEX/SPXD007$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	02/24/2022	02/22/2023	02/24/2023	Expire	1	2,531,199	4753							4,419			(4,419)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXG13K$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/23/2022	05/19/2023	05/23/2023	Exercise	1	5,312,876	3901			10,608				841			4,118			0001
Purchased Call/S&P 500 INDEX/SPXD005$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/15/2022	02/13/2023	02/15/2023	Expire	1	2,783,743	4419							6,092			(6,171)			0001
Purchased Call/S&P 500 INDEX/SPXG13M$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/31/2022	05/26/2023	05/31/2023	Exercise	1	1,991,797	4158			22,729				12,154			(3,496)			0001
Purchased Call/S&P 500 INDEX/SPXD009$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/04/2022	03/02/2023	03/06/2023	Expire	1	2,930,000	100							3,516			(3,516)			0001
Purchased Call/S&P 500 INDEX/SPXD009$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/03/2022	03/01/2023	03/03/2023	Expire	1	1,026,000	100							1,788			(2,030)			0001
Purchased Call/S&P 500 INDEX/SPXD005$3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/15/2022	02/14/2023	02/16/2023	Expire	1	1,320,000	100							21,780			(21,780)			0001
Purchased Call/S&P 500 INDEX/SPXG13M$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/31/2022	05/26/2023	05/31/2023	Exercise	1	7,734,243	4058			15,241				3,086			5,796			0001
Purchased Call/S&P 500 INDEX/SPXD009$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/04/2022	03/02/2023	03/06/2023	Expire	1	1,623,000	100							2,836			(3,055)			0001
Purchased Call/S&P 500 INDEX/SPXD007$F	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/25/2022	02/24/2023	02/28/2023	Expire	1	1,266,000	100							23,801			(23,801)			0001
Purchased Call/S&P 500 INDEX/SPXD008$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/02/2022	02/28/2023	03/02/2023	Expire	1	4,789,464	4374							21,313			(22,049)			0001
Purchased Call/S&P 500 INDEX/SPXD008$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/01/2022	02/24/2023	02/28/2023	Expire	1	2,306,326	4831							4,334			(4,334)			0001
Purchased Call/S&P 500 INDEX/SPXD009$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/03/2022	03/01/2023	03/03/2023	Expire	1	1,933,511	4790							5,052			(5,052)			0001
Purchased Call/S&P 500 INDEX/SPXG13M$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/01/2022	05/26/2023	05/31/2023	Exercise	1	8,441,227	4158			16,646				4,057			7,020			0001
Purchased Call/S&P 500 INDEX/SPXD005$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/15/2022	02/15/2023	02/17/2023	Expire	1	2,400,000	4471.07							66,934			(67,440)			0001
Purchased Call/S&P 500 INDEX/SPXD00A$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/07/2022	03/03/2023	03/07/2023	Expire	1	1,176,518	33615							27,712			(27,728)			0001
Purchased Call/S&P 500 INDEX/SPXD00C$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/11/2022	03/09/2023	03/13/2023	Expire	1	3,896,000	100							4,674			(4,674)			0001
Purchased Call/S&P 500 INDEX/SPXD00D$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/15/2022	03/10/2023	03/14/2023	Expire	1	2,127,381	4593							9,032			(9,032)			0001
Purchased Call/S&P 500 INDEX/SPXG13M$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/01/2022	05/30/2023	06/01/2023	Exercise	1	2,744,438	4158			6,273				3,506			(1,567)			0001
Purchased Call/S&P 500 INDEX/SPXD00D$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/15/2022	03/10/2023	03/14/2023	Expire	1	2,245,102	4716							5,724			(5,725)			0001
Purchased Call/S&P 500 INDEX/SPXD00D$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/15/2022	03/13/2023	03/15/2023	Expire	1	2,411,000	100							3,037			(3,037)			0001
Purchased Call/S&P 500 INDEX/SPXD00D$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/15/2022	03/13/2023	03/15/2023	Expire	1	1,289,000	100							1,421			(2,064)			0001
Purchased Call/S&P 500 INDEX/SPXG13M$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/02/2022	05/31/2023	06/02/2023	Exercise	1	3,632,160	4132			7,216				1,764			2,858			0001
Purchased Call/S&P 500 INDEX/SPXD00D$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/17/2022	03/15/2023	03/17/2023	Expire	1	1,240,000	100							1,922			(2,430)			0001
Purchased Call/S&P 500 INDEX/SPXG13N$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/07/2022	06/05/2023	06/07/2023	Exercise	1	8,315,685	4109			17,819				4,004			7,022			0001
Purchased Call/S&P 500 INDEX/SPXG13N$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/07/2022	06/05/2023	06/07/2023	Exercise	1	2,563,729	4109			15,000				3,726			6,041			0001
Purchased Call/S&P 500 INDEX/SPXD00I$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/06/2022	04/04/2023	04/06/2023	Expire	1	3,432,397	4923							6,607			(6,608)			0001
Purchased Call/S&P 500 INDEX/SPXD00F$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/25/2022	03/23/2023	03/27/2023	Expire	1	4,794,914	4456							18,411			(19,264)			0001
Purchased Call/S&P 500 INDEX/SPXG13O$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/09/2022	06/07/2023	06/09/2023	Exercise	1	2,030,412	4161			10,439				2,451			4,459			0001
Purchased Call/S&P 500 INDEX/SPXD00J$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/08/2022	04/10/2023	04/12/2023	Expire	1	698,000	100							17,855			(19,753)			0001
Purchased Call/S&P 500 INDEX/SPXD00K$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/12/2022	04/06/2023	04/10/2023	Expire	1	1,929,960	4755							4,265			(4,265)			0001
Purchased Call/S&P 500 INDEX/SPXD00G$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/29/2022	03/27/2023	03/29/2023	Expire	1	2,440,000	100							4,085			(4,294)			0001
Purchased Call/S&P 500 INDEX/SPXD00L$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/18/2022	04/17/2023	04/19/2023	Expire	1	3,449,000	100							77,544			(96,227)			0001
Purchased Call/S&P 500 INDEX/SPXD00M$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/20/2022	04/18/2023	04/20/2023	Expire	1	2,889,732	4749							11,224			(11,224)			0001
Purchased Call/S&P 500 INDEX/SPXD00M$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/20/2022	04/18/2023	04/20/2023	Expire	1	2,476,000	100							2,871			(2,871)			0001
Purchased Call/S&P 500 INDEX/SPXD00M$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/21/2022	04/19/2023	04/21/2023	Expire	1	3,576,000	100							5,148			(5,148)			0001
Purchased Call/S&P 500 INDEX/SPXD00N$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/26/2022	04/21/2023	04/25/2023	Expire	1	2,046,183	4516							9,883			(9,883)			0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXD00N$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/25/2022	04/21/2023	04/25/2023	Expire	1	2,328,120	4272							27,468			(36,733)			0001
Purchased Call/S&P 500 INDEX/SPXD00N$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/25/2022	04/21/2023	04/25/2023	Expire	1	1,389,000	100							1,422			(1,809)			0001
Purchased Call/S&P 500 INDEX/SPXD00O$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/28/2022	04/26/2023	04/28/2023	Expire	1	2,495,000	100							4,291			(4,291)			0001
Purchased Call/S&P 500 INDEX/SPXG13P$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/10/2022	06/08/2023	06/12/2023	Exercise	1	2,090,811	4116			11,628				1,462			6,065			0001
Purchased Call/S&P 500 INDEX/SPXG13P$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/15/2022	06/13/2023	06/15/2023	Exercise	1	2,234,779	3750			4,403				(106)			1,742			0001
Purchased Call/S&P 500 INDEX/SPXD00O$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/28/2022	04/26/2023	04/28/2023	Expire	1	2,722,230	4464							20,670			(20,671)			0001
Purchased Call/S&P 500 INDEX/SPXD00P$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/05/2022	05/03/2023	05/05/2023	Expire	1	2,045,985	4770							2,418			(2,419)			0001
Purchased Call/S&P 500 INDEX/SPXD00P$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/03/2022	05/01/2023	05/03/2023	Exercise	1	1,642,000	100			4,100				1,287			1,378			0001
Purchased Call/S&P 500 INDEX/SPXB17T$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	01/18/2022	01/17/2023	01/19/2023	Expire	1	3,166,000	4577.11							86,087			(86,115)			0001
Purchased Call/S&P 500 INDEX/SPXB17S$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	01/11/2022	01/06/2023	01/10/2023	Expire	1	3,409,555	4677							18,393			(18,393)			0001
Purchased Call/S&P 500 INDEX/SPXG13Q$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/17/2022	06/15/2023	06/20/2023	Exercise	1	2,975,142	3790			10,362				(649)			4,807			0001
Purchased Call/S&P 500 INDEX/SPXD00O$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/29/2022	05/01/2023	05/03/2023	Exercise	1	526,000	100			22,881				6,085			8,784			0001
Purchased Call/S&P 500 INDEX/SPXD00T$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/16/2022	05/12/2023	05/16/2023	Expire	1	2,266,000	100							3,171			(3,171)			0001
Purchased Call/S&P 500 INDEX/SPXD00R$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/10/2022	05/05/2023	05/09/2023	Exercise	1	1,034,000	100			2,277				551			890			0001
Purchased Call/S&P 500 INDEX/SPXD00T$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/16/2022	05/12/2023	05/16/2023	Exercise	1	1,895,252	4024			47,138				13,208			5,639			0001
Purchased Call/S&P 500 INDEX/SPXG13R$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/24/2022	06/22/2023	06/26/2023	Exercise	1	3,846,367	3760			13,325				100			5,025			0001
Purchased Call/S&P 500 INDEX/SPXB17T$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	02/23/2022	02/17/2023	02/22/2023	Expire	1	2,152,691	4349							5,426			(5,607)			0001
Purchased Call/S&P 500 INDEX/SPXB17T$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	02/23/2022	02/21/2023	02/23/2023	Expire	1	3,927,030	4349							17,433			(17,975)			0001
Purchased Call/S&P 500 INDEX/SPXG13S$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/27/2022	06/23/2023	06/27/2023	Exercise	1	2,539,343	3796			8,710				168			3,350			0001
Purchased Call/S&P 500 INDEX/SPXD00T$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/17/2022	05/12/2023	05/16/2023	Expire	1	3,335,805	4540							8,509			(8,511)			0001
Purchased Call/S&P 500 INDEX/SPXD00T$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/16/2022	05/15/2023	05/17/2023	Exercise	1	3,271,423	4024			91,285				23,144			18,351			0001
Purchased Call/S&P 500 INDEX/SPXG13S$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/27/2022	06/23/2023	06/27/2023	Exercise	1	2,398,901	3796			11,088				232			4,318			0001
Purchased Call/S&P 500 INDEX/SPXG13S$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/28/2022	06/23/2023	06/27/2023	Exercise	1	7,999,508	3912			15,543				196			7,015			0001
Purchased Call/S&P 500 INDEX/SPXB17U$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	02/25/2022	02/23/2023	02/27/2023	Expire	1	1,926,828	4226							5,714			(6,343)			0001
Purchased Call/S&P 500 INDEX/SPXD00W$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/27/2022	05/25/2023	05/30/2023	Expire	1	1,949,578	4384							11,628			(11,635)			0001
Purchased Call/S&P 500 INDEX/SPXG13S$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/30/2022	06/28/2023	06/30/2023	Exercise	1	3,580,792	3822			17,765				(401)			7,977			0001
Purchased Call/S&P 500 INDEX/SPXB17U$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	03/03/2022	03/01/2023	03/03/2023	Expire	1	2,747,394	4306							5,570			(5,961)			0001
Purchased Call/S&P 500 INDEX/SPXD00X$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/06/2022	06/02/2023	06/06/2023	Expire	1	2,506,092	4668							3,779			(3,781)			0001
Purchased Call/S&P 500 INDEX/SPXB17U$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	03/03/2022	03/01/2023	03/03/2023	Expire	1	2,592,369	4306							8,205			(8,712)			0001
Purchased Call/S&P 500 INDEX/SPXB17U$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	03/07/2022	03/03/2023	03/07/2023	Expire	1	2,897,357	4363							10,484			(10,941)			0001
Purchased Call/S&P 500 INDEX/SPXD00V$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/24/2022	05/19/2023	05/23/2023	Exercise	1	1,401,000	100			3,500				329			1,232			0001
Purchased Call/S&P 500 INDEX/SPXB17V$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	03/21/2022	03/21/2023	03/23/2023	Expire	1	1,677,000	4461.18							52,995			(54,670)			0001
Purchased Call/S&P 500 INDEX/SPXB17W$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/17/2022	05/17/2023	05/19/2023	Exercise	1	1,997,000	4088.85			34,149				25,556			(24,363)			0001
Purchased Call/S&P 500 INDEX/SPXD00X$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/07/2022	06/02/2023	06/06/2023	Expire	1	2,613,031	4384							15,345			(15,357)			0001
Purchased Call/S&P 500 INDEX/SPXD00Y$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/10/2022	06/08/2023	06/12/2023	Expire	1	2,099,043	4395							5,373			(5,383)			0001
Purchased Call/S&P 500 INDEX/SPXG13V$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/11/2022	07/10/2023	07/12/2023	Exercise	1	4,442,019	3900			96,814				3,083			42,278			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXD00W$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/27/2022	05/25/2023	05/30/2023	Exercise	1	1,244,000	100			3,735				674			1,195			0001
Purchased Call/S&P 500 INDEX/SPXD00Z$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/14/2022	06/09/2023	06/13/2023	Expire	1	1,890,000	100							1,966			(1,966)			0001
Purchased Call/S&P 500 INDEX/SPXG13T$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/05/2022	06/30/2023	07/05/2023	Exercise	1	3,948,151	3785			7,752				(93)			3,119			0001
Purchased Call/S&P 500 INDEX/SPXG13V$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/12/2022	07/12/2023	07/14/2023	Exercise	1	845,000	100			2,704				28			997			0001
Purchased Call/S&P 500 INDEX/SPXG13U$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/06/2022	07/03/2023	07/06/2023	Exercise	1	3,802,378	3825			22,487				377			9,349			0001
Purchased Call/S&P 500 INDEX/SPXG13U$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/07/2022	07/05/2023	07/07/2023	Exercise	1	3,122,583	3831			6,683				194			2,584			0001
Purchased Call/S&P 500 INDEX/SPXE000$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/17/2022	06/15/2023	06/20/2023	Expire	1	2,838,703	4181							7,807			(8,024)			0001
Purchased Call/S&P 500 INDEX/SPXE001$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/24/2022	06/26/2023	06/28/2023	Exercise	1	2,053,000	3912.15			100,597				5,327			46,193			0001
Purchased Call/S&P 500 INDEX/SPXE001$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/22/2022	06/20/2023	06/22/2023	Expire	1	3,994,551	4023							24,583			(28,008)			0001
Purchased Call/S&P 500 INDEX/SPXB17Y$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/23/2022	08/23/2023	08/25/2023	Exercise	1	3,723,000	4128.73			180,566				33,332			78,183			0001
Purchased Call/S&P 500 INDEX/SPXB17W$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/13/2022	07/13/2023	07/17/2023	Exercise	1	3,804,000	3801.78			21,689				(177)			9,208			0001
Purchased Call/S&P 500 INDEX/SPXG13V$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/12/2022	07/07/2023	07/11/2023	Exercise	1	6,730,330	3899			13,454				231			5,861			0001
Purchased Call/S&P 500 INDEX/SPXE002$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/29/2022	06/27/2023	06/29/2023	Expire	1	2,636,474	4269							7,596			(7,686)			0001
Purchased Call/S&P 500 INDEX/SPXG13V$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/13/2022	07/12/2023	07/14/2023	Exercise	1	1,753,695	3829			38,930				(68)			16,653			0001
Purchased Call/S&P 500 INDEX/SPXE002$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/28/2022	06/23/2023	06/27/2023	Exercise	1	1,227,000	100			2,940				135			1,176			0001
Purchased Call/S&P 500 INDEX/SPXB17X$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2023	08/10/2023	Exercise	1	3,144,000	4140.06			17,927				3,386			7,485			0001
Purchased Call/S&P 500 INDEX/SPXE003$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/06/2022	06/30/2023	07/05/2023	Expire	1	2,195,739	4323							5,626			(5,679)			0001
Purchased Call/S&P 500 INDEX/SPXE003$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/06/2022	06/30/2023	07/05/2023	Expire	1	2,384,000	100							3,534			(3,534)			0001
Purchased Call/S&P 500 INDEX/SPXB17Y$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/20/2022	09/20/2023	09/22/2023	Exercise	1	2,280,000	4029.45			11,037				12,893			(8,754)			0001
Purchased Call/S&P 500 INDEX/SPXG13V$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/13/2022	07/11/2023	07/13/2023	Exercise	1	3,542,221	3854			7,177				74			2,989			0001
Purchased Call/S&P 500 INDEX/SPXB17Z$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/24/2022	10/24/2023	10/26/2023	Exercise	1	1,786,000	3797.34			10,532				(383)			4,712			0001
Purchased Call/S&P 500 INDEX/SPXC00U$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/04/2022	01/04/2023	01/06/2023	Expire	1	356,000	100							10,392			(10,395)			0001
Purchased Call/S&P 500 INDEX/SPXC00V$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/06/2022	01/04/2023	01/06/2023	Expire	1	1,836,000	100							2,863			(2,863)			0001
Purchased Call/S&P 500 INDEX/SPXC00W$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/10/2022	01/09/2023	01/11/2023	Expire	1	1,977,000	100							50,576			(50,611)			0001
Purchased Call/S&P 500 INDEX/SPXC00W$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/10/2022	01/10/2023	01/12/2023	Expire	1	353,000	100							10,371			(10,378)			0001
Purchased Call/S&P 500 INDEX/SPXC00W$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/11/2022	01/11/2023	01/13/2023	Expire	1	636,000	100							18,810			(18,826)			0001
Purchased Call/S&P 500 INDEX/SPXC00W$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/11/2022	01/06/2023	01/10/2023	Expire	1	1,422,000	100							2,283			(2,287)			0001
Purchased Call/S&P 500 INDEX/SPXC00X$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/13/2022	01/11/2023	01/13/2023	Expire	1	3,064,000	100							5,394			(5,394)			0001
Purchased Call/S&P 500 INDEX/SPXG13Y$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/25/2022	07/24/2023	07/26/2023	Exercise	1	3,696,201	3962			22,440				1,765			9,663			0001
Purchased Call/S&P 500 INDEX/SPXE004$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/08/2022	07/06/2023	07/10/2023	Exercise	1	1,618,779	3845			9,072				334			3,668			0001
Purchased Call/S&P 500 INDEX/SPXE004$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/11/2022	07/11/2023	07/13/2023	Exercise	1	1,094,000	100			47,589				748			18,707			0001
Purchased Call/S&P 500 INDEX/SPXE003$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/07/2022	07/05/2023	07/07/2023	Expire	1	2,463,584	4369							6,371			(6,418)			0001
Purchased Call/S&P 500 INDEX/SPXE006$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/18/2022	07/18/2023	07/20/2023	Exercise	1	659,000	100			28,996				387			11,071			0001
Purchased Call/S&P 500 INDEX/SPXG13Y$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/25/2022	07/25/2023	07/27/2023	Exercise	1	2,214,000	3966.84			7,753				656			3,190			0001
Purchased Call/S&P 500 INDEX/SPXE005$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/15/2022	07/14/2023	07/18/2023	Expire	1	3,382,000	4336.78							8,250			(8,382)			0001
Purchased Call/S&P 500 INDEX/SPXC00X$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/14/2022	01/12/2023	01/16/2023	Expire	1	1,923,624	4932							5,462			(5,462)			0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXG13Y$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/25/2022	07/25/2023	07/27/2023	Exercise	1	3,305,000	3966.84			19,830				1,744			8,395			0001
Purchased Call/S&P 500 INDEX/SPXE006$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/20/2022	07/20/2023	07/24/2023	Expire	1	2,409,000	100							4,733			(4,916)			0001
Purchased Call/S&P 500 INDEX/SPXC00X$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/14/2022	01/12/2023	01/16/2023	Expire	1	2,131,584	5157							1,844			(1,844)			0001
Purchased Call/S&P 500 INDEX/SPXE006$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/18/2022	07/18/2023	07/20/2023	Expire	1	1,459,000	4192.48							5,562			(5,898)			0001
Purchased Call/S&P 500 INDEX/SPXE008$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/27/2022	07/27/2023	07/31/2023	Exercise	1	1,083,000	100			51,984				5,869			20,252			0001
Purchased Call/S&P 500 INDEX/SPXE007$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/25/2022	07/21/2023	07/25/2023	Expire	1	2,155,127	4563							2,979			(2,995)			0001
Purchased Call/S&P 500 INDEX/SPXE005$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/14/2022	07/14/2023	07/18/2023	Exercise	1	3,921,000	3790.38			13,720				(137)			5,645			0001
Purchased Call/S&P 500 INDEX/SPXE008$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/29/2022	07/28/2023	08/01/2023	Expire	1	2,280,000	4608.99							5,184			(5,198)			0001
Purchased Call/S&P 500 INDEX/SPXE008$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/02/2022	08/02/2023	08/04/2023	Exercise	1	1,078,000	100			45,815				7,068			17,787			0001
Purchased Call/S&P 500 INDEX/SPXE009$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/03/2022	08/03/2023	08/07/2023	Exercise	1	647,000	100			29,762				6,319			10,999			0001
Purchased Call/S&P 500 INDEX/SPXE009$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/05/2022	08/07/2023	08/09/2023	Exercise	1	385,000	100			14,438				2,939			5,352			0001
Purchased Call/S&P 500 INDEX/SPXE009$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/05/2022	08/07/2023	08/09/2023	Exercise	1	1,297,000	100			2,979				674			1,036			0001
Purchased Call/S&P 500 INDEX/SPXG13W$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/14/2022	07/14/2023	07/18/2023	Exercise	1	1,355,000	100			3,794				(22)			1,409			0001
Purchased Call/S&P 500 INDEX/SPXE002$H	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/29/2022	06/28/2023	06/30/2023	Expire	1	1,256,000	100							15,323			(15,323)			0001
Purchased Call/S&P 500 INDEX/SPXH130$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/05/2022	08/07/2023	08/09/2023	Exercise	1	1,492,000	4145.19			70,870				14,626			31,034			0001
Purchased Call/S&P 500 INDEX/SPXE007$K	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/25/2022	07/21/2023	07/25/2023	Expire	1	1,834,000	100							19,932			(20,724)			0001
Purchased Call/S&P 500 INDEX/SPXE009$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/04/2022	08/04/2023	08/08/2023	Expire	1	2,941,000	4637.72							6,624			(6,644)			0001
Purchased Call/S&P 500 INDEX/SPXE009$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/05/2022	08/04/2023	08/08/2023	Expire	1	3,445,000	4708.94							5,496			(5,512)			0001
Purchased Call/S&P 500 INDEX/SPXE008$2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/27/2022	07/25/2023	07/27/2023	Expire	1	1,247,000	100							15,605			(16,211)			0001
Purchased Call/S&P 500 INDEX/SPXE00A$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/08/2022	08/08/2023	08/10/2023	Exercise	1	1,969,000	100			78,760				14,599			30,323			0001
Purchased Call/S&P 500 INDEX/SPXE00B$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/15/2022	08/15/2023	08/17/2023	Expire	1	1,821,000	4600.09							8,060			(8,081)			0001
Purchased Call/S&P 500 INDEX/SPXE00B$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/15/2022	08/14/2023	08/16/2023	Exercise	1	2,271,000	100			96,518				28,105			36,336			0001
Purchased Call/S&P 500 INDEX/SPXE00C$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/22/2022	08/22/2023	08/24/2023	Exercise	1	3,390,000	4137.99			157,635				31,325			67,461			0001
Purchased Call/S&P 500 INDEX/SPXC00Z$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/21/2022	01/19/2023	01/23/2023	Expire	1	2,848,000	100							5,415			(5,415)			0001
Purchased Call/S&P 500 INDEX/SPXE00C$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/18/2022	08/18/2023	08/22/2023	Expire	1	1,936,000	4647.86							6,677			(6,695)			0001
Purchased Call/S&P 500 INDEX/SPXE00D$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/25/2022	08/25/2023	08/29/2023	Expire	1	3,139,000	4671.52							7,189			(7,222)			0001
Purchased Call/S&P 500 INDEX/SPXH131$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/08/2022	08/07/2023	08/09/2023	Exercise	1	1,645,640	4145			40,891				8,123			16,928			0001
Purchased Call/S&P 500 INDEX/SPXE00D$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/23/2022	08/23/2023	08/25/2023	Exercise	1	930,000	100			2,325				460			837			0001
Purchased Call/S&P 500 INDEX/SPXE00A$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/11/2022	08/11/2023	08/15/2023	Exercise	1	3,040,000	4207.27			10,640				2,535			4,256			0001
Purchased Call/S&P 500 INDEX/SPXE00E$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/26/2022	08/28/2023	08/30/2023	Expire	1	3,356,000	4412.71							13,401			(13,621)			0001
Purchased Call/S&P 500 INDEX/SPXH132$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/12/2022	08/11/2023	08/15/2023	Exercise	1	3,458,000	4280.15			20,068				5,940			8,235			0001
Purchased Call/S&P 500 INDEX/SPXH132$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/12/2022	08/14/2023	08/16/2023	Exercise	1	6,924,000	4280.15			13,850				3,982			5,402			0001
Purchased Call/S&P 500 INDEX/SPXH134$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023	08/22/2023	Exercise	1	3,186,000	4228.48			17,518				4,490			7,134			0001
Purchased Call/S&P 500 INDEX/SPXH135$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/23/2022	08/23/2023	08/25/2023	Exercise	1	4,204,000	4128.73			14,718				2,608			5,971			0001
Purchased Call/S&P 500 INDEX/SPXC172$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/10/2022	11/10/2023	11/14/2023	Exercise	1	2,379,000	3956.37			12,852				506			5,569			0001
Purchased Call/S&P 500 INDEX/SPXE00H$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/13/2022	09/13/2023	09/15/2023	Exercise	1	371,000	100			16,139				963			6,196			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXC171$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC .	G5GSEF7VJP5I70UK5573	11/04/2022	11/06/2023	11/08/2023	Exercise	1	2,285,000	4130.64			9,927				4,301			(2,183)			0001
Purchased Call/S&P 500 INDEX/SPXE00G$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	09/09/2022	09/08/2023	09/12/2023	Exercise	1	2,756,000	4067.36			15,979				2,064			6,722			0001
Purchased Call/S&P 500 INDEX/SPXC172$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC .	G5GSEF7VJP5I70UK5573	11/11/2022	11/10/2023	11/14/2023	Exercise	1	3,633,000	3992.93			19,993				(618)			8,579			0001
Purchased Call/S&P 500 INDEX/SPXE00J$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	09/20/2022	09/20/2023	09/22/2023	Exercise	1	254,000	100			11,430				129			4,521			0001
Purchased Call/S&P 500 INDEX/SPXC173$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC .	G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2023	11/27/2023	Exercise	1	4,727,000	4003.58			200,898				17,353			86,031			0001
Purchased Call/S&P 500 INDEX/SPXC174$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC .	G5GSEF7VJP5I70UK5573	11/23/2022	11/24/2023	11/28/2023	Exercise	1	1,887,000	4027.26			17,908				1,694			7,691			0001
Purchased Call/S&P 500 INDEX/SPXC174$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC .	G5GSEF7VJP5I70UK5573	11/29/2022	11/29/2023	12/01/2023	Exercise	1	1,407,000	3957.63			63,315				4,336			27,155			0001
Purchased Call/S&P 500 INDEX/SPXE00G$9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International	4PQUHN3JPFGFNF3BB653	09/06/2022	09/01/2023	09/06/2023	Expire	1	1,644,000	100							7,256			(20,221)			0001
Purchased Call/S&P 500 INDEX/SPXH135$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/24/2022	08/24/2023	08/28/2023	Exercise	1	4,641,000	4140.77			16,240				3,071			6,496			0001
Purchased Call/S&P 500 INDEX/SPXE00J$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	09/23/2022	09/22/2023	09/26/2023	Expire	1	3,440,000	4186.28							7,781			(11,283)			0001
Purchased Call/S&P 500 INDEX/SPXE00J$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	09/23/2022	09/22/2023	09/26/2023	Expire	1	3,300,000	4247.21							6,562			(8,778)			0001
Purchased Call/S&P 500 INDEX/SPXE00D$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	08/24/2022	08/24/2023	08/28/2023	Exercise	1	1,376,000	100			3,713				801			1,293			0001
Purchased Call/S&P 500 INDEX/SPXH134$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023	08/22/2023	Exercise	1	1,428,441	4290			29,304				8,471			11,959			0001
Purchased Call/S&P 500 INDEX/SPXE00H$H	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International	4PQUHN3JPFGFNF3BB653	09/12/2022	09/08/2023	09/12/2023	Expire	1	1,501,000	100							20,886			(21,614)			0001
Purchased Call/S&P 500 INDEX/SPXH136$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/29/2022	08/29/2023	08/31/2023	Exercise	1	3,691,000	4030.61			15,498				1,795			6,347			0001
Purchased Call/S&P 500 INDEX/SPXE00J$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	09/23/2022	09/25/2023	09/27/2023	Exercise	1	3,310,000	3960.99			30,431				7,572			6,997			0001
Purchased Call/S&P 500 INDEX/SPXJ13F$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/31/2023	12/15/2023	09/05/2023	Expire	1	18,000,000	4250	(46,420)	46,420								(46,420)			0001
Purchased Call/S&P 500 INDEX/SPXH135$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/26/2022	08/28/2023	08/30/2023	Exercise	1	826,000	100			30,975				3,759			11,564			0001
Purchased Call/S&P 500 INDEX/SPXH136$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/30/2022	08/30/2023	09/01/2023	Exercise	1	3,614,000	3986.16			12,653				1,144			5,133			0001
Purchased Call/S&P 500 INDEX/SPXH137$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/01/2022	08/31/2023	09/05/2023	Exercise	1	2,333,450	3955			61,360				3,238			26,710			0001
Purchased Call/S&P 500 INDEX/SPXE00J$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	09/20/2022	09/19/2023	09/21/2023	Exercise	1	1,271,364	3900			27,711				(2)			12,548			0001
Purchased Call/S&P 500 INDEX/SPXE00K$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	09/28/2022	09/28/2023	10/02/2023	Exercise	1	1,002,000	100			2,500				(69)			940			0001
Purchased Call/S&P 500 INDEX/SPXC176$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC .	G5GSEF7VJP5I70UK5573	12/12/2022	12/11/2023	12/13/2023	Exercise	1	4,376,000	3990.56			262,560				21,302			115,964			0001
Purchased Call/S&P 500 INDEX/SPXH136$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/31/2022	08/31/2023	09/05/2023	Exercise	1	3,115,000	3955			6,230				380			2,554			0001
Purchased Call/S&P 500 INDEX/SPXE00K$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	09/27/2022	09/27/2023	09/29/2023	Exercise	1	3,921,000	3647.29			21,952				(1,802)			9,643			0001
Purchased Call/S&P 500 INDEX/SPXH138$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/09/2022	09/08/2023	09/12/2023	Exercise	1	8,020,000	4067.36			16,040				2,087			6,416			0001
Purchased Call/S&P 500 INDEX/SPXE00L$2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International	4PQUHN3JPFGFNF3BB653	09/29/2022	09/28/2023	10/02/2023	Expire	1	1,165,000	100							(535)			(14,563)			0001
Purchased Call/S&P 500 INDEX/SPXE00K$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	09/28/2022	09/28/2023	10/02/2023	Exercise	1	2,274,000	3719.04			11,375				(656)			4,914			0001
Purchased Call/S&P 500 INDEX/SPXE00M$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	10/03/2022	10/02/2023	10/04/2023	Exercise	1	2,369,000	3678.43			130,295				(10,533)			60,173			0001
Purchased Call/S&P 500 INDEX/SPXE00M$1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International	4PQUHN3JPFGFNF3BB653	10/03/2022	09/29/2023	10/03/2023	Expire	1	1,350,000	100							8,896			(22,275)			0001
Purchased Call/S&P 500 INDEX/SPXE00M$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	10/03/2022	10/02/2023	10/04/2023	Exercise	1	5,739,000	100			197,996				(11,534)			77,477			0001
Purchased Call/S&P 500 INDEX/SPXE00M$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	10/03/2022	09/29/2023	10/03/2023	Exercise	1	2,162,129	3586			143,513				(11,181)			62,169			0001
Purchased Call/S&P 500 INDEX/SPXH139$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/13/2022	09/13/2023	09/15/2023	Exercise	1	5,936,000	3932.69			20,773				1,001			8,665			0001
Purchased Call/S&P 500 INDEX/SPXH139$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/14/2022	09/14/2023	09/18/2023	Exercise	1	2,831,000	3946.01			14,999				818			6,396			0001
Purchased Call/S&P 500 INDEX/SPXE00O$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	10/10/2022	10/10/2023	10/12/2023	Exercise	1	2,541,000	3612.39			8,890				(785)			3,810			0001
Purchased Call/S&P 500 INDEX/SPXE00O$P	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International	4PQUHN3JPFGFNF3BB653	10/13/2022	10/12/2023	10/16/2023	Expire	1	2,629,000	100							5,071			(16,826)			0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXE00P$0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/17/2022	10/13/2023	10/17/2023	Expire	1	1,824,000	100							5,997			(29,184)			0001
Purchased Call/S&P 500 INDEX/SPXE00Q$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/19/2022	10/19/2023	10/23/2023	Expire	1	1,706,000	100							1,837			(2,012)			0001
Purchased Call/S&P 500 INDEX/SPXE00P$N	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/17/2022	10/13/2023	10/17/2023	Expire	1	1,222,000	100							2,382			(17,841)			0001
Purchased Call/S&P 500 INDEX/SPXH13A$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/16/2022	09/15/2023	09/19/2023	Exercise	1	12,222,000	3873.33			24,440				481			10,020			0001
Purchased Call/S&P 500 INDEX/SPXE00O$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/13/2022	10/13/2023	10/17/2023	Exercise	1	1,139,000	100			3,306				(127)			1,277			0001
Purchased Call/S&P 500 INDEX/SPXH13A$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/16/2022	09/18/2023	09/20/2023	Exercise	1	6,749,000	3873.33			13,500				265			5,535			0001
Purchased Call/S&P 500 INDEX/SPXE00Q$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/20/2022	10/20/2023	10/24/2023	Exercise	1	3,460,000	3665.78			11,418				(879)			4,982			0001
Purchased Call/S&P 500 INDEX/SPXE00S$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	11/02/2022	11/02/2023	11/06/2023	Exercise	1	1,843,000	3759.69			108,737				(5,141)			50,130			0001
Purchased Call/S&P 500 INDEX/SPXE00U$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	11/25/2022	11/27/2023	11/29/2023	Exercise	1	352,000	100			11,968				1,335			4,400			0001
Purchased Call/S&P 500 INDEX/SPXE00R$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/28/2022	10/30/2023	11/01/2023	Exercise	1	1,250,000	100			2,875				1			1,075			0001
Purchased Call/S&P 500 INDEX/SPXE00Q$7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/20/2022	10/19/2023	10/23/2023	Expire	1	2,244,000	100							6,863			(18,176)			0001
Purchased Call/S&P 500 INDEX/SPXE00U$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	11/18/2022	11/20/2023	11/22/2023	Exercise	1	1,214,000	100			2,430				203			899			0001
Purchased Call/S&P 500 INDEX/SPXH13D$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/04/2022	09/29/2023	10/03/2023	Exercise	1	2,190,814	3586			44,603				(1,466)			16,045			0001
Purchased Call/S&P 500 INDEX/SPXE00R$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/25/2022	10/25/2023	10/27/2023	Exercise	1	3,703,000	3859.11			7,410				(129)			3,186			0001
Purchased Call/S&P 500 INDEX/SPXH13C$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/23/2022	09/22/2023	09/26/2023	Exercise	1	8,834,000	3693.23			17,670				(1,130)			7,421			0001
Purchased Call/S&P 500 INDEX/SPXH13C$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/23/2022	09/22/2023	09/26/2023	Exercise	1	5,121,000	3693.23			29,696				(2,142)			13,107			0001
Purchased Call/S&P 500 INDEX/SPXE00T$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	11/14/2022	11/14/2023	11/16/2023	Exercise	1	2,442,000	3957.25			8,052				455			3,270			0001
Purchased Call/S&P 500 INDEX/SPXH13D$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/27/2022	09/27/2023	09/29/2023	Expire	1	3,903,000	4190.74							5,983			(11,481)			0001
Purchased Call/S&P 500 INDEX/SPXE00V$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	11/28/2022	11/28/2023	11/30/2023	Exercise	1	868,000	100			41,664				3,191			15,624			0001
Purchased Call/S&P 500 INDEX/SPXE00V$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/01/2022	12/01/2023	12/05/2023	Exercise	1	2,706,000	4076.57			15,689				1,840			6,438			0001
Purchased Call/S&P 500 INDEX/SPXE00T$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	11/15/2022	11/15/2023	11/17/2023	Expire	1	2,519,000	4350.99							9,899			(12,046)			0001
Purchased Call/S&P 500 INDEX/SPXE00W$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/09/2022	12/11/2023	12/13/2023	Exercise	1	1,151,000	3934.38			49,493				2,408			21,063			0001
Purchased Call/S&P 500 INDEX/SPXH13E$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/05/2022	10/05/2023	10/10/2023	Exercise	1	3,369,000	3783.28			11,795				(374)			5,055			0001
Purchased Call/S&P 500 INDEX/SPXC176$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/15/2022	12/15/2023	12/19/2023	Exercise	1	5,535,000	3895.75			235,238				9,393			101,291			0001
Purchased Call/S&P 500 INDEX/SPXE00X$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/09/2022	12/08/2023	12/12/2023	Expire	1	3,347,000	100							2,511			(5,352)			0001
Purchased Call/S&P 500 INDEX/SPXE00X$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/09/2022	12/08/2023	12/12/2023	Exercise	1	3,398,000	3934.38			22,100				1,036			9,248			0001
Purchased Call/S&P 500 INDEX/SPXF000$0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/27/2022	12/22/2023	12/27/2023	Expire	1	1,344,000	100							1,858			(13,709)			0001
Purchased Call/S&P 500 INDEX/SPXH13D$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/04/2022	10/02/2023	10/04/2023	Exercise	1	1,717,512	3586			50,296				(1,212)			17,925			0001
Purchased Call/S&P 500 INDEX/SPXH13E$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/10/2022	10/10/2023	10/12/2023	Exercise	1	2,901,000	3612.39			5,510				(497)			2,320			0001
Purchased Call/S&P 500 INDEX/SPXF000$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/29/2022	12/29/2023	01/03/2024	Exercise	1	1,861,000	4128.35			16,955				449			6,353			0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0131$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/22/2022	06/14/2023	06/16/2023	Exercise	1	2,409,000	100			8,435				164			2,796			0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0170$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/17/2022	03/10/2023	03/14/2023	Expire	1	2,444,000	100							4,445			(6,188)			0001
Purchased Call/S&P 500 INDEX/SPXH13F$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/14/2022	10/13/2023	10/17/2023	Exercise	1	3,635,000	3583.07			20,356				(2,316)			9,088			0001
Purchased Call/S&P 500 INDEX/SPXH13G$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/17/2022	10/13/2023	10/17/2023	Exercise	1	1,845,281	3583			36,051				(2,665)			14,483			0001
Purchased Call/S&P 500 INDEX/SPXH13G$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/17/2022	10/17/2023	10/19/2023	Exercise	1	2,498,000	3677.95			5,000				(382)			2,150			0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXH13J$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/04/2022	11/06/2023	11/08/2023	Exercise	1	1,492,000	3770.55			64,902				(2,660)			29,392			0001
Purchased Call/S&P 500 INDEX/SPXH13G$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/19/2022	10/19/2023	10/23/2023	Exercise	1	3,970,000	3695.16			7,940				(559)			3,414			0001
Purchased Call/S&P 500 INDEX/SPXH13K$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/07/2022	11/06/2023	11/08/2023	Exercise	1	2,725,000	3806.8			160,775				(3,815)			74,393			0001
Purchased Call/S&P 500 INDEX/SPXH13K$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/11/2022	11/13/2023	11/15/2023	Exercise	1	7,293,000	3992.93			14,590				992			5,982			0001
Purchased Call/S&P 500 INDEX/SPXH13M$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/21/2022	11/17/2023	11/21/2023	Exercise	1	2,188,868	3965			73,417				4,563			31,167			0001
Purchased Call/S&P 500 INDEX/SPXH13M$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/18/2022	11/17/2023	11/21/2023	Exercise	1	9,241,000	3965.34			18,480				1,036			7,577			0001
Purchased Call/S&P 500 INDEX/SPX1402$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	02/14/2022	02/14/2023	02/16/2023	Expire	1	2,231,000	4401.67							73,376			(74,069)			0001
Purchased Call/S&P 500 INDEX/SPX1403$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	05/10/2022	05/10/2023	05/12/2023	Exercise	1	1,832,000	4001.05			62,542				17,185			8,315			0001
Purchased Call/S&P 500 INDEX/SPXH13M$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/22/2022	11/22/2023	11/27/2023	Exercise	1	2,580,000	4003.58			13,416				1,141			5,521			0001
Purchased Call/S&P 500 INDEX/SPX1403$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	05/10/2022	05/09/2023	05/11/2023	Exercise	1	1,357,022	3991			31,620				4,623			13,226			0001
Purchased Call/S&P 500 INDEX/SPX1403$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	05/23/2022	05/22/2023	05/24/2023	Exercise	1	2,767,000	3973.75			145,268				19,562			65,855			0001
Purchased Call/S&P 500 INDEX/SPX1403$Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	06/06/2022	06/06/2023	06/08/2023	Exercise	1	3,473,000	4121.43			136,866				44,985			35,802			0001
Purchased Call/S&P 500 INDEX/SPX1404$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	06/13/2022	06/12/2023	06/14/2023	Exercise	1	1,653,000	3749.63			78,518				(3,660)			36,035			0001
Purchased Call/S&P 500 INDEX/SPX1404$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	06/13/2022	06/12/2023	06/14/2023	Exercise	1	3,580,000	3749.63			200,480				(8,816)			93,438			0001
Purchased Call/S&P 500 INDEX/SPX1404$J	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	06/27/2022	06/26/2023	06/28/2023	Exercise	1	2,259,000	3900.11			129,893				7,346			59,864			0001
Purchased Call/S&P 500 INDEX/SPX1404$R	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	07/05/2022	07/03/2023	07/06/2023	Exercise	1	3,064,000	3831.39			142,476				172			64,957			0001
Purchased Call/S&P 500 INDEX/SPX1405$R	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	08/15/2022	08/14/2023	08/16/2023	Exercise	1	2,554,000	4297.14			114,460				43,271			36,307			0001
Purchased Call/S&P 500 INDEX/SPX1405$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	08/15/2022	08/15/2023	08/17/2023	Exercise	1	2,063,000	4297.14			67,558				30,059			11,857			0001
Purchased Call/S&P 500 INDEX/SPXH13N$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/23/2022	11/24/2023	11/28/2023	Exercise	1	3,085,000	4027.26			10,489				1,038			4,196			0001
Purchased Call/S&P 500 INDEX/SPX1403$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	04/25/2022	04/25/2023	04/27/2023	Expire	1	1,049,000	100							19,745			(29,162)			0001
Purchased Call/S&P 500 INDEX/SPXC17M$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/31/2023	12/05/2023	11/02/2023	Expire	1	12,510,000	4100	(16,395)	16,395								(16,395)			0001
Purchased Call/S&P 500 INDEX/SPXH13O$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/02/2022	12/04/2023	12/06/2023	Exercise	1	1,701,000	4071.7			9,350				1,168			3,774			0001
Purchased Call/S&P 500 INDEX/SPX1405$P	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	08/15/2022	08/11/2023	08/15/2023	Exercise	1	2,144,355	4280			44,590				13,101			17,686			0001
Purchased Call/S&P 500 INDEX/SPX1406$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	12/27/2022	12/27/2023	12/29/2023	Exercise	1	1,117,000	100			50,824				826			19,771			0001
Purchased Call/S&P 500 INDEX/SPX150G$D	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	01/31/2022	01/27/2023	01/31/2023	Expire	1	1,737,000	100							3,140			(3,140)			0001
Purchased Call/S&P 500 INDEX/SPX150G$E	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/01/2022	01/27/2023	01/31/2023	Expire	1	2,348,881	4633							16,298			(16,298)			0001
Purchased Call/S&P 500 INDEX/SPX150G$J	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/04/2022	02/02/2023	02/06/2023	Expire	1	2,838,000	100							4,090			(4,090)			0001
Purchased Call/S&P 500 INDEX/SPXH13P$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/05/2022	12/01/2023	12/05/2023	Exercise	1	2,084,710	4072			70,655				6,483			31,333			0001
Purchased Call/S&P 500 INDEX/SPXH13P$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/08/2022	12/08/2023	12/12/2023	Exercise	1	2,351,000	3963.51			14,100				954			5,828			0001
Purchased Call/S&P 500 INDEX/SPX150H$B	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/02/2022	02/28/2023	03/02/2023	Expire	1	2,020,760	4556							13,841			(13,841)			0001
Purchased Call/S&P 500 INDEX/SPX150H$J	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/04/2022	03/03/2023	03/07/2023	Expire	1	1,625,000	100							18,850			(18,850)			0001
Purchased Call/S&P 500 INDEX/SPXH13Q$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/13/2022	12/13/2023	12/15/2023	Exercise	1	1,284,000	100			2,570				289			900			0001
Purchased Call/S&P 500 INDEX/SPX150G$3	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	01/10/2022	01/06/2023	01/10/2023	Expire	1	2,155,487	4696							9,069			(9,072)			0001
Purchased Call/S&P 500 INDEX/SPX150G$L	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/10/2022	02/08/2023	02/10/2023	Expire	1	2,032,000	100							3,573			(3,573)			0001
Purchased Call/S&P 500 INDEX/SPX150G$5	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	01/13/2022	01/11/2023	01/13/2023	Expire	1	2,229,282	4713							10,144			(10,150)			0001
Purchased Call/S&P 500 INDEX/SPX150H$S	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/08/2022	03/03/2023	03/07/2023	Expire	1	2,125,000	100							2,635			(2,635)			0001

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Purchased Call/S&P 500 INDEX/SPX150IST	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	03/28/2022	03/24/2023	03/28/2023	Expire	1	2,698,000	100							44,517			(44,517)			0001
Purchased Call/S&P 500 INDEX/SPX150HST	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	03/08/2022	03/06/2023	03/08/2023	Expire	1	1,940,000	100							2,561			(2,561)			0001
Purchased Call/S&P 500 INDEX/SPX150ISU	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	03/28/2022	03/24/2023	03/28/2023	Expire	1	3,483,000	100							5,367			(5,367)			0001
Purchased Call/S&P 500 INDEX/SPX150ISV	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	03/29/2022	03/24/2023	03/28/2023	Expire	1	2,959,000	100							4,723			(4,723)			0001
Purchased Call/S&P 500 INDEX/SPXH13QST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	12/16/2022	12/15/2023	12/19/2023	Exercise	1	1,644,007	3896			45,577				318			20,227			0001
Purchased Call/S&P 500 INDEX/SPXH13PSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	12/12/2022	12/12/2023	12/14/2023	Exercise	1	2,695,000	3990.56			8,894				719			3,557			0001
Purchased Call/S&P 500 INDEX/SPX150JS8	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	04/12/2022	04/11/2023	04/13/2023	Expire	1	2,176,000	100							33,075			(33,075)			0001
Purchased Call/S&P 500 INDEX/SPX150JSD	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	04/12/2022	04/10/2023	04/12/2023	Expire	1	3,354,000	100							3,087			(3,087)			0001
Purchased Call/S&P 500 INDEX/SPX150KS8	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	04/25/2022	04/21/2023	04/25/2023	Expire	1	2,912,000	100							36,400			(36,400)			0001
Purchased Call/S&P 500 INDEX/SPXH13RSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	12/19/2022	12/15/2023	12/19/2023	Exercise	1	2,311,416	3852			70,799				(389)			31,235			0001
Purchased Call/S&P 500 INDEX/SPX150HS1	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	02/23/2022	02/21/2023	02/23/2023	Expire	1	2,931,138	4349							3,193			(3,356)			0001
Purchased Call/S&P 500 INDEX/SPX150HS8	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	03/01/2022	02/24/2023	02/28/2023	Expire	1	4,608,267	4385							15,284			(15,782)			0001
Purchased Call/S&P 500 INDEX/SPXH13PS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	12/05/2022	12/05/2023	12/07/2023	Exercise	1	1,829,000	3998.84			80,110				7,391			33,471			0001
Purchased Call/S&P 500 INDEX/SPX150LS1	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	05/09/2022	05/05/2023	05/09/2023	Expire	1	1,255,000	100							15,060			(15,060)			0001
Purchased Call/S&P 500 INDEX/SPX150KSA	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	04/25/2022	04/21/2023	04/25/2023	Expire	1	1,303,000	100							1,039			(1,039)			0001
Purchased Call/S&P 500 INDEX/SPX150KSG	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	04/27/2022	04/25/2023	04/27/2023	Expire	1	2,206,000	100							2,646			(2,646)			0001
Purchased Call/S&P 500 INDEX/SPX150LS0	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	05/03/2022	04/28/2023	05/02/2023	Expire	1	2,175,000	100							2,643			(2,643)			0001
Purchased Call/S&P 500 INDEX/SPX150LS1	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	05/03/2022	04/28/2023	05/02/2023	Expire	1	3,759,000	100							6,242			(6,242)			0001
Purchased Call/S&P 500 INDEX/SPX150LSJ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	05/09/2022	05/05/2023	05/09/2023	Expire	1	1,808,000	100							18,442			(18,442)			0001
Purchased Call/S&P 500 INDEX/SPX150LS2	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	05/03/2022	05/01/2023	05/03/2023	Expire	1	2,506,000	100							3,206			(3,206)			0001
Purchased Call/S&P 500 INDEX/SPX150LS7	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	05/04/2022	05/02/2023	05/04/2023	Expire	1	1,973,000	100							4,780			(4,780)			0001
Purchased Call/S&P 500 INDEX/SPX150LS0	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	05/12/2022	05/10/2023	05/12/2023	Expire	1	2,391,000	100							2,772			(2,772)			0001
Purchased Call/S&P 500 INDEX/SPX150JSY	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	04/21/2022	04/19/2023	04/21/2023	Expire	1	4,707,632	4462							8,613			(9,552)			0001
Purchased Call/S&P 500 INDEX/SPXD000S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	01/25/2022	01/20/2023	01/24/2023	Expire	1	2,477,002	4603							10,647			(10,647)			0001
Purchased Call/S&P 500 INDEX/SPXD000S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	01/25/2022	01/20/2023	01/24/2023	Expire	1	2,317,271	4800							3,337			(3,337)			0001
Purchased Call/S&P 500 INDEX/SPXD000SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	01/25/2022	01/23/2023	01/25/2023	Expire	1	3,118,000	100							5,491			(5,491)			0001
Purchased Call/S&P 500 INDEX/SPXD000SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	01/27/2022	01/25/2023	01/27/2023	Expire	1	1,778,000	100							3,168			(3,168)			0001
Purchased Call/S&P 500 INDEX/SPX150MS1	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	05/20/2022	05/19/2023	05/23/2023	Expire	1	1,289,000	100							11,214			(11,214)			0001
Purchased Call/S&P 500 INDEX/SPX150MS5	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	05/24/2022	05/19/2023	05/23/2023	Expire	1	2,818,000	100							3,377			(3,377)			0001
Purchased Call/S&P 500 INDEX/SPX150MSL	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	05/31/2022	05/26/2023	05/31/2023	Expire	1	1,990,000	100							4,139			(4,139)			0001
Purchased Call/S&P 500 INDEX/SPX150MSM	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	06/01/2022	05/26/2023	05/31/2023	Expire	1	2,874,000	100							3,738			(3,738)			0001
Purchased Call/S&P 500 INDEX/SPX150KSQ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	04/29/2022	04/27/2023	05/01/2023	Expire	1	4,229,984	4184							4,931			(8,450)			0001
Purchased Call/S&P 500 INDEX/SPX150MSN	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	06/01/2022	05/26/2023	05/31/2023	Expire	1	1,554,000	100							1,679			(1,679)			0001
Purchased Call/S&P 500 INDEX/SPX150NS8	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	06/13/2022	06/09/2023	06/13/2023	Expire	1	2,113,000	100							15,425			(15,425)			0001
Purchased Call/S&P 500 INDEX/SPXD002SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	02/07/2022	02/07/2023	02/09/2023	Expire	1	398,000	100							10,840			(10,905)			0001
Purchased Call/S&P 500 INDEX/SPXD003S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	02/08/2022	02/03/2023	02/07/2023	Expire	1	1,746,000	100							2,901			(2,901)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPX150M$D	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	05/24/2022	05/22/2023	05/24/2023	Exercise	1	3,413,690	3901			13,825				1,040			5,873			0001
Purchased Call/S&P 500 INDEX/SPXD003$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	02/08/2022	02/06/2023	02/08/2023	Expire	1	1,975,000	100							3,713			(3,713)			0001
Purchased Call/S&P 500 INDEX/SPXD004$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	02/11/2022	02/10/2023	02/14/2023	Expire	1	1,266,000	100							23,548			(23,548)			0001
Purchased Call/S&P 500 INDEX/SPXD000$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	01/25/2022	01/20/2023	01/24/2023	Expire	1	3,606,311	4578							22,332			(22,332)			0001
Purchased Call/S&P 500 INDEX/SPXH13S$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	12/27/2022	12/27/2023	12/29/2023	Exercise	1	3,000,000	3829.25			12,000				(10)			5,040			0001
Purchased Call/S&P 500 INDEX/SPXD002$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	02/02/2022	01/31/2023	02/02/2023	Expire	1	3,377,631	4516							7,398			(7,412)			0001
Purchased Call/S&P 500 INDEX/SPXH13T$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	12/30/2022	12/29/2023	01/03/2024	Exercise	1	3,274,000	3839.5			13,100				54			5,437			0001
Purchased Call/S&P 500 INDEX/SPX150N$A	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	06/13/2022	06/09/2023	06/13/2023	Exercise	1	2,073,195	4018			10,528				183			5,734			0001
Purchased Call/S&P 500 INDEX/SPXD005$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	02/18/2022	02/16/2023	02/21/2023	Expire	1	2,661,000	100							4,150			(4,150)			0001
Purchased Call/S&P 500 INDEX/SPXD004$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	02/14/2022	02/10/2023	02/14/2023	Expire	1	1,432,000	100							20,191			(20,191)			0001
Purchased Call/S&P 500 INDEX/SPXD005$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	02/17/2022	02/15/2023	02/17/2023	Expire	1	1,492,000	100							3,430			(3,487)			0001
Purchased Call/S&P 500 INDEX/SPXD003$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	02/09/2022	02/07/2023	02/09/2023	Expire	1	4,237,257	4664							29,561			(29,561)			0001
Purchased Call/S&P 500 INDEX/SPXD007$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	02/24/2022	02/22/2023	02/24/2023	Expire	1	2,436,000	100							3,555			(3,555)			0001
Purchased Call/S&P 500 INDEX/SPX150M$V	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	06/06/2022	06/02/2023	06/06/2023	Expire	1	1,312,000	100							18,630			(18,630)			0001
Purchased Call/S&P 500 INDEX/SPX150O$3	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	06/28/2022	06/23/2023	06/27/2023	Expire	1	1,807,224	4522							1,855			(1,858)			0001
Purchased Call/S&P 500 INDEX/SPX150M$S	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	06/03/2022	06/01/2023	06/05/2023	Expire	1	2,564,000	100							3,540			(3,540)			0001
Purchased Call/S&P 500 INDEX/SPXD005$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	02/15/2022	02/10/2023	02/14/2023	Expire	1	6,159,584	4419							7,697			(7,801)			0001
Purchased Call/S&P 500 INDEX/SPX150N$G	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	06/14/2022	06/12/2023	06/14/2023	Exercise	1	2,863,231	3901			10,731				(396)			5,430			0001
Purchased Call/S&P 500 INDEX/SPX150P$0	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	07/18/2022	07/14/2023	07/18/2023	Expire	1	3,099,000	100							29,552			(30,370)			0001
Purchased Call/S&P 500 INDEX/SPX150N$X	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	06/23/2022	06/21/2023	06/23/2023	Expire	1	3,064,000	100							4,772			(4,772)			0001
Purchased Call/S&P 500 INDEX/SPX150O$6	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	06/28/2022	06/23/2023	06/27/2023	Expire	1	2,040,000	100							2,489			(2,489)			0001
Purchased Call/S&P 500 INDEX/SPXD008$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	03/01/2022	03/01/2023	03/03/2023	Expire	1	3,312,000	100							69,743			(80,150)			0001
Purchased Call/S&P 500 INDEX/SPX150P$A	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	07/21/2022	07/21/2023	07/25/2023	Expire	1	3,091,000	100							3,741			(3,955)			0001
Purchased Call/S&P 500 INDEX/SPXD008$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	03/01/2022	02/27/2023	03/01/2023	Expire	1	1,973,093	4796							4,449			(4,449)			0001
Purchased Call/S&P 500 INDEX/SPX150P$G	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	07/25/2022	07/24/2023	07/26/2023	Expire	1	2,201,000	100							2,068			(2,200)			0001
Purchased Call/S&P 500 INDEX/SPX150P$I	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	07/26/2022	07/26/2023	07/28/2023	Expire	1	2,334,000	100							2,636			(2,802)			0001
Purchased Call/S&P 500 INDEX/SPX150Q$3	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	08/19/2022	08/18/2023	08/22/2023	Expire	1	3,167,000	100							4,496			(5,001)			0001
Purchased Call/S&P 500 INDEX/SPX150Q$B	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	08/24/2022	08/24/2023	08/28/2023	Expire	1	2,384,000	100							3,362			(3,768)			0001
Purchased Call/S&P 500 INDEX/SPX150Q$Q	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	09/02/2022	09/01/2023	09/06/2023	Expire	1	2,360,000	100							3,302			(3,965)			0001
Purchased Call/S&P 500 INDEX/SPX150Q$R	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	09/02/2022	09/05/2023	09/07/2023	Expire	1	2,650,000	100							3,652			(3,710)			0001
Purchased Call/S&P 500 INDEX/SPX150Q$Y	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	09/09/2022	09/08/2023	09/12/2023	Expire	1	2,288,000	100							3,138			(3,847)			0001
Purchased Call/S&P 500 INDEX/SPX150N$H	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	06/14/2022	06/12/2023	06/14/2023	Exercise	1	1,903,620	3901			11,074				713			5,696			0001
Purchased Call/S&P 500 INDEX/SPX150P$5	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	07/18/2022	07/18/2023	07/20/2023	Exercise	1	2,191,000	3830.85			12,702				201			5,344			0001
Purchased Call/S&P 500 INDEX/SPXD008$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	02/28/2022	02/24/2023	02/28/2023	Expire	1	2,543,000	100							31,788			(31,788)			0001
Purchased Call/S&P 500 INDEX/SPX150Q$K	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	08/26/2022	08/28/2023	08/30/2023	Exercise	1	1,551,000	4057.66			8,990				1,087			3,751			0001
Purchased Call/S&P 500 INDEX/SPX150R$F	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFFQ7349	09/16/2022	09/18/2023	09/20/2023	Exercise	1	1,227,000	100			2,450				182			858			0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXD009$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/04/2022	03/02/2023	03/06/2023	Expire	1	1,921,305	4634							8,418			(8,418)			0001
Purchased Call/S&P 500 INDEX/SPXD00A$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/07/2022	03/06/2023	03/08/2023	Expire	1	852,000	100							16,373			(22,663)			0001
Purchased Call/S&P 500 INDEX/SPXD008$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/02/2022	02/28/2023	03/02/2023	Expire	1	3,262,959	4374							6,438			(6,744)			0001
Purchased Call/S&P 500 INDEX/SPX150Q$Z	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	09/09/2022	09/08/2023	09/12/2023	Expire	1	1,940,000	100							2,481			(3,065)			0001
Purchased Call/S&P 500 INDEX/SPXD008$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/02/2022	02/28/2023	03/02/2023	Expire	1	2,733,713	4374							8,264			(8,605)			0001
Purchased Call/S&P 500 INDEX/SPX150S$L	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	10/07/2022	10/06/2023	10/11/2023	Expire	1	1,802,000	100							608			(2,448)			0001
Purchased Call/S&P 500 INDEX/SPX150S$M	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	10/07/2022	10/09/2023	10/11/2023	Expire	1	2,675,000	100							488			(3,157)			0001
Purchased Call/S&P 500 INDEX/SPX150R$C	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	09/16/2022	09/18/2023	09/20/2023	Exercise	1	2,155,000	3873.33			7,543				133			3,189			0001
Purchased Call/S&P 500 INDEX/SPXD00B$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/08/2022	03/03/2023	03/07/2023	Expire	1	1,067,000	100							1,428			(1,619)			0001
Purchased Call/S&P 500 INDEX/SPX150S$N	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	10/10/2022	10/10/2023	10/12/2023	Expire	1	1,853,000	100							797			(2,189)			0001
Purchased Call/S&P 500 INDEX/SPX150R$N	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	09/20/2022	09/20/2023	09/22/2023	Exercise	1	6,500,000	3855.93			13,000				249			5,330			0001
Purchased Call/S&P 500 INDEX/SPXD00A$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/07/2022	03/03/2023	03/07/2023	Expire	1	2,430,464	4701							4,416			(4,416)			0001
Purchased Call/S&P 500 INDEX/SPXD00D$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/15/2022	03/13/2023	03/15/2023	Expire	1	1,929,778	4449							13,797			(13,797)			0001
Purchased Call/S&P 500 INDEX/SPX150T$4	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	10/27/2022	10/27/2023	10/31/2023	Exercise	1	5,430,000	3807.3			10,317				(98)			4,344			0001
Purchased Call/S&P 500 INDEX/SPX150T$5	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	10/27/2022	10/27/2023	10/31/2023	Exercise	1	2,306,000	3807.3			8,068				(185)			3,550			0001
Purchased Call/S&P 500 INDEX/SPXD00D$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/18/2022	03/20/2023	03/22/2023	Expire	1	2,528,000	4463.12							79,463			(81,907)			0001
Purchased Call/S&P 500 INDEX/SPXD00F$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/21/2022	03/20/2023	03/22/2023	Expire	1	827,000	100							20,724			(22,329)			0001
Purchased Call/S&P 500 INDEX/SPXD00F$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/22/2022	03/22/2023	03/24/2023	Expire	1	2,803,000	100							74,950			(79,325)			0001
Purchased Call/S&P 500 INDEX/SPX150T$R	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	11/07/2022	11/03/2023	11/07/2023	Expire	1	1,231,000	100							5,165			(17,726)			0001
Purchased Call/S&P 500 INDEX/SPXD00B$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/08/2022	03/06/2023	03/08/2023	Expire	1	2,053,000	100							4,275			(4,891)			0001
Purchased Call/S&P 500 INDEX/SPXD00E$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/18/2022	03/16/2023	03/20/2023	Expire	1	1,084,000	100							1,978			(2,257)			0001
Purchased Call/S&P 500 INDEX/SPX150T$K	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	11/04/2022	11/03/2023	11/07/2023	Exercise	1	6,825,000	3770.55			13,650				(290)			5,733			0001
Purchased Call/S&P 500 INDEX/SPXD00I$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/06/2022	04/05/2023	04/07/2023	Expire	1	1,212,441	34641							29,569			(29,572)			0001
Purchased Call/S&P 500 INDEX/SPXD00H$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/01/2022	03/30/2023	04/03/2023	Expire	1	1,886,000	100							4,330			(4,486)			0001
Purchased Call/S&P 500 INDEX/SPX150P$D	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	07/25/2022	07/21/2023	07/25/2023	Expire	1	2,096,000	100							16,412			(17,187)			0001
Purchased Call/S&P 500 INDEX/SPX150T$Y	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	11/09/2022	11/09/2023	11/13/2023	Exercise	1	3,160,000	3748.57			14,220				(568)			6,257			0001
Purchased Call/S&P 500 INDEX/SPX150V$1	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	11/23/2022	11/24/2023	11/28/2023	Exercise	1	1,672,000	100			3,340				404			1,169			0001
Purchased Call/S&P 500 INDEX/SPX150T$A	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	10/31/2022	10/31/2023	11/02/2023	Expire	1	1,826,000	100							2,465			(2,592)			0001
Purchased Call/S&P 500 INDEX/SPX150V$4	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	11/25/2022	11/24/2023	11/28/2023	Expire	1	1,867,000	100							2,527			(2,798)			0001
Purchased Call/S&P 500 INDEX/SPX150V$B	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	11/28/2022	11/28/2023	11/30/2023	Expire	1	2,523,000	100							3,645			(4,192)			0001
Purchased Call/S&P 500 INDEX/SPX150W$2	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	12/12/2022	12/08/2023	12/12/2023	Expire	1	1,110,000	100							7,191			(15,873)			0001
Purchased Call/S&P 500 INDEX/SPXD00D$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/15/2022	03/13/2023	03/15/2023	Expire	1	2,816,888	4622							10,753			(10,754)			0001
Purchased Call/S&P 500 INDEX/SPX150V$9	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	11/28/2022	11/24/2023	11/28/2023	Expire	1	2,137,000	100							13,939			(18,592)			0001
Purchased Call/S&P 500 INDEX/SPX150U$G	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	11/17/2022	11/17/2023	11/21/2023	Exercise	1	2,845,000	3946.56			16,217				737			6,885			0001
Purchased Call/S&P 500 INDEX/SPX150U$P	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	11/18/2022	11/20/2023	11/22/2023	Exercise	1	1,700,000	3965.34			9,350				494			3,944			0001
Purchased Call/S&P 500 INDEX/SPX150W$S	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	12/21/2022	12/21/2023	12/26/2023	Exercise	1	1,083,000	100			2,170				152			781			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPX150V$K	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	12/02/2022	12/01/2023	12/05/2023	Expire	1	1,434,000	100							2,221			(2,296)			0001
Purchased Call/S&P 500 INDEX/SPX150W$T	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	12/23/2022	12/26/2023	12/28/2023	Expire	1	2,135,000	100							(1)			(4,270)			0001
Purchased Call/S&P 500 INDEX/SPXD00K$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/13/2022	04/11/2023	04/13/2023	Expire	1	1,189,000	100							1,830			(2,142)			0001
Purchased Call/S&P 500 INDEX/SPXD00L$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/19/2022	04/14/2023	04/18/2023	Expire	1	4,234,457	4845							9,030			(9,031)			0001
Purchased Call/S&P 500 INDEX/SPXD00L$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/19/2022	04/19/2023	04/21/2023	Expire	1	650,000	100							15,885			(18,395)			0001
Purchased Call/S&P 500 INDEX/SPX150W$9	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	12/15/2022	12/15/2023	12/19/2023	Exercise	1	2,152,000	3895.75			7,955				308			3,268			0001
Purchased Call/S&P 500 INDEX/SPXD00M$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/22/2022	04/20/2023	04/24/2023	Expire	1	2,033,509	4699							5,652			(5,652)			0001
Purchased Call/S&P 500 INDEX/SPXD00L$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/18/2022	04/13/2023	04/17/2023	Expire	1	1,028,000	100							1,022			(1,181)			0001
Purchased Call/S&P 500 INDEX/SPX150W$R	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	12/21/2022	12/21/2023	12/26/2023	Exercise	1	3,886,000	3878.44			22,533				508			9,635			0001
Purchased Call/S&P 500 INDEX/SPXD00N$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/26/2022	04/26/2023	04/28/2023	Expire	1	983,000	100							13,344			(26,738)			0001
Purchased Call/S&P 500 INDEX/SPXD00N$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/25/2022	04/24/2023	04/26/2023	Expire	1	3,399,000	4296.12							92,264			(111,827)			0001
Purchased Call/S&P 500 INDEX/SPXD00O$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	04/27/2022	04/27/2023	05/01/2023	Expire	1	539,000	100							7,661			(14,876)			0001
Purchased Call/S&P 500 INDEX/SPXD00N$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/26/2022	04/21/2023	04/25/2023	Expire	1	1,982,106	4781							2,281			(2,281)			0001
Purchased Call/S&P 500 INDEX/SPXD00O$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/27/2022	04/25/2023	04/27/2023	Expire	1	2,526,119	4494							12,173			(12,174)			0001
Purchased Call/S&P 500 INDEX/SPXD00O$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/29/2022	04/27/2023	05/01/2023	Expire	1	2,305,362	4428							14,210			(14,211)			0001
Purchased Call/S&P 500 INDEX/SPXD00P$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/02/2022	04/28/2023	05/02/2023	Expire	1	1,372,000	4681							1,545			(1,545)			0001
Purchased Call/S&P 500 INDEX/SPXD00P$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/03/2022	04/28/2023	05/02/2023	Expire	1	2,065,965	4315							18,391			(18,395)			0001
Purchased Call/S&P 500 INDEX/SPX150X$C	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	01/03/2023	12/29/2023	01/05/2023	Expire	1	6,260,000	100	(27,544)	27,544								(27,544)			0001
Purchased Call/S&P 500 INDEX/SPXD00P$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/02/2022	04/28/2023	05/02/2023	Expire	1	882,000	100							647			(1,044)			0001
Purchased Call/S&P 500 INDEX/SPXD00Q$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/06/2022	05/04/2023	05/08/2023	Expire	1	1,151,000	100							940			(1,518)			0001
Purchased Call/S&P 500 INDEX/SPXD00R$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/09/2022	05/08/2023	05/10/2023	Exercise	1	2,249,000	100			96,707				11,140			39,133			0001
Purchased Call/S&P 500 INDEX/SPXD00R$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/09/2022	05/09/2023	05/11/2023	Exercise	1	1,158,000	100			49,794				5,721			20,149			0001
Purchased Call/S&P 500 INDEX/SPXD00S$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/13/2022	05/15/2023	05/17/2023	Exercise	1	806,000	100			34,255				4,616			13,944			0001
Purchased Call/S&P 500 INDEX/SPXD00P$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/04/2022	05/02/2023	05/04/2023	Expire	1	2,763,328	4155							3,707			(6,580)			0001
Purchased Call/S&P 500 INDEX/SPXD00T$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/16/2022	05/15/2023	05/17/2023	Exercise	1	2,577,000	100			110,811				14,815			43,809			0001
Purchased Call/S&P 500 INDEX/SPXD00P$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/03/2022	04/28/2023	05/02/2023	Expire	1	1,859,369	4494							9,266			(9,267)			0001
Purchased Call/S&P 500 INDEX/SPXD00T$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/16/2022	05/16/2023	05/18/2023	Exercise	1	1,395,000	100			59,985				7,984			23,715			0001
Purchased Call/S&P 500 INDEX/SPXF13Q$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/06/2022	01/04/2023	01/06/2023	Expire	1	2,454,292	4794							4,817			(4,818)			0001
Purchased Call/S&P 500 INDEX/SPXD00T$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/16/2022	05/16/2023	05/18/2023	Exercise	1	2,138,000	4008.01			54,351				20,054			(8,933)			0001
Purchased Call/S&P 500 INDEX/SPXD00T$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/16/2022	05/12/2023	05/16/2023	Exercise	1	2,788,556	4024			47,818				7,824			19,703			0001
Purchased Call/S&P 500 INDEX/SPXD00T$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	05/18/2022	05/18/2023	05/22/2023	Exercise	1	735,000	100			31,238				1,957			12,495			0001
Purchased Call/S&P 500 INDEX/SPXD00T$4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/16/2022	05/15/2023	05/17/2023	Expire	1	1,881,000	100							26,146			(26,146)			0001
Purchased Call/S&P 500 INDEX/SPXD00V$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/24/2022	05/19/2023	05/23/2023	Expire	1	3,678,982	4433							8,912			(8,919)			0001
Purchased Call/S&P 500 INDEX/SPXF13R$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/11/2022	01/09/2023	01/11/2023	Expire	1	2,782,833	4677							6,734			(6,734)			0001
Purchased Call/S&P 500 INDEX/SPXD00W$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/26/2022	05/24/2023	05/26/2023	Expire	1	3,133,477	4332							17,967			(17,981)			0001
Purchased Call/S&P 500 INDEX/SPXD00V$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/23/2022	05/19/2023	05/23/2023	Exercise	1	1,279,000	100			2,430				311			753			0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXF13S$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/14/2022	01/12/2023	01/16/2023	Expire	1	3,894,512	4726							4,727			(4,727)			0001
Purchased Call/S&P 500 INDEX/SPXF13T$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/20/2022	01/18/2023	01/20/2023	Expire	1	3,208,554	4577							6,631			(6,632)			0001
Purchased Call/S&P 500 INDEX/SPXD00Z$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	06/15/2022	06/15/2023	06/20/2023	Exercise	1	1,344,000	3789.99			77,280				(1,154)			35,885			0001
Purchased Call/S&P 500 INDEX/SPXE000$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	06/21/2022	06/16/2023	06/21/2023	Exercise	1	1,097,000	100			2,822				(71)			941			0001
Purchased Call/S&P 500 INDEX/SPXE001$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	06/22/2022	06/21/2023	06/23/2023	Exercise	1	1,746,863	3765			33,872				(710)			14,128			0001
Purchased Call/S&P 500 INDEX/SPXE000$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/16/2022	06/14/2023	06/16/2023	Exercise	1	1,890,153	3991			2,937				7,782			(7,116)			0001
Purchased Call/S&P 500 INDEX/SPXF13T$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/20/2022	01/18/2023	01/20/2023	Expire	1	2,261,092	4577							7,294			(7,295)			0001
Purchased Call/S&P 500 INDEX/SPXE000$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	06/21/2022	06/20/2023	06/22/2023	Exercise	1	2,511,000	100			106,718				(5,073)			43,440			0001
Purchased Call/S&P 500 INDEX/SPXE000$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	06/21/2022	06/21/2023	06/23/2023	Exercise	1	2,817,000	100			121,131				(5,728)			49,298			0001
Purchased Call/S&P 500 INDEX/SPXE002$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/28/2022	06/26/2023	06/28/2023	Expire	1	2,065,399	4218							7,469			(7,584)			0001
Purchased Call/S&P 500 INDEX/SPXE001$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	06/22/2022	06/22/2023	06/26/2023	Exercise	1	729,000	100			33,899				(2,125)			14,216			0001
Purchased Call/S&P 500 INDEX/SPXE003$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/06/2022	06/30/2023	07/05/2023	Exercise	1	1,885,000	100			4,290				169			1,516			0001
Purchased Call/S&P 500 INDEX/SPXE002$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/30/2022	06/28/2023	06/30/2023	Expire	1	2,759,159	4393							4,216			(4,248)			0001
Purchased Call/S&P 500 INDEX/SPXE003$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/01/2022	06/29/2023	07/03/2023	Expire	1	2,016,342	4297							4,551			(4,611)			0001
Purchased Call/S&P 500 INDEX/SPXF13U$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/21/2022	01/19/2023	01/23/2023	Expire	1	3,730,461	4533							7,360			(7,362)			0001
Purchased Call/S&P 500 INDEX/SPXE001$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	06/24/2022	06/26/2023	06/28/2023	Exercise	1	483,000	100			18,596				799			7,487			0001
Purchased Call/S&P 500 INDEX/SPXF13U$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/25/2022	01/20/2023	01/24/2023	Expire	1	6,157,116	4398							12,205			(12,225)			0001
Purchased Call/S&P 500 INDEX/SPXE002$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	06/27/2022	06/27/2023	06/29/2023	Exercise	1	1,029,000	100			46,305				2,066			18,213			0001
Purchased Call/S&P 500 INDEX/SPXE002$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/30/2022	06/28/2023	06/30/2023	Expire	1	1,911,000	100							2,992			(2,992)			0001
Purchased Call/S&P 500 INDEX/SPXE004$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/12/2022	07/07/2023	07/11/2023	Exercise	1	1,210,000	100			3,025				179			1,137			0001
Purchased Call/S&P 500 INDEX/SPXF13U$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/25/2022	01/23/2023	01/25/2023	Expire	1	3,557,933	4398							4,431			(4,440)			0001
Purchased Call/S&P 500 INDEX/SPXE005$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/13/2022	07/11/2023	07/13/2023	Exercise	1	870,000	100			2,262				90			835			0001
Purchased Call/S&P 500 INDEX/SPXF13U$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/27/2022	01/25/2023	01/27/2023	Expire	1	3,014,663	4356							3,712			(3,729)			0001
Purchased Call/S&P 500 INDEX/SPXE004$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/13/2022	07/13/2023	07/17/2023	Exercise	1	1,020,000	100			47,940				(1,009)			19,278			0001
Purchased Call/S&P 500 INDEX/SPXF13V$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/27/2022	01/25/2023	01/27/2023	Expire	1	4,273,677	4356							8,785			(8,820)			0001
Purchased Call/S&P 500 INDEX/SPXF13V$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/27/2022	01/25/2023	01/27/2023	Expire	1	3,119,218	4356							8,916			(8,948)			0001
Purchased Call/S&P 500 INDEX/SPXE006$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/19/2022	07/14/2023	07/18/2023	Exercise	1	1,854,317	3863			115,199				7,066			49,147			0001
Purchased Call/S&P 500 INDEX/SPXE004$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/12/2022	07/07/2023	07/11/2023	Expire	1	3,185,793	4415							4,582			(4,626)			0001
Purchased Call/S&P 500 INDEX/SPXE005$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/15/2022	07/14/2023	07/18/2023	Exercise	1	6,130,000	3863.16			20,842				470			8,582			0001
Purchased Call/S&P 500 INDEX/SPXE007$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/25/2022	07/21/2023	07/25/2023	Exercise	1	2,114,000	100			5,922				616			2,157			0001
Purchased Call/S&P 500 INDEX/SPXE007$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/21/2022	07/21/2023	07/25/2023	Expire	1	1,597,000	4395.65							5,604			(5,646)			0001
Purchased Call/S&P 500 INDEX/SPXE007$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/25/2022	07/24/2023	07/26/2023	Expire	1	2,091,741	4126							14,645			(15,650)			0001
Purchased Call/S&P 500 INDEX/SPXE009$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/05/2022	08/04/2023	08/08/2023	Expire	1	1,624,000	100							2,525			(2,730)			0001
Purchased Call/S&P 500 INDEX/SPXE007$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/25/2022	07/24/2023	07/26/2023	Expire	1	2,012,508	4460							4,347			(4,381)			0001
Purchased Call/S&P 500 INDEX/SPXE008$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/27/2022	07/27/2023	07/31/2023	Expire	1	2,402,000	4240.88							15,160			(15,456)			0001
Purchased Call/S&P 500 INDEX/SPXE008$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/29/2022	07/28/2023	08/01/2023	Expire	1	3,193,000	4560.67							9,045			(9,074)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXE009$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/05/2022	08/04/2023	08/08/2023	Exercise	1	1,090,000	100			2,507				569			872			0001
Purchased Call/S&P 500 INDEX/SPXF13V$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/27/2022	01/25/2023	01/27/2023	Expire	1	2,526,741	4356							8,814			(8,843)			0001
Purchased Call/S&P 500 INDEX/SPXE00A$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/08/2022	08/08/2023	08/10/2023	Expire	1	2,535,000	4409.16							13,601			(13,689)			0001
Purchased Call/S&P 500 INDEX/SPXE00A$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/10/2022	08/10/2023	08/14/2023	Expire	1	2,122,000	4450.22							11,851			(11,914)			0001
Purchased Call/S&P 500 INDEX/SPXF13W$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/02/2022	01/31/2023	02/02/2023	Expire	1	3,246,680	4709							19,747			(19,747)			0001
Purchased Call/S&P 500 INDEX/SPXF13W$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/04/2022	02/03/2023	02/07/2023	Expire	1	1,907,389	4477							31,353			(31,452)			0001
Purchased Call/S&P 500 INDEX/SPXF13W$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/03/2022	02/01/2023	02/03/2023	Expire	1	2,641,540	4547							5,375			(5,384)			0001
Purchased Call/S&P 500 INDEX/SPXE00B$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/16/2022	08/15/2023	08/17/2023	Exercise	1	1,667,290	4297			54,654				33,219			(1,959)			0001
Purchased Call/S&P 500 INDEX/SPXF13X$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/04/2022	02/02/2023	02/06/2023	Expire	1	3,859,669	4589							4,530			(4,536)			0001
Purchased Call/S&P 500 INDEX/SPXE00D$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/23/2022	08/23/2023	08/25/2023	Expire	1	3,731,000	4745.98							4,676			(4,700)			0001
Purchased Call/S&P 500 INDEX/SPXF13X$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/04/2022	02/02/2023	02/06/2023	Expire	1	2,643,483	4589							4,596			(4,602)			0001
Purchased Call/S&P 500 INDEX/SPXE00D$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/24/2022	08/24/2023	08/28/2023	Exercise	1	2,594,000	4140.77			14,532				2,750			5,969			0001
Purchased Call/S&P 500 INDEX/SPXE00E$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/26/2022	08/28/2023	08/30/2023	Exercise	1	1,781,000	100			3,738				604			1,317			0001
Purchased Call/S&P 500 INDEX/SPXE00D$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/25/2022	08/25/2023	08/29/2023	Exercise	1	1,481,000	4199.12			8,732				2,110			3,641			0001
Purchased Call/S&P 500 INDEX/SPXF13X$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/04/2022	02/02/2023	02/06/2023	Expire	1	2,565,463	4589							5,288			(5,294)			0001
Purchased Call/S&P 500 INDEX/SPXE00E$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/29/2022	08/29/2023	08/31/2023	Expire	1	1,634,000	4351.04							7,766			(7,946)			0001
Purchased Call/S&P 500 INDEX/SPXE00E$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/30/2022	08/30/2023	09/01/2023	Exercise	1	1,425,000	100			58,425				4,865			22,800			0001
Purchased Call/S&P 500 INDEX/SPXE00F$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/01/2022	09/01/2023	09/06/2023	Exercise	1	3,873,000	100			129,746				9,641			50,349			0001
Purchased Call/S&P 500 INDEX/SPXE00G$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/06/2022	09/05/2023	09/07/2023	Exercise	1	1,574,000	100			69,256				2,837			27,073			0001
Purchased Call/S&P 500 INDEX/SPXE00E$G	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/29/2022	08/25/2023	08/29/2023	Expire	1	2,043,000	100							21,055			(23,699)			0001
Purchased Call/S&P 500 INDEX/SPXF13Y$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/09/2022	02/07/2023	02/09/2023	Expire	1	4,152,064	4484							10,081			(10,123)			0001
Purchased Call/S&P 500 INDEX/SPXE00E$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/29/2022	08/28/2023	08/30/2023	Exercise	1	3,938,000	4030.61			196,900				23,954			85,848			0001
Purchased Call/S&P 500 INDEX/SPXF13Z$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/11/2022	02/09/2023	02/13/2023	Expire	1	3,655,982	4587							4,036			(4,048)			0001
Purchased Call/S&P 500 INDEX/SPXF13Z$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/11/2022	02/09/2023	02/13/2023	Expire	1	1,862,395	4587							7,449			(7,464)			0001
Purchased Call/S&P 500 INDEX/SPXE00H$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/12/2022	09/12/2023	09/14/2023	Exercise	1	1,809,000	100			79,596				12,195			30,753			0001
Purchased Call/S&P 500 INDEX/SPXE00G$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/07/2022	09/07/2023	09/11/2023	Expire	1	7,326,000	4576.85							11,381			(11,574)			0001
Purchased Call/S&P 500 INDEX/SPXE00H$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/12/2022	09/12/2023	09/14/2023	Expire	1	1,441,000	4490.62							5,674			(5,760)			0001
Purchased Call/S&P 500 INDEX/SPXE00I$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/15/2022	09/15/2023	09/19/2023	Exercise	1	3,832,000	3901.35			13,405				344			5,668			0001
Purchased Call/S&P 500 INDEX/SPXE00J$Z	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/26/2022	09/22/2023	09/26/2023	Expire	1	2,237,000	100							8,758			(17,672)			0001
Purchased Call/S&P 500 INDEX/SPXE00I$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/19/2022	09/19/2023	09/21/2023	Exercise	1	3,297,000	3899.89			11,533				286			4,877			0001
Purchased Call/S&P 500 INDEX/SPX715Q$Q	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/26/2022	04/26/2023	04/28/2023	Expire	1	2,801,000	4175.2							57,517			(87,671)			0001
Purchased Call/S&P 500 INDEX/SPX715R$2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/02/2022	05/01/2023	05/03/2023	Exercise	1	2,216,000	4155.38			6,661				39,239			(58,490)			0001
Purchased Call/S&P 500 INDEX/SPXE00K$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/26/2022	09/26/2023	09/28/2023	Exercise	1	3,123,000	3655.04			10,938				(889)			4,750			0001
Purchased Call/S&P 500 INDEX/SPXE00K$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/27/2022	09/27/2023	09/29/2023	Exercise	1	4,631,000	3647.29			9,260				(681)			3,889			0001
Purchased Call/S&P 500 INDEX/SPX715R$Z	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/23/2022	05/22/2023	05/24/2023	Exercise	1	3,226,425	3901			88,488				9,484			34,832			0001
Purchased Call/S&P 500 INDEX/SPXE00K$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/28/2022	09/27/2023	09/29/2023	Exercise	1	2,330,951	3648			56,871				(3,148)			23,342			0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPX715R$3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/02/2022	05/01/2023	05/03/2023	Exercise	1	3,979,000	4155.38			11,960				80,687			(118,949)			0001
Purchased Call/S&P 500 INDEX/SPXE00M$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/03/2022	10/03/2023	10/05/2023	Exercise	1	2,313,000	3678.43			4,630				(338)			1,991			0001
Purchased Call/S&P 500 INDEX/SPXE00M$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/03/2022	10/03/2023	10/05/2023	Expire	1	1,297,000	100							548			(1,761)			0001
Purchased Call/S&P 500 INDEX/SPXE00O$0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/10/2022	10/06/2023	10/11/2023	Expire	1	2,026,000	100							(4,871)			(16,816)			0001
Purchased Call/S&P 500 INDEX/SPXE00O$5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/11/2022	10/09/2023	10/11/2023	Exercise	1	1,241,000	100			13,153				(9,340)			(870)			0001
Purchased Call/S&P 500 INDEX/SPXE00M$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/03/2022	09/29/2023	10/03/2023	Exercise	1	1,882,451	3586			131,775				(21,863)			59,829			0001
Purchased Call/S&P 500 INDEX/SPXE00M$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/03/2022	10/03/2023	10/05/2023	Exercise	1	2,986,000	3678.43			11,343				(840)			4,955			0001
Purchased Call/S&P 500 INDEX/SPXE00N$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/10/2022	10/06/2023	10/11/2023	Exercise	1	1,757,807	29297			87,901				(30,071)			42,817			0001
Purchased Call/S&P 500 INDEX/SPXE00O$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/11/2022	10/11/2023	10/13/2023	Exercise	1	3,495,000	4030.27			29,084				(1,402)			13,986			0001
Purchased Call/S&P 500 INDEX/SPXE00P$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/14/2022	10/13/2023	10/17/2023	Exercise	1	2,119,000	3964.67			28,532				(666)			16,830			0001
Purchased Call/S&P 500 INDEX/SPXE00Q$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/24/2022	10/23/2023	10/25/2023	Exercise	1	4,167,000	100			154,179				(5,693)			64,589			0001
Purchased Call/S&P 500 INDEX/SPXE00O$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/11/2022	10/11/2023	10/13/2023	Exercise	1	1,258,000	100			2,898				(157)			1,084			0001
Purchased Call/S&P 500 INDEX/SPXE00Q$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/21/2022	10/20/2023	10/24/2023	Exercise	1	1,172,000	100			2,457				(65)			959			0001
Purchased Call/S&P 500 INDEX/SPXE00R$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/26/2022	10/26/2023	10/30/2023	Exercise	1	599,000	100			28,752				(493)			11,860			0001
Purchased Call/S&P 500 INDEX/SPXE00R$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/28/2022	10/27/2023	10/31/2023	Expire	1	2,311,000	100							2,236			(2,911)			0001
Purchased Call/S&P 500 INDEX/SPXE00S$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	11/01/2022	10/31/2023	11/02/2023	Exercise	1	2,849,777	3872			80,959				(67)			35,504			0001
Purchased Call/S&P 500 INDEX/SPXE00Q$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/20/2022	10/20/2023	10/24/2023	Exercise	1	1,606,000	3665.78			8,988				(717)			4,013			0001
Purchased Call/S&P 500 INDEX/SPXE00S$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	11/01/2022	10/31/2023	11/02/2023	Exercise	1	2,257,364	3872			148,665				350			69,745			0001
Purchased Call/S&P 500 INDEX/SPXE00P$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/14/2022	10/13/2023	10/17/2023	Exercise	1	2,150,000	3817.76			45,344				(3,384)			27,155			0001
Purchased Call/S&P 500 INDEX/SPXE00R$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/25/2022	10/25/2023	10/27/2023	Exercise	1	4,564,000	3859.11			26,021				(415)			11,595			0001
Purchased Call/S&P 500 INDEX/SPXE00U$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	11/21/2022	11/21/2023	11/24/2023	Exercise	1	1,544,000	100			71,024				4,541			27,174			0001
Purchased Call/S&P 500 INDEX/SPXE00U$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	11/25/2022	11/24/2023	11/28/2023	Exercise	1	6,486,000	4026.12			12,970				1,308			5,058			0001
Purchased Call/S&P 500 INDEX/SPXE00U$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	11/25/2022	11/27/2023	11/29/2023	Exercise	1	2,285,000	4026.12			7,769				742			3,108			0001
Purchased Call/S&P 500 INDEX/SPXE00V$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/05/2022	12/05/2023	12/07/2023	Exercise	1	379,000	100			13,076				1,243			4,851			0001
Purchased Call/S&P 500 INDEX/SPXE00W$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/07/2022	12/07/2023	12/11/2023	Expire	1	2,402,000	100							1,646			(3,264)			0001
Purchased Call/S&P 500 INDEX/SPXE00V$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/01/2022	12/01/2023	12/05/2023	Exercise	1	4,884,000	4076.57			9,770				1,168			3,810			0001
Purchased Call/S&P 500 INDEX/SPXE00V$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	11/30/2022	11/30/2023	12/04/2023	Expire	1	2,947,000	4686.01							4,069			(4,535)			0001
Purchased Call/S&P 500 INDEX/SPXE00W$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/07/2022	12/07/2023	12/11/2023	Exercise	1	2,986,000	3933.92			10,149				443			4,119			0001
Purchased Call/S&P 500 INDEX/SPXE00Y$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/20/2022	12/20/2023	12/22/2023	Expire	1	3,311,000	100							692			(5,759)			0001
Purchased Call/S&P 500 INDEX/SPXE00X$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/09/2022	12/11/2023	12/13/2023	Exercise	1	954,000	100			1,910				168			669			0001
Purchased Call/S&P 500 INDEX/SPXE00Z$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/23/2022	12/22/2023	12/27/2023	Expire	1	2,494,000	100							636			(3,543)			0001
Purchased Call/S&P 500 INDEX/SPXE00Z$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/23/2022	12/22/2023	12/27/2023	Expire	1	1,674,000	100							388			(2,178)			0001
Purchased Call/S&P 500 INDEX/SPX721E$C	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2022	01/27/2023	01/31/2023	Expire	1	1,886,000	100							22,632			(22,632)			0001
Purchased Call/S&P 500 INDEX/SPXF000$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/27/2022	12/27/2023	12/29/2023	Exercise	1	2,715,000	3829.25			149,325				(666)			66,789			0001
Purchased Call/S&P 500 INDEX/SPX721E$L	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/01/2022	02/01/2023	02/03/2023	Expire	1	2,718,000	4546.54							92,658			(92,684)			0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

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Purchased Call/S&P 500 INDEX/SPXF000$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	12/29/2022	12/29/2023	01/03/2024	Expire	1	1,970,000	4320.82							347			(5,319)			0001
Purchased Call/S&P 500 INDEX/SPX721C$W	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2022	01/20/2023	01/24/2023	Expire	1	1,539,279	4398							26,443			(26,453)			0001
Purchased Call/S&P 500 INDEX/SPX721I$8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2022	03/03/2023	03/07/2023	Expire	1	2,359,234	4329							41,702			(44,739)			0001
Purchased Call/S&P 500 INDEX/SPX721J$1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2022	03/13/2023	03/15/2023	Expire	1	2,451,113	4204							33,916			(41,795)			0001
Purchased Call/S&P 500 INDEX/SPX721I$N	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/11/2022	03/13/2023	03/15/2023	Expire	1	2,965,000	4204.31							81,687			(95,473)			0001
Purchased Call/S&P 500 INDEX/SPX721J$G	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/18/2022	03/17/2023	03/21/2023	Expire	1	1,154,000	100							17,656			(17,656)			0001
Purchased Call/S&P 500 INDEX/SPX721K$E	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/01/2022	03/31/2023	04/04/2023	Expire	1	1,341,001	4530							24,570			(25,577)			0001
Purchased Call/S&P 500 INDEX/SPX721K$F	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/01/2022	03/31/2023	04/04/2023	Expire	1	2,201,779	4530							68,136			(70,339)			0001
Purchased Call/S&P 500 INDEX/SPX721L$P	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2022	04/06/2023	04/10/2023	Expire	1	2,192,486	4493							31,684			(33,628)			0001
Purchased Call/S&P 500 INDEX/SPX721M$H	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/12/2022	04/12/2023	04/14/2023	Expire	1	3,591,000	4397.45							103,898			(113,476)			0001
Purchased Call/S&P 500 INDEX/SPX721N$B	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/18/2022	04/17/2023	04/19/2023	Expire	1	6,387,000	4391.69							191,437			(210,771)			0001
Purchased Call/S&P 500 INDEX/SPX721L$O	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2022	04/06/2023	04/10/2023	Expire	1	1,096,000	100							20,714			(20,714)			0001
Purchased Call/S&P 500 INDEX/SPX721N$7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/18/2022	04/14/2023	04/18/2023	Expire	1	1,194,784	4393							30,098			(30,127)			0001
Purchased Call/S&P 500 INDEX/SPX721T$6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2022	06/02/2023	06/06/2023	Expire	1	1,282,000	100							18,845			(18,845)			0001
Purchased Call/S&P 500 INDEX/SPX721U$U	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/21/2022	06/16/2023	06/21/2023	Expire	1	1,514,000	100							21,196			(21,196)			0001
Purchased Call/S&P 500 INDEX/SPXG130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/18/2022	02/16/2023	02/21/2023	Expire	1	3,562,108	4475							10,488			(10,597)			0001
Purchased Call/S&P 500 INDEX/SPXG131$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/24/2022	02/22/2023	02/24/2023	Expire	1	2,823,923	4305							3,341			(3,584)			0001
Purchased Call/S&P 500 INDEX/SPXG132$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/28/2022	02/27/2023	03/01/2023	Expire	1	3,845,338	4385							70,713			(72,966)			0001
Purchased Call/S&P 500 INDEX/SPXG132$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/01/2022	02/28/2023	03/02/2023	Expire	1	1,937,655	4374							53,374			(54,963)			0001
Purchased Call/S&P 500 INDEX/SPXG131$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/25/2022	02/23/2023	02/27/2023	Expire	1	3,236,733	4226							3,745			(4,264)			0001
Purchased Call/S&P 500 INDEX/SPXG131$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/25/2022	02/23/2023	02/27/2023	Expire	1	2,429,663	4226							4,765			(5,358)			0001
Purchased Call/S&P 500 INDEX/SPX721X$R	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/11/2022	07/07/2023	07/11/2023	Exercise	1	2,068,318	31338			100,587				(19,054)			48,956			0001
Purchased Call/S&P 500 INDEX/SPXG132$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/01/2022	02/24/2023	02/28/2023	Expire	1	7,445,136	4385							8,262			(8,599)			0001
Purchased Call/S&P 500 INDEX/SPX721Y$7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/13/2022	07/13/2023	07/17/2023	Exercise	1	1,310,000	3801.78			73,360				(296)			33,143			0001
Purchased Call/S&P 500 INDEX/SPXG133$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/04/2022	03/02/2023	03/06/2023	Expire	1	3,618,896	4387							6,860			(7,184)			0001
Purchased Call/S&P 500 INDEX/SPX721X$T	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/11/2022	07/07/2023	07/11/2023	Expire	1	1,833,000	100							17,210			(17,414)			0001
Purchased Call/S&P 500 INDEX/SPXG133$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/04/2022	03/02/2023	03/06/2023	Expire	1	4,531,296	4387							13,532			(14,086)			0001
Purchased Call/S&P 500 INDEX/SPXG133$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/08/2022	03/03/2023	03/07/2023	Expire	1	4,441,421	4329							12,695			(13,604)			0001
Purchased Call/S&P 500 INDEX/SPX721Z$V	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/25/2022	07/24/2023	07/26/2023	Exercise	1	1,901,000	3966.84			90,298				8,631			39,921			0001
Purchased Call/S&P 500 INDEX/SPXG135$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/15/2022	03/10/2023	03/14/2023	Expire	1	5,507,646	4204							5,382			(6,904)			0001
Purchased Call/S&P 500 INDEX/SPXG135$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/15/2022	03/13/2023	03/15/2023	Expire	1	2,669,737	4204							10,913			(12,988)			0001
Purchased Call/S&P 500 INDEX/SPXG135$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/17/2022	03/15/2023	03/17/2023	Expire	1	6,167,765	4262							12,461			(14,568)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXF13Q$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/05/2022	01/03/2023	01/05/2023	Expire	1	4,988,422	4797							9,027			(9,029)			0001
Purchased Call/S&P 500 INDEX/SPXF13Q$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/05/2022	01/03/2023	01/05/2023	Expire	1	2,662,091	4797							8,270			(8,271)			0001
Purchased Call/S&P 500 INDEX/SPXG136$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/24/2022	03/22/2023	03/24/2023	Expire	1	5,215,421	4512							6,301			(6,551)			0001
Purchased Call/S&P 500 INDEX/SPXF13Q$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/06/2022	01/04/2023	01/06/2023	Expire	1	4,175,173	4794							15,714			(15,717)			0001
Purchased Call/S&P 500 INDEX/SPXG136$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/24/2022	03/22/2023	03/24/2023	Expire	1	6,226,022	4512							13,129			(13,599)			0001
Purchased Call/S&P 500 INDEX/SPXG136$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/24/2022	03/22/2023	03/24/2023	Expire	1	3,510,033	4512							13,020			(13,411)			0001
Purchased Call/S&P 500 INDEX/SPXF13T$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/19/2022	01/13/2023	01/17/2023	Expire	1	2,378,054	5011							2,759			(2,759)			0001
Purchased Call/S&P 500 INDEX/SPXG137$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/28/2022	03/28/2023	03/30/2023	Expire	1	395,000	100							10,800			(11,297)			0001
Purchased Call/S&P 500 INDEX/SPXF13S$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/14/2022	01/12/2023	01/16/2023	Expire	1	3,332,077	4726							6,566			(6,566)			0001
Purchased Call/S&P 500 INDEX/SPXG137$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/25/2022	03/23/2023	03/27/2023	Expire	1	3,146,105	4456							3,944			(4,172)			0001
Purchased Call/S&P 500 INDEX/SPXG137$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/28/2022	03/24/2023	03/28/2023	Expire	1	4,271,551	4520							10,333			(10,683)			0001
Purchased Call/S&P 500 INDEX/SPXG13A$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/04/2022	04/04/2023	04/06/2023	Expire	1	934,000	100							25,464			(26,806)			0001
Purchased Call/S&P 500 INDEX/SPXF13T$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/19/2022	01/13/2023	01/17/2023	Expire	1	9,488,900	4663							11,392			(11,392)			0001
Purchased Call/S&P 500 INDEX/SPXF13T$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/19/2022	01/17/2023	01/19/2023	Expire	1	2,657,825	4663							8,719			(8,719)			0001
Purchased Call/S&P 500 INDEX/SPXG139$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/01/2022	03/30/2023	04/03/2023	Expire	1	4,344,713	4602							8,252			(8,463)			0001
Purchased Call/S&P 500 INDEX/SPXG139$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/01/2022	03/30/2023	04/03/2023	Expire	1	3,410,415	4602							10,508			(10,745)			0001
Purchased Call/S&P 500 INDEX/SPXG138$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/31/2022	03/30/2023	04/03/2023	Expire	1	2,948,518	4607							45,101			(46,067)			0001
Purchased Call/S&P 500 INDEX/SPXF13U$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/21/2022	01/19/2023	01/23/2023	Expire	1	2,397,830	4533							2,919			(2,920)			0001
Purchased Call/S&P 500 INDEX/SPXG13A$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/05/2022	03/31/2023	04/04/2023	Expire	1	4,568,589	4546							8,937			(9,272)			0001
Purchased Call/S&P 500 INDEX/SPXF13U$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/24/2022	01/20/2023	01/24/2023	Expire	1	2,626,880	4483							4,484			(4,487)			0001
Purchased Call/S&P 500 INDEX/SPXG13B$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/07/2022	04/05/2023	04/07/2023	Expire	1	5,457,295	4525							11,132			(11,669)			0001
Purchased Call/S&P 500 INDEX/SPXG13B$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/07/2022	04/05/2023	04/07/2023	Expire	1	3,484,342	4525							11,500			(11,987)			0001
Purchased Call/S&P 500 INDEX/SPXG13B$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/11/2022	04/06/2023	04/10/2023	Expire	1	1,871,613	4488							17,898			(19,094)			0001
Purchased Call/S&P 500 INDEX/SPXF13U$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/25/2022	01/20/2023	01/24/2023	Expire	1	9,121,328	4398							11,111			(11,130)			0001
Purchased Call/S&P 500 INDEX/SPX8210$X	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/01/2022	08/01/2023	08/03/2023	Exercise	1	2,333,000	4118.63			111,984				21,233			49,226			0001
Purchased Call/S&P 500 INDEX/SPX8210$Y	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/01/2022	08/01/2023	08/03/2023	Exercise	1	2,306,000	4118.63			132,595				25,496			59,495			0001
Purchased Call/S&P 500 INDEX/SPXG13B$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/11/2022	04/06/2023	04/10/2023	Expire	1	3,393,158	4500							6,525			(6,926)			0001
Purchased Call/S&P 500 INDEX/SPXF13V$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/31/2022	01/27/2023	01/31/2023	Expire	1	3,950,104	4327							9,496			(9,555)			0001
Purchased Call/S&P 500 INDEX/SPXG13C$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/14/2022	04/12/2023	04/14/2023	Expire	1	1,868,916	4397							7,611			(8,400)			0001
Purchased Call/S&P 500 INDEX/SPXF13W$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/01/2022	01/30/2023	02/01/2023	Expire	1	3,456,843	4432							7,199			(7,218)			0001
Purchased Call/S&P 500 INDEX/SPXG13D$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/19/2022	04/14/2023	04/18/2023	Expire	1	3,817,161	4393							10,001			(11,275)			0001
Purchased Call/S&P 500 INDEX/SPXF13Y$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/07/2022	02/03/2023	02/07/2023	Expire	1	3,720,753	4477							8,220			(8,250)			0001
Purchased Call/S&P 500 INDEX/SPX8213$L	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/29/2022	08/25/2023	08/29/2023	Exercise	1	1,872,437	32283			53,823				(1,136)			5,436			0001
Purchased Call/S&P 500 INDEX/SPXG13D$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/19/2022	04/14/2023	04/18/2023	Expire	1	5,701,582	4393							18,843			(21,086)			0001
Purchased Call/S&P 500 INDEX/SPX8213$Q	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/30/2022	08/30/2023	09/01/2023	Exercise	1	3,146,000	3986.16			157,300				15,497			69,212			0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXF13Y$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	02/07/2022	02/03/2023	02/07/2023	Expire	1	2,422,295	4477							13,151			(13,184)			0001
Purchased Call/S&P 500 INDEX/SPXG13D$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/19/2022	04/17/2023	04/19/2023	Expire	1	2,376,391	4393							4,756			(5,421)			0001
Purchased Call/S&P 500 INDEX/SPXF13Y$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	02/08/2022	02/03/2023	02/07/2023	Expire	1	5,369,132	4501							6,665			(6,687)			0001
Purchased Call/S&P 500 INDEX/SPXG13D$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/22/2022	04/21/2023	04/25/2023	Expire	1	1,928,509	4393							23,934			(27,631)			0001
Purchased Call/S&P 500 INDEX/SPXF13Y$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	02/08/2022	02/03/2023	02/07/2023	Expire	1	4,478,027	4501							9,246			(9,273)			0001
Purchased Call/S&P 500 INDEX/SPXG13D$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/20/2022	04/18/2023	04/20/2023	Expire	1	3,667,061	4392							7,301			(8,360)			0001
Purchased Call/S&P 500 INDEX/SPX8214$0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	09/06/2022	09/06/2023	09/08/2023	Exercise	1	381,000	100			16,574				842			6,439			0001
Purchased Call/S&P 500 INDEX/SPXF13Y$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	02/08/2022	02/06/2023	02/08/2023	Expire	1	3,064,861	4501							3,791			(3,805)			0001
Purchased Call/S&P 500 INDEX/SPX8215$C	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	09/29/2022	09/28/2023	10/02/2023	Exercise	1	2,523,118	29684			126,138				(47,642)			68,297			0001
Purchased Call/S&P 500 INDEX/SPXF13Y$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	02/08/2022	02/06/2023	02/08/2023	Expire	1	3,847,953	4501							7,738			(7,765)			0001
Purchased Call/S&P 500 INDEX/SPXG13D$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/22/2022	04/20/2023	04/24/2023	Expire	1	2,813,913	4459							6,768			(7,511)			0001
Purchased Call/S&P 500 INDEX/SPXF13Y$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	02/09/2022	02/07/2023	02/09/2023	Expire	1	2,008,774	4484							8,077			(8,105)			0001
Purchased Call/S&P 500 INDEX/SPXF13T$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/18/2022	01/13/2023	01/17/2023	Expire	1	1,739,243	4663							20,932			(20,933)			0001
Purchased Call/S&P 500 INDEX/SPXF13X$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	02/07/2022	02/03/2023	02/07/2023	Expire	1	1,508,859	35090							40,059			(40,059)			0001
Purchased Call/S&P 500 INDEX/SPXF13Z$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	02/14/2022	02/13/2023	02/15/2023	Expire	1	2,726,301	4419							36,706			(37,119)			0001
Purchased Call/S&P 500 INDEX/SPXG13E$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/26/2022	04/21/2023	04/25/2023	Expire	1	7,279,113	4272							9,928			(13,984)			0001
Purchased Call/S&P 500 INDEX/SPXG13E$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/26/2022	04/21/2023	04/25/2023	Expire	1	2,054,726	4272							5,414			(7,288)			0001
Purchased Call/S&P 500 INDEX/SPXF13Y$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	02/10/2022	02/08/2023	02/10/2023	Expire	1	2,762,661	4522							3,388			(3,401)			0001
Purchased Call/S&P 500 INDEX/SPX8217$T	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	10/24/2022	10/23/2023	10/25/2023	Exercise	1	3,750,000	3797.34			138,750				(5,291)			63,375			0001
Purchased Call/S&P 500 INDEX/SPXF13Z$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	02/16/2022	02/14/2023	02/16/2023	Expire	1	3,763,428	4402							5,860			(5,961)			0001
Purchased Call/S&P 500 INDEX/SPXG13E$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/26/2022	04/24/2023	04/26/2023	Expire	1	3,977,027	4272							9,709			(13,239)			0001
Purchased Call/S&P 500 INDEX/SPXG13I$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/16/2022	05/12/2023	05/16/2023	Exercise	1	1,642,030	32197			18,697				18,830			(26,728)			0001
Purchased Call/S&P 500 INDEX/SPX8211$Z	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	08/12/2022	08/11/2023	08/15/2023	Expire	1	1,809,000	100							14,790			(16,281)			0001
Purchased Call/S&P 500 INDEX/SPX8218$X	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	11/10/2022	11/09/2023	11/13/2023	Expire	1	1,051,000	100							2,981			(5,465)			0001
Purchased Call/S&P 500 INDEX/SPXG13F$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/02/2022	04/28/2023	05/02/2023	Expire	1	3,580,063	4287							4,211			(6,252)			0001
Purchased Call/S&P 500 INDEX/SPX8219$W	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	11/21/2022	11/17/2023	11/21/2023	Expire	1	2,067,000	100							16,219			(35,346)			0001
Purchased Call/S&P 500 INDEX/SPX8219$5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	11/14/2022	11/10/2023	11/14/2023	Exercise	1	1,619,897	33748			8,802				8,970			(34,000)			0001
Purchased Call/S&P 500 INDEX/SPXG13F$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/02/2022	04/28/2023	05/02/2023	Expire	1	1,925,088	4288							3,143			(4,559)			0001
Purchased Call/S&P 500 INDEX/SPXG13G$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/03/2022	04/28/2023	05/02/2023	Exercise	1	9,631,529	4132			17,466				5,744			5,657			0001
Purchased Call/S&P 500 INDEX/SPX821A$8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	11/22/2022	11/22/2023	11/27/2023	Exercise	1	1,938,000	100			65,892				6,987			24,419			0001
Purchased Call/S&P 500 INDEX/SPX821C$0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	12/08/2022	12/08/2023	12/12/2023	Exercise	1	2,416,000	100			83,352				7,428			30,683			0001
Purchased Call/S&P 500 INDEX/SPXG13H$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/11/2022	05/10/2023	05/12/2023	Exercise	1	1,540,404	4001			36,189				4,749			15,984			0001
Purchased Call/S&P 500 INDEX/SPXG13L$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/26/2022	05/24/2023	05/26/2023	Exercise	1	3,019,174	3941			6,120				771			2,260			0001
Purchased Call/S&P 500 INDEX/SPXG13M$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/31/2022	05/30/2023	06/01/2023	Exercise	1	3,089,572	4158			35,264				13,834			5,068			0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPX821B$A	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/01/2022	11/30/2023	12/04/2023	Exercise	1	3,480,334	4080			243,957				31,444			109,755			0001
Purchased Call/S&P 500 INDEX/SPX821E$B	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/28/2022	12/27/2023	12/29/2023	Expire	1	1,811,000	100							1,647			(15,031)			0001
Purchased Call/S&P 500 INDEX/SPXG13L$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/26/2022	05/24/2023	05/26/2023	Exercise	1	3,334,492	3941			20,956				2,887			8,161			0001
Purchased Call/S&P 500 INDEX/SPXG13M$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2022	05/26/2023	05/31/2023	Exercise	1	2,731,964	4158			2,135				630			664			0001
Purchased Call/S&P 500 INDEX/SPXG13M$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2022	05/30/2023	06/01/2023	Exercise	1	2,091,595	4158			4,800				1,684			880			0001
Purchased Call/S&P 500 INDEX/SPXG13M$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/02/2022	05/31/2023	06/02/2023	Exercise	1	6,045,335	4132			14,014				5,283			1,418			0001
Purchased Call/S&P 500 INDEX/SPXG13M$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/02/2022	05/31/2023	06/02/2023	Exercise	1	2,082,604	4132			4,831				2,173			(273)			0001
Purchased Call/S&P 500 INDEX/SPXG13M$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/02/2022	05/31/2023	06/02/2023	Exercise	1	2,061,943	4132			4,783				3,240			(2,490)			0001
Purchased Call/S&P 500 INDEX/SPXG13N$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/07/2022	06/05/2023	06/07/2023	Exercise	1	3,093,731	4109			12,684				3,071			5,004			0001
Purchased Call/S&P 500 INDEX/SPXG13O$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/08/2022	06/06/2023	06/08/2023	Exercise	1	2,196,722	4121			4,494				950			1,864			0001
Purchased Call/S&P 500 INDEX/SPXG00A$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/21/2023	11/22/2023	09/25/2023	Expire	1	13,050,000	4180	(47,400)	47,400								(47,400)			0001
Purchased Call/S&P 500 INDEX/SPXG13P$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/13/2022	06/09/2023	06/13/2023	Exercise	1	2,920,955	4018			9,870				269			5,196			0001
Purchased Call/S&P 500 INDEX/SPXG13P$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/16/2022	06/14/2023	06/16/2023	Exercise	1	4,523,666	3735			9,195				(853)			4,208			0001
Purchased Call/S&P 500 INDEX/SPXG13R$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/24/2022	06/22/2023	06/26/2023	Exercise	1	3,357,582	3760			18,079				140			6,989			0001
Purchased Call/S&P 500 INDEX/SPXG13S$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/27/2022	06/23/2023	06/27/2023	Exercise	1	4,752,254	3796			9,386				172			3,549			0001
Purchased Call/S&P 500 INDEX/SPXG13S$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/28/2022	06/26/2023	06/28/2023	Exercise	1	5,347,349	3912			10,647				171			4,767			0001
Purchased Call/S&P 500 INDEX/SPXG13S$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/30/2022	06/28/2023	06/30/2023	Exercise	1	3,951,483	3822			13,455				(325)			5,947			0001
Purchased Call/S&P 500 INDEX/SPXG13T$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/01/2022	06/29/2023	07/03/2023	Exercise	1	5,178,333	3819			10,297				(194)			4,398			0001
Purchased Call/S&P 500 INDEX/SPXG13W$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/14/2022	07/14/2023	07/18/2023	Exercise	1	5,129,000	3790.38			10,260				(178)			4,207			0001
Purchased Call/S&P 500 INDEX/SPXG13X$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/21/2022	07/21/2023	07/25/2023	Exercise	1	3,455,000	3998.95			6,910				676			2,833			0001
Purchased Call/S&P 500 INDEX/SPXG13Y$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/25/2022	07/25/2023	07/27/2023	Exercise	1	2,970,000	3966.84			5,940				518			2,376			0001
Purchased Call/S&P 500 INDEX/SPXG13Y$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/27/2022	07/27/2023	07/31/2023	Exercise	1	4,329,000	4023.61			8,660				1,038			3,464			0001
Purchased Call/S&P 500 INDEX/SPXG13Y$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/28/2022	07/28/2023	08/01/2023	Exercise	1	4,045,000	4072.43			8,090				1,218			3,236			0001
Purchased Call/S&P 500 INDEX/SPXG13Y$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/28/2022	07/28/2023	08/01/2023	Exercise	1	2,729,000	4072.43			9,555				1,478			3,877			0001
Purchased Call/S&P 500 INDEX/SPX905X$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/22/2022	02/17/2023	02/22/2023	Expire	1	1,770,000	100							27,612			(27,612)			0001
Purchased Call/S&P 500 INDEX/SPX905X$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/28/2022	02/24/2023	02/28/2023	Expire	1	2,350,000	100							33,840			(33,840)			0001
Purchased Call/S&P 500 INDEX/SPX905U$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/11/2022	01/06/2023	01/10/2023	Expire	1	2,076,601	4890							8,689			(8,689)			0001
Purchased Call/S&P 500 INDEX/SPX905U$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/11/2022	01/06/2023	01/10/2023	Expire	1	2,347,869	5011							4,732			(4,732)			0001
Purchased Call/S&P 500 INDEX/SPX905U$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/19/2022	01/13/2023	01/17/2023	Expire	1	3,413,206	4983							4,865			(4,865)			0001
Purchased Call/S&P 500 INDEX/SPX905V$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/26/2022	01/24/2023	01/26/2023	Expire	1	2,632,848	4712							7,417			(7,417)			0001
Purchased Call/S&P 500 INDEX/SPX905V$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/02/2022	01/31/2023	02/02/2023	Expire	1	2,990,000	100							6,279			(6,279)			0001
Purchased Call/S&P 500 INDEX/SPX905V$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/28/2022	01/26/2023	01/30/2023	Expire	1	2,570,809	4727							7,754			(7,754)			0001
Purchased Call/S&P 500 INDEX/SPX905W$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/04/2022	02/02/2023	02/06/2023	Expire	1	2,556,285	5001							3,328			(3,328)			0001
Purchased Call/S&P 500 INDEX/SPX905W$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/08/2022	02/03/2023	02/07/2023	Expire	1	2,277,268	4974							3,333			(3,333)			0001
Purchased Call/S&P 500 INDEX/SPXG13Z$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/29/2022	07/31/2023	08/02/2023	Exercise	1	3,983,000	4130.29			22,316				4,260			9,405			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPX905W$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/10/2022	02/08/2023	02/10/2023	Expire	1	2,012,085	4926							3,889			(3,889)			0001
Purchased Call/S&P 500 INDEX/SPX905X$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/18/2022	02/16/2023	02/21/2023	Expire	1	4,904,611	4970							3,872			(3,872)			0001
Purchased Call/S&P 500 INDEX/SPX905X$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/25/2022	02/23/2023	02/27/2023	Expire	1	2,036,691	4646							8,867			(8,867)			0001
Purchased Call/S&P 500 INDEX/SPX905Y$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/17/2022	03/15/2023	03/17/2023	Expire	1	2,067,288	4704							7,948			(7,948)			0001
Purchased Call/S&P 500 INDEX/SPX905Z$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/22/2022	03/20/2023	03/22/2023	Expire	1	2,722,503	4909							5,990			(5,990)			0001
Purchased Call/S&P 500 INDEX/SPXG13Z$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/01/2022	08/01/2023	08/03/2023	Exercise	1	2,422,000	4118.63			14,520				2,704			6,098			0001
Purchased Call/S&P 500 INDEX/SPXH130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/02/2022	08/02/2023	08/04/2023	Exercise	1	5,894,000	4091.19			11,790				1,888			4,716			0001
Purchased Call/S&P 500 INDEX/SPX905Y$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/14/2022	03/10/2023	03/14/2023	Expire	1	1,787,000	100							18,585			(18,585)			0001
Purchased Call/S&P 500 INDEX/SPXH130$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/02/2022	08/02/2023	08/04/2023	Exercise	1	2,728,000	4091.19			15,015				2,481			6,279			0001
Purchased Call/S&P 500 INDEX/SPXH130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/04/2022	08/04/2023	08/08/2023	Exercise	1	3,375,000	4151.94			11,813				2,325			4,860			0001
Purchased Call/S&P 500 INDEX/SPXH131$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/05/2022	08/04/2023	08/08/2023	Exercise	1	3,560,000	4145.19			19,580				3,904			8,188			0001
Purchased Call/S&P 500 INDEX/SPXH131$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/08/2022	08/08/2023	08/10/2023	Exercise	1	3,072,000	4140.06			6,140				1,217			2,395			0001
Purchased Call/S&P 500 INDEX/SPXH131$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/08/2022	08/08/2023	08/10/2023	Exercise	1	2,537,000	4140.06			8,873				1,709			3,600			0001
Purchased Call/S&P 500 INDEX/SPXG130$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/17/2022	02/15/2023	02/17/2023	Expire	1	2,879,369	4471							3,360			(3,400)			0001
Purchased Call/S&P 500 INDEX/SPXG130$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/17/2022	02/15/2023	02/17/2023	Expire	1	2,347,312	4471							7,222			(7,289)			0001
Purchased Call/S&P 500 INDEX/SPXG130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/18/2022	02/17/2023	02/22/2023	Expire	1	3,307,096	4380							43,171			(44,281)			0001
Purchased Call/S&P 500 INDEX/SPXG130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/18/2022	02/16/2023	02/21/2023	Expire	1	4,143,859	4475							4,597			(4,658)			0001
Purchased Call/S&P 500 INDEX/SPXG131$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/22/2022	02/17/2023	02/22/2023	Expire	1	2,676,339	4380							4,627			(4,760)			0001
Purchased Call/S&P 500 INDEX/SPXG131$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/22/2022	02/17/2023	02/22/2023	Expire	1	2,601,874	4380							5,547			(5,698)			0001
Purchased Call/S&P 500 INDEX/SPXH132$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/12/2022	08/14/2023	08/16/2023	Exercise	1	2,191,000	4280.15			8,760				2,513			3,548			0001
Purchased Call/S&P 500 INDEX/SPXG132$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/28/2022	02/24/2023	02/28/2023	Expire	1	3,006,379	4289							5,574			(6,009)			0001
Purchased Call/S&P 500 INDEX/SPXG132$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/01/2022	02/27/2023	03/01/2023	Expire	1	3,884,800	4385							4,287			(4,476)			0001
Purchased Call/S&P 500 INDEX/SPXH133$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/16/2022	08/16/2023	08/18/2023	Exercise	1	3,772,000	4305.2			7,540				2,278			2,941			0001
Purchased Call/S&P 500 INDEX/SPXH134$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/17/2022	08/17/2023	08/21/2023	Exercise	1	4,395,000	4274.04			15,383				4,403			6,065			0001
Purchased Call/S&P 500 INDEX/SPXG132$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/01/2022	02/27/2023	03/01/2023	Expire	1	2,700,944	4385							4,937			(5,134)			0001
Purchased Call/S&P 500 INDEX/SPXH134$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/19/2022	08/21/2023	08/23/2023	Exercise	1	5,198,000	4228.48			9,880				2,555			3,744			0001
Purchased Call/S&P 500 INDEX/SPXG133$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/07/2022	03/03/2023	03/07/2023	Expire	1	2,949,719	4363							2,985			(3,196)			0001
Purchased Call/S&P 500 INDEX/SPXG133$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/07/2022	03/03/2023	03/07/2023	Expire	1	3,071,897	4363							5,353			(5,696)			0001
Purchased Call/S&P 500 INDEX/SPXG133$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/08/2022	03/03/2023	03/07/2023	Expire	1	7,488,945	4329							7,698			(8,408)			0001
Purchased Call/S&P 500 INDEX/SPXH135$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/23/2022	08/23/2023	08/25/2023	Exercise	1	2,219,000	4128.73			13,542				2,440			5,683			0001
Purchased Call/S&P 500 INDEX/SPXH133$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/16/2022	08/15/2023	08/17/2023	Exercise	1	2,213,027	4297			61,801				19,211			24,886			0001
Purchased Call/S&P 500 INDEX/SPXH137$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2022	08/31/2023	09/05/2023	Exercise	1	1,423,800	3955			49,681				9,685			23,674			0001
Purchased Call/S&P 500 INDEX/SPXH135$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/26/2022	08/28/2023	08/30/2023	Exercise	1	6,121,000	4057.66			12,240				1,573			4,896			0001
Purchased Call/S&P 500 INDEX/SPXG135$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/17/2022	03/15/2023	03/17/2023	Expire	1	2,894,204	4262							3,564			(4,227)			0001
Purchased Call/S&P 500 INDEX/SPXH136$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/30/2022	08/30/2023	09/01/2023	Exercise	1	5,543,000	3986.16			11,090				976			4,436			0001
Purchased Call/S&P 500 INDEX/SPXG135$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/18/2022	03/16/2023	03/20/2023	Expire	1	5,037,686	4358							7,667			(8,422)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXG136$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/22/2022	03/17/2023	03/21/2023	Expire	1	6,489,376	4463							7,980			(8,363)			0001
Purchased Call/S&P 500 INDEX/SPXG137$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/28/2022	03/27/2023	03/29/2023	Expire	1	1,341,000	100							36,342			(37,950)			0001
Purchased Call/S&P 500 INDEX/SPXG136$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/22/2022	03/20/2023	03/22/2023	Expire	1	2,601,999	4463							7,382			(7,693)			0001
Purchased Call/S&P 500 INDEX/SPXG136$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/22/2022	03/20/2023	03/22/2023	Expire	1	3,708,853	4463							13,860			(14,389)			0001
Purchased Call/S&P 500 INDEX/SPXG136$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/23/2022	03/21/2023	03/23/2023	Expire	1	2,917,612	4461							9,007			(9,399)			0001
Purchased Call/S&P 500 INDEX/SPXH139$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/13/2022	09/13/2023	09/15/2023	Exercise	1	2,064,000	4145.06			130				12,175			(15,028)			0001
Purchased Call/S&P 500 INDEX/SPXH138$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/09/2022	09/11/2023	09/13/2023	Exercise	1	6,094,000	4067.36			12,190				1,579			4,876			0001
Purchased Call/S&P 500 INDEX/SPXG137$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/28/2022	03/24/2023	03/28/2023	Expire	1	3,200,273	4520							3,991			(4,145)			0001
Purchased Call/S&P 500 INDEX/SPXH13A$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/15/2022	09/14/2023	09/18/2023	Exercise	1	1,072,022	3941			25,568				1,180			10,986			0001
Purchased Call/S&P 500 INDEX/SPXH139$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/12/2022	09/12/2023	09/14/2023	Exercise	1	2,100,000	4110.41			12,810				1,947			5,460			0001
Purchased Call/S&P 500 INDEX/SPXG139$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/01/2022	03/30/2023	04/03/2023	Expire	1	2,609,589	4602							11,716			(11,945)			0001
Purchased Call/S&P 500 INDEX/SPXH13A$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/16/2022	09/15/2023	09/19/2023	Exercise	1	2,769,959	3901			110,050				696			51,156			0001
Purchased Call/S&P 500 INDEX/SPXH13A$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/15/2022	09/15/2023	09/19/2023	Exercise	1	1,476,000	100			48,708				1,531			18,745			0001
Purchased Call/S&P 500 INDEX/SPXG13A$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/05/2022	03/31/2023	04/04/2023	Expire	1	7,259,738	4546							8,791			(9,149)			0001
Purchased Call/S&P 500 INDEX/SPXG13A$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/06/2022	04/04/2023	04/06/2023	Expire	1	3,528,633	4583							6,873			(7,102)			0001
Purchased Call/S&P 500 INDEX/SPXG13A$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/06/2022	04/04/2023	04/06/2023	Expire	1	2,497,539	4583							7,777			(8,006)			0001
Purchased Call/S&P 500 INDEX/SPXH13B$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/21/2022	09/21/2023	09/25/2023	Exercise	1	1,884,000	3789.93			10,556				(183)			4,486			0001
Purchased Call/S&P 500 INDEX/SPXG13C$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/12/2022	04/10/2023	04/12/2023	Expire	1	2,324,929	4488							3,881			(4,166)			0001
Purchased Call/S&P 500 INDEX/SPXH13D$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/27/2022	09/27/2023	09/29/2023	Exercise	1	2,758,000	3893.48			36,677				1,611			15,093			0001
Purchased Call/S&P 500 INDEX/SPXG13B$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/11/2022	04/11/2023	04/13/2023	Expire	1	2,731,000	4412.53							81,668			(87,938)			0001
Purchased Call/S&P 500 INDEX/SPXG13C$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/13/2022	04/11/2023	04/13/2023	Expire	1	2,391,591	4413							4,475			(4,977)			0001
Purchased Call/S&P 500 INDEX/SPXH13C$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2023	09/26/2023	Exercise	1	3,201,000	3757.99			11,520				(410)			4,864			0001
Purchased Call/S&P 500 INDEX/SPXG13D$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/21/2022	04/19/2023	04/21/2023	Expire	1	2,552,384	4654							11,984			(11,985)			0001
Purchased Call/S&P 500 INDEX/SPXG13D$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/21/2022	04/19/2023	04/21/2023	Expire	1	2,257,878	5114							1,094			(1,094)			0001
Purchased Call/S&P 500 INDEX/SPXG13C$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/14/2022	04/12/2023	04/14/2023	Expire	1	2,906,714	4397							3,443			(3,923)			0001
Purchased Call/S&P 500 INDEX/SPXA050$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/25/2022	03/23/2023	03/27/2023	Expire	1	2,406,370	4905							5,834			(5,834)			0001
Purchased Call/S&P 500 INDEX/SPXA050$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/29/2022	03/27/2023	03/29/2023	Expire	1	4,002,436	5042							7,040			(7,040)			0001
Purchased Call/S&P 500 INDEX/SPXA000$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/17/2021	02/13/2023	02/15/2023	Expire	1	1,450,000	100							27,985			(27,985)			0001
Purchased Call/S&P 500 INDEX/SPXA050$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/28/2022	03/24/2023	03/28/2023	Expire	1	2,248,815	4543							46,592			(47,743)			0001
Purchased Call/S&P 500 INDEX/SPXA051$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/26/2022	04/21/2023	04/25/2023	Expire	1	2,449,000	100							2,425			(2,425)			0001
Purchased Call/S&P 500 INDEX/SPXG13C$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/14/2022	04/12/2023	04/14/2023	Expire	1	2,225,110	4397							3,670			(4,159)			0001
Purchased Call/S&P 500 INDEX/SPXA051$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/22/2022	04/20/2023	04/24/2023	Expire	1	2,907,561	4996							1,875			(1,895)			0001
Purchased Call/S&P 500 INDEX/SPXA052$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	05/10/2022	05/05/2023	05/09/2023	Expire	1	2,094,657	4608							3,473			(3,474)			0001
Purchased Call/S&P 500 INDEX/SPXA052$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	05/10/2022	05/05/2023	05/09/2023	Expire	1	2,251,344	4385							10,475			(10,475)			0001
Purchased Call/S&P 500 INDEX/SPXA052$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/29/2022	04/27/2023	05/01/2023	Expire	1	2,382,000	100							3,951			(3,951)			0001
Purchased Call/S&P 500 INDEX/SPXH13E$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/07/2022	10/06/2023	10/11/2023	Exercise	1	5,920,000	3639.66			20,720				(1,748)			8,880			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse		6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXG13D$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/21/2022	04/19/2023	04/21/2023	Expire	1	2,597,006	4462							7,480			(8,173)			0001
Purchased Call/S&P 500 INDEX/SPXH13E$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/07/2022	10/09/2023	10/11/2023	Exercise	1	2,841,000	3639.66			10,508				(862)			4,487			0001
Purchased Call/S&P 500 INDEX/SPXH13E$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/11/2022	10/11/2023	10/13/2023	Exercise	1	4,615,000	3588.84			9,230				(978)			3,969			0001
Purchased Call/S&P 500 INDEX/SPXG13E$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/26/2022	04/24/2023	04/26/2023	Expire	1	3,656,644	4272							6,009			(8,429)			0001
Purchased Call/S&P 500 INDEX/SPXG13F$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/02/2022	04/28/2023	05/02/2023	Expire	1	4,669,088	4288							3,076			(4,684)			0001
Purchased Call/S&P 500 INDEX/SPXA053$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	06/02/2022	05/31/2023	06/02/2023	Expire	1	3,676,000	100							5,292			(5,292)			0001
Purchased Call/S&P 500 INDEX/SPXA054$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	07/01/2022	06/29/2023	07/03/2023	Expire	1	3,115,000	100							4,548			(4,548)			0001
Purchased Call/S&P 500 INDEX/SPXH13E$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/11/2022	10/11/2023	10/13/2023	Exercise	1	3,709,000	3588.84			12,985				(1,377)			5,639			0001
Purchased Call/S&P 500 INDEX/SPXA054$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	07/15/2022	07/17/2023	07/19/2023	Expire	1	3,778,000	100							4,204			(4,385)			0001
Purchased Call/S&P 500 INDEX/SPXA054$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	07/19/2022	07/19/2023	07/21/2023	Expire	1	2,608,000	100							3,753			(3,915)			0001
Purchased Call/S&P 500 INDEX/SPXH13H$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023	10/24/2023	Exercise	1	2,590,000	3752.75			15,022				(819)			6,734			0001
Purchased Call/S&P 500 INDEX/SPXG13G$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/03/2022	04/28/2023	05/02/2023	Exercise	1	2,446,103	4132			4,423				3,458			(2,222)			0001
Purchased Call/S&P 500 INDEX/SPXG13G$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/03/2022	05/01/2023	05/03/2023	Exercise	1	2,495,686	4132			4,340				2,542			(732)			0001
Purchased Call/S&P 500 INDEX/SPXH13H$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/21/2022	10/23/2023	10/25/2023	Exercise	1	5,159,000	3752.75			10,320				(409)			4,334			0001
Purchased Call/S&P 500 INDEX/SPXA055$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	08/01/2022	07/31/2023	08/02/2023	Exercise	1	4,737,443	4130			313,131				63,742			145,256			0001
Purchased Call/S&P 500 INDEX/SPXA055$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	08/05/2022	08/07/2023	08/09/2023	Expire	1	2,926,000	100							3,777			(4,154)			0001
Purchased Call/S&P 500 INDEX/SPXA056$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	08/11/2022	08/11/2023	08/15/2023	Expire	1	2,032,000	100							3,064			(3,410)			0001
Purchased Call/S&P 500 INDEX/SPXA055$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	08/09/2022	08/09/2023	08/11/2023	Expire	1	2,695,000	4728.47							3,764			(3,773)			0001
Purchased Call/S&P 500 INDEX/SPXA056$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	08/22/2022	08/18/2023	08/22/2023	Exercise	1	1,346,000	100			2,327				9,428			(16,113)			0001
Purchased Call/S&P 500 INDEX/SPXA057$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	09/02/2022	09/01/2023	09/06/2023	Expire	1	2,073,000	4501.13							3,444			(3,528)			0001
Purchased Call/S&P 500 INDEX/SPXA057$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	09/02/2022	09/01/2023	09/06/2023	Expire	1	3,191,000	4487.39							5,772			(5,933)			0001
Purchased Call/S&P 500 INDEX/SPXG13G$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/04/2022	05/02/2023	05/04/2023	Expire	1	3,058,360	4155							2,187			(4,043)			0001
Purchased Call/S&P 500 INDEX/SPXG13G$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/05/2022	05/03/2023	05/05/2023	Expire	1	4,075,268	4175							2,469			(4,799)			0001
Purchased Call/S&P 500 INDEX/SPXH13I$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/31/2022	10/31/2023	11/02/2023	Exercise	1	2,604,000	3871.98			5,210				35			2,188			0001
Purchased Call/S&P 500 INDEX/SPXG13H$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/10/2022	05/08/2023	05/10/2023	Exercise	1	6,432,410	4123			4,717				2,877			(2,603)			0001
Purchased Call/S&P 500 INDEX/SPXG13H$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/10/2022	05/08/2023	05/10/2023	Exercise	1	4,247,040	4123			3,114				6,209			(10,962)			0001
Purchased Call/S&P 500 INDEX/SPXH13K$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	11/07/2022	11/03/2023	11/07/2023	Exercise	1	2,152,984	3771			71,376				(1,745)			30,606			0001
Purchased Call/S&P 500 INDEX/SPXA057$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	09/02/2022	09/01/2023	09/06/2023	Exercise	1	3,329,000	3924.26			19,314				847			8,258			0001
Purchased Call/S&P 500 INDEX/SPXA059$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	09/30/2022	10/02/2023	10/04/2023	Exercise	1	2,570,000	3822.27			50,698				(5,614)			31,268			0001
Purchased Call/S&P 500 INDEX/SPXG13I$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/12/2022	05/10/2023	05/12/2023	Exercise	1	5,585,466	4001			20,088				1,779			9,539			0001
Purchased Call/S&P 500 INDEX/SPXH13J$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	11/02/2022	11/02/2023	11/06/2023	Exercise	1	4,419,000	3759.69			24,310				(994)			10,608			0001
Purchased Call/S&P 500 INDEX/SPXH13K$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	11/09/2022	11/08/2023	11/10/2023	Exercise	1	1,400,040	3825			34,405				(1,262)			15,684			0001
Purchased Call/S&P 500 INDEX/SPXA056$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	08/22/2022	08/21/2023	08/23/2023	Exercise	1	2,389,091	4228			71,190				16,377			31,233			0001
Purchased Call/S&P 500 INDEX/SPXA05A$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	10/11/2022	10/11/2023	10/13/2023	Expire	1	2,172,000	100							1,755			(3,429)			0001
Purchased Call/S&P 500 INDEX/SPXH13K$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	11/07/2022	11/07/2023	11/09/2023	Exercise	1	3,475,000	3806.8			14,248				(637)			6,464			0001
Purchased Call/S&P 500 INDEX/SPXA05A$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	10/10/2022	10/10/2023	10/12/2023	Exercise	1	3,479,000	3912.22			49,053				(2,129)			25,458			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXA05A$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2023	10/24/2023	Exercise	1	2,075,000	4126.15			4,321				5,930			(7,341)			0001
Purchased Call/S&P 500 INDEX/SPXH13L$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/15/2022	11/14/2023	11/16/2023	Exercise	1	2,180,445	3957			59,509				4,304			24,112			0001
Purchased Call/S&P 500 INDEX/SPXH13K$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/07/2022	11/06/2023	11/08/2023	Exercise	1	3,025,000	3806.8			133,100				(3,374)			60,198			0001
Purchased Call/S&P 500 INDEX/SPXA05A$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2023	10/24/2023	Expire	1	2,136,000	4326.92							4,660			(6,277)			0001
Purchased Call/S&P 500 INDEX/SPXA05B$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/04/2022	11/03/2023	11/07/2023	Expire	1	2,294,000	4253.18							4,020			(7,803)			0001
Purchased Call/S&P 500 INDEX/SPXA05A$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/18/2022	10/18/2023	10/20/2023	Expire	1	3,009,000	100							2,285			(3,853)			0001
Purchased Call/S&P 500 INDEX/SPXA05A$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/19/2022	10/19/2023	10/23/2023	Expire	1	2,531,000	100							2,538			(3,947)			0001
Purchased Call/S&P 500 INDEX/SPXA05C$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/18/2022	11/17/2023	11/21/2023	Expire	1	2,220,000	4447.13							5,326			(6,527)			0001
Purchased Call/S&P 500 INDEX/SPXA05C$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/18/2022	11/17/2023	11/21/2023	Exercise	1	1,964,000	4183.43			3,622				9,594			(10,998)			0001
Purchased Call/S&P 500 INDEX/SPXA05C$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2023	11/27/2023	Expire	1	2,295,000	4325.87							8,777			(11,521)			0001
Purchased Call/S&P 500 INDEX/SPXA05C$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/02/2022	12/01/2023	12/05/2023	Expire	1	2,299,000	4332.29							10,414			(13,662)			0001
Purchased Call/S&P 500 INDEX/SPXA05B$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/08/2022	11/08/2023	11/10/2023	Expire	1	4,052,000	100							1,852			(5,832)			0001
Purchased Call/S&P 500 INDEX/SPXA05D$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/05/2022	12/05/2023	12/07/2023	Exercise	1	1,970,000	4214.78			4,259				8,429			(9,531)			0001
Purchased Call/S&P 500 INDEX/SPXA05D$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/06/2022	12/06/2023	12/08/2023	Expire	1	3,329,000	4428.01							5,495			(8,525)			0001
Purchased Call/S&P 500 INDEX/SPXG13J$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/16/2022	05/12/2023	05/16/2023	Exercise	1	3,030,092	3930			11,248				1,342			4,348			0001
Purchased Call/S&P 500 INDEX/SPXG13J$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/17/2022	05/15/2023	05/17/2023	Exercise	1	6,196,791	4024			12,628				2,216			4,937			0001
Purchased Call/S&P 500 INDEX/SPXA05D$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/09/2022	12/11/2023	12/13/2023	Expire	1	2,594,000	4406.51							4,495			(7,318)			0001
Purchased Call/S&P 500 INDEX/SPXA05E$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/14/2022	12/14/2023	12/18/2023	Expire	1	3,369,000	4528.7							4,377			(6,336)			0001
Purchased Call/S&P 500 INDEX/SPXG13J$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/18/2022	05/16/2023	05/18/2023	Exercise	1	2,697,391	4008			13,756				2,101			4,839			0001
Purchased Call/S&P 500 INDEX/SPXH13L$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/17/2022	11/17/2023	11/21/2023	Exercise	1	7,834,000	3946.56			15,670				753			6,425			0001
Purchased Call/S&P 500 INDEX/SPXA05E$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/20/2022	12/20/2023	12/22/2023	Exercise	1	2,141,000	4163.65			14,247				881			4,360			0001
Purchased Call/S&P 500 INDEX/SPXA05F$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/23/2022	12/22/2023	12/27/2023	Exercise	1	2,198,000	4117.8			18,370				1,548			5,258			0001
Purchased Call/S&P 500 INDEX/SPXG13J$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2022	05/17/2023	05/19/2023	Exercise	1	5,209,195	4089			17,791				2,692			8,522			0001
Purchased Call/S&P 500 INDEX/SPXA05F$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/23/2022	12/22/2023	12/27/2023	Expire	1	2,350,000	4465.76							683			(3,149)			0001
Purchased Call/S&P 500 INDEX/SPXH13M$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/23/2022	11/22/2023	11/27/2023	Exercise	1	3,340,000	4027.26			20,040				1,896			8,350			0001
Purchased Call/S&P 500 INDEX/SPXH13M$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/22/2022	11/22/2023	11/27/2023	Exercise	1	1,119,000	100			2,464				207			918			0001
Purchased Call/S&P 500 INDEX/SPXG13L$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/25/2022	05/23/2023	05/25/2023	Exercise	1	3,401,530	3974			20,007				2,479			8,545			0001
Purchased Call/S&P 500 INDEX/SPXH13N$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/23/2022	11/24/2023	11/28/2023	Exercise	1	2,065,000	4027.26			11,358				1,111			4,667			0001
Purchased Call/S&P 500 INDEX/SPXH13P$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/05/2022	12/04/2023	12/06/2023	Exercise	1	3,298,077	4072			65,609				6,672			27,636			0001
Purchased Call/S&P 500 INDEX/SPXH13P$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/07/2022	12/06/2023	12/08/2023	Exercise	1	2,861,355	3941			59,533				3,048			24,576			0001
Purchased Call/S&P 500 INDEX/SPXH13O$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/02/2022	12/01/2023	12/05/2023	Exercise	1	8,698,000	4071.7			17,400				2,127			6,786			0001
Purchased Call/S&P 500 INDEX/SPXG13L$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/27/2022	05/25/2023	05/30/2023	Exercise	1	4,619,306	3979			16,008				2,628			5,902			0001
Purchased Call/S&P 500 INDEX/SPXH13P$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2022	12/06/2023	12/08/2023	Exercise	1	4,551,000	3941.26			9,100				503			3,640			0001
Purchased Call/S&P 500 INDEX/SPXH13R$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/19/2022	12/18/2023	12/20/2023	Exercise	1	2,766,000	3817.66			113,406				(453)			49,235			0001
Purchased Call/S&P 500 INDEX/SPXH13R$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/19/2022	12/19/2023	12/21/2023	Exercise	1	1,356,000	3817.66			54,240				(169)			23,459			0001
Purchased Call/S&P 500 INDEX/SPXG13M$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/03/2022	06/01/2023	06/05/2023	Exercise	1	2,054,716	4101			10,300				2,263			4,314			0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXH13P$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/12/2022	12/12/2023	12/14/2023	Exercise	1	4,015,000	3990.56			8,030				685			3,132			0001
Purchased Call/S&P 500 INDEX/SPXG13N$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/06/2022	06/02/2023	06/06/2023	Exercise	1	5,074,836	4177			10,449				2,557			4,498			0001
Purchased Call/S&P 500 INDEX/SPXH13P$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/12/2022	12/08/2023	12/12/2023	Exercise	1	3,623,538	3934			71,837				4,277			28,771			0001
Purchased Call/S&P 500 INDEX/SPXH13R$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/16/2022	12/18/2023	12/20/2023	Exercise	1	7,071,000	3852.36			14,140				294			5,656			0001
Purchased Call/S&P 500 INDEX/SPXG13O$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/08/2022	06/06/2023	06/08/2023	Exercise	1	2,695,415	4121			14,934				3,361			6,421			0001
Purchased Call/S&P 500 INDEX/SPXH13S$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/23/2022	12/26/2023	12/28/2023	Exercise	1	4,375,000	3844.82			8,313				145			3,325			0001
Purchased Call/S&P 500 INDEX/SPXH13R$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/21/2022	12/21/2023	12/26/2023	Exercise	1	3,001,000	4091.75			30,143				3,700			9,203			0001
Purchased Call/S&P 500 INDEX/SPXH13T$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/30/2022	12/29/2023	01/03/2024	Exercise	1	8,109,000	3839.5			16,220				88			6,488			0001
Purchased Call/S&P 500 INDEX/SPXH13T$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/30/2022	12/29/2023	01/03/2024	Exercise	1	2,597,000	3839.5			7,266				35			2,958			0001
Purchased Call/S&P 500 INDEX/SPXH13S$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/27/2022	12/22/2023	12/27/2023	Exercise	1	1,972,393	3845			37,961				58			16,050			0001
Purchased Call/S&P 500 INDEX/SPXG13K$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/23/2022	05/19/2023	05/23/2023	Exercise	1	2,489,068	3901			39,556				3,506			15,319			0001
Purchased Call/S&P 500 INDEX/SPXG13R$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/22/2022	06/16/2023	06/21/2023	Exercise	1	2,429,069	3675			13,728				(647)			5,475			0001
Purchased Call/S&P 500 INDEX/SPXG13R$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/22/2022	06/20/2023	06/22/2023	Exercise	1	2,903,124	3675			5,846				(268)			2,231			0001
Purchased Call/S&P 500 INDEX/SPXG13R$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/23/2022	06/21/2023	06/23/2023	Exercise	1	4,525,278	3765			9,120				(301)			3,770			0001
Purchased Call/S&P 500 INDEX/SPXG13R$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/23/2022	06/21/2023	06/23/2023	Exercise	1	2,955,360	3765			14,915				(555)			6,459			0001
Purchased Call/S&P 500 INDEX/SPXG13S$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/27/2022	06/26/2023	06/28/2023	Exercise	1	2,370,514	3912			38,784				1,698			16,629			0001
Purchased Call/S&P 500 INDEX/SPXG13U$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/06/2022	07/03/2023	07/06/2023	Exercise	1	2,126,883	3825			7,326				102			2,968			0001
Purchased Call/S&P 500 INDEX/SPXG13U$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/07/2022	07/05/2023	07/07/2023	Exercise	1	6,609,148	3831			23,115				676			9,097			0001
Purchased Call/S&P 500 INDEX/SPXG13V$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/11/2022	07/07/2023	07/11/2023	Exercise	1	1,853,745	3903			9,310				284			4,119			0001
Purchased Call/S&P 500 INDEX/SPXG13V$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/12/2022	07/10/2023	07/12/2023	Exercise	1	3,279,379	3899			9,744				159			4,304			0001
Purchased Call/S&P 500 INDEX/SPXG13W$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/19/2022	07/19/2023	07/21/2023	Exercise	1	4,747,000	3936.69			16,608				1,144			6,833			0001
Purchased Call/S&P 500 INDEX/SPXG13W$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/19/2022	07/19/2023	07/21/2023	Exercise	1	1,808,000	3936.69			10,860				782			4,597			0001
Purchased Call/S&P 500 INDEX/SPXG13X$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/21/2022	07/21/2023	07/25/2023	Exercise	1	2,625,000	3998.95			9,188				918			3,833			0001
Purchased Call/S&P 500 INDEX/SPXG13X$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/21/2022	07/21/2023	07/25/2023	Exercise	1	3,065,000	3998.95			18,390				1,956			7,846			0001
Purchased Call/S&P 500 INDEX/SPXG13X$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/25/2022	07/21/2023	07/25/2023	Exercise	1	6,619,884	3962			13,027				945			5,375			0001
Purchased Call/S&P 500 INDEX/SPXG13S$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/27/2022	06/26/2023	06/28/2023	Exercise	1	1,948,047	3912			49,802				2,351			21,754			0001
Purchased Call/S&P 500 INDEX/SPXG13X$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/25/2022	07/21/2023	07/25/2023	Exercise	1	5,110,503	3962			17,287				1,282			7,251			0001
Purchased Call/S&P 500 INDEX/SPXG13Y$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/25/2022	07/21/2023	07/25/2023	Exercise	1	2,476,019	3962			14,875				1,178			6,403			0001
Purchased Call/S&P 500 INDEX/SPXG13Y$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/25/2022	07/24/2023	07/26/2023	Exercise	1	2,769,179	3962			10,920				815			4,605			0001
Purchased Call/S&P 500 INDEX/SPXG13Y$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/26/2022	07/24/2023	07/26/2023	Exercise	1	1,703,501	3962			14,620				1,009			6,667			0001
Purchased Call/S&P 500 INDEX/SPXG13Y$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/26/2022	07/26/2023	07/28/2023	Exercise	1	5,100,000	3921.05			17,850				1,021			7,344			0001
Purchased Call/S&P 500 INDEX/SPXG13Y$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/27/2022	07/26/2023	07/28/2023	Exercise	1	1,822,090	3944			37,883				4,556			13,868			0001
Purchased Call/S&P 500 INDEX/SPXG13Z$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/01/2022	07/31/2023	08/02/2023	Exercise	1	2,122,969	4130			44,204				8,189			18,427			0001
Purchased Call/S&P 500 INDEX/SPXH131$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/05/2022	08/07/2023	08/09/2023	Exercise	1	5,696,000	4145.19			11,390				2,305			4,442			0001
Purchased Call/S&P 500 INDEX/SPXH131$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/05/2022	08/07/2023	08/09/2023	Exercise	1	2,364,000	4145.19			8,751				1,738			3,548			0001
Purchased Call/S&P 500 INDEX/SPXH131$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/05/2022	08/07/2023	08/09/2023	Exercise	1	2,220,000	4145.19			13,320				2,663			5,594			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXH131$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	08/09/2022	08/09/2023	08/11/2023	Exercise	1	3,659,000	4122.47			12,810				2,311			5,197			0001
Purchased Call/S&P 500 INDEX/SPXH132$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	08/10/2022	08/10/2023	08/14/2023	Exercise	1	2,803,000	4210.24			11,781				2,860			4,769			0001
Purchased Call/S&P 500 INDEX/SPXH132$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	08/11/2022	08/11/2023	08/15/2023	Exercise	1	4,284,000	4207.27			8,570				2,059			3,342			0001
Purchased Call/S&P 500 INDEX/SPXH131$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	08/08/2022	08/04/2023	08/08/2023	Exercise	1	4,165,916	4145			76,382				15,047			31,147			0001
Purchased Call/S&P 500 INDEX/SPXH132$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	08/09/2022	08/09/2023	08/11/2023	Exercise	1	1,168,000	100			2,691				441			1,006			0001
Purchased Call/S&P 500 INDEX/SPXH132$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	08/12/2022	08/11/2023	08/15/2023	Exercise	1	9,705,000	4280.15			19,410				5,608			7,570			0001
Purchased Call/S&P 500 INDEX/SPXH132$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	08/12/2022	08/11/2023	08/15/2023	Exercise	1	6,354,000	4280.15			22,243				6,444			8,897			0001
Purchased Call/S&P 500 INDEX/SPXH133$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	08/15/2022	08/11/2023	08/15/2023	Exercise	1	2,058,752	4280			34,151				10,072			13,434			0001
Purchased Call/S&P 500 INDEX/SPXH133$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2023	08/17/2023	Exercise	1	2,831,000	4297.14			5,660				1,742			2,151			0001
Purchased Call/S&P 500 INDEX/SPXH133$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2023	08/17/2023	Exercise	1	2,175,000	4297.14			7,613				2,316			3,002			0001
Purchased Call/S&P 500 INDEX/SPXH135$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	08/26/2022	08/28/2023	08/30/2023	Exercise	1	2,691,000	4057.66			127,823				18,212			55,166			0001
Purchased Call/S&P 500 INDEX/SPXH134$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	08/19/2022	08/21/2023	08/23/2023	Exercise	1	2,779,000	4228.48			15,846				4,124			6,394			0001
Purchased Call/S&P 500 INDEX/SPXH135$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	08/24/2022	08/24/2023	08/28/2023	Exercise	1	4,826,000	4140.77			9,650				1,828			3,764			0001
Purchased Call/S&P 500 INDEX/SPXH137$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	09/01/2022	08/31/2023	09/05/2023	Exercise	1	1,510,810	3955			84,040				5,138			38,601			0001
Purchased Call/S&P 500 INDEX/SPXH138$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	09/07/2022	09/07/2023	09/11/2023	Exercise	1	942,000	100			2,350				218			846			0001
Purchased Call/S&P 500 INDEX/SPXH137$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	09/01/2022	09/01/2023	09/06/2023	Exercise	1	4,061,000	3966.85			8,120				627			3,248			0001
Purchased Call/S&P 500 INDEX/SPXH137$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	09/02/2022	09/01/2023	09/06/2023	Exercise	1	7,861,000	3924.26			27,510				1,100			11,633			0001
Purchased Call/S&P 500 INDEX/SPXH139$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	09/13/2022	09/13/2023	09/15/2023	Expire	1	2,053,000	4325.96							7,548			(8,261)			0001
Purchased Call/S&P 500 INDEX/SPXH13A$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	09/15/2022	09/15/2023	09/19/2023	Exercise	1	1,494,000	100			3,140				171			1,136			0001
Purchased Call/S&P 500 INDEX/SPXB17T$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2023	02/24/2023	Expire	1	3,606,000	4304.76							102,010			(106,016)			0001
Purchased Call/S&P 500 INDEX/SPXH139$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	09/12/2022	09/12/2023	09/14/2023	Exercise	1	2,936,000	4110.41			5,577				852			2,231			0001
Purchased Call/S&P 500 INDEX/SPXH13B$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2023	09/26/2023	Exercise	1	3,403,000	3757.99			124,210				(4,977)			54,788			0001
Purchased Call/S&P 500 INDEX/SPXB17T$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	02/09/2022	02/07/2023	02/09/2023	Expire	1	2,515,451	4484							13,842			(13,913)			0001
Purchased Call/S&P 500 INDEX/SPXB17U$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	02/25/2022	02/23/2023	02/27/2023	Expire	1	2,433,888	4225							11,330			(12,176)			0001
Purchased Call/S&P 500 INDEX/SPXB17U$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	03/03/2022	03/01/2023	03/03/2023	Expire	1	2,006,717	4306							9,608			(10,107)			0001
Purchased Call/S&P 500 INDEX/SPXH13B$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	09/21/2022	09/21/2023	09/25/2023	Exercise	1	5,521,000	3789.93			11,040				(74)			4,416			0001
Purchased Call/S&P 500 INDEX/SPXH13C$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	09/23/2022	09/25/2023	09/27/2023	Exercise	1	1,837,000	100			4,588				(326)			1,872			0001
Purchased Call/S&P 500 INDEX/SPXB17Z$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	10/24/2022	10/24/2023	10/26/2023	Exercise	1	4,412,000	3797.34			262,514				(6,486)			123,095			0001
Purchased Call/S&P 500 INDEX/SPXC00U$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL77OX0HC3ZE78	12/31/2021	01/03/2023	01/05/2023	Expire	1	1,066,000	100							30,908			(30,914)			0001
Purchased Call/S&P 500 INDEX/SPXB17W$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	07/13/2022	07/13/2023	07/17/2023	Exercise	1	4,094,000	3801.78			13,923				(127)			5,733			0001
Purchased Call/S&P 500 INDEX/SPXH13E$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	10/06/2022	10/03/2023	10/05/2023	Exercise	1	1,413,562	3700			32,851				(1,354)			13,465			0001
Purchased Call/S&P 500 INDEX/SPXH13E$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	10/06/2022	10/06/2023	10/11/2023	Exercise	1	1,301,000	100			2,860				(46)			1,066			0001
Purchased Call/S&P 500 INDEX/SPXH13E$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	10/10/2022	10/06/2023	10/11/2023	Exercise	1	1,805,271	3640			51,586				(4,948)			23,071			0001
Purchased Call/S&P 500 INDEX/SPXH13D$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	10/04/2022	10/04/2023	10/06/2023	Exercise	1	4,025,000	3790.93			14,088				(321)			5,957			0001
Purchased Call/S&P 500 INDEX/SPXC00W$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	01/10/2022	01/06/2023	01/10/2023	Expire	1	1,798,587	5116							1,581			(1,581)			0001
Purchased Call/S&P 500 INDEX/SPXB17Y$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	10/13/2022	10/13/2023	10/17/2023	Exercise	1	3,341,000	3669.91			6,680				(416)			2,806			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXH13E$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/07/2022	10/09/2023	10/11/2023	Exercise	1	8,172,000	3639.66			15,523				(1,102)			6,373			0001
Purchased Call/S&P 500 INDEX/SPXC00V$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/10/2022	01/06/2023	01/10/2023	Expire	1	1,772,594	4677							32,620			(32,621)			0001
Purchased Call/S&P 500 INDEX/SPXH13G$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/18/2022	10/18/2023	10/20/2023	Exercise	1	5,308,000	3719.98			10,620				(548)			4,460			0001
Purchased Call/S&P 500 INDEX/SPXH13G$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/18/2022	10/18/2023	10/20/2023	Exercise	1	3,881,000	3719.98			13,580				(904)			5,975			0001
Purchased Call/S&P 500 INDEX/SPXC171$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023	11/08/2023	Exercise	1	1,983,000	3991.13			23,313				3,490			7,512			0001
Purchased Call/S&P 500 INDEX/SPXC00Z$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/24/2022	01/24/2023	01/26/2023	Expire	1	1,083,000	100							30,589			(30,649)			0001
Purchased Call/S&P 500 INDEX/SPXC170$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/27/2023	10/31/2023	Exercise	1	2,726,000	3901.06			14,988				216			6,540			0001
Purchased Call/S&P 500 INDEX/SPXH13H$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023	10/24/2023	Exercise	1	10,400,000	3752.75			20,800				(1,034)			8,944			0001
Purchased Call/S&P 500 INDEX/SPXC170$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/30/2023	11/01/2023	Exercise	1	2,764,000	3901.06			14,378				(1,187)			6,249			0001
Purchased Call/S&P 500 INDEX/SPXH13I$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/28/2022	10/30/2023	11/01/2023	Exercise	1	3,165,000	3901.06			10,445				146			4,494			0001
Purchased Call/S&P 500 INDEX/SPXH13H$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/24/2022	10/20/2023	10/24/2023	Exercise	1	1,289,687	3685			32,549				(1,070)			12,991			0001
Purchased Call/S&P 500 INDEX/SPXH13H$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/27/2022	10/27/2023	10/31/2023	Exercise	1	1,552,000	100			3,410				25			1,271			0001
Purchased Call/S&P 500 INDEX/SPXH13J$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/02/2022	11/02/2023	11/06/2023	Exercise	1	934,000	100			2,338				(28)			879			0001
Purchased Call/S&P 500 INDEX/SPXH13J$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/04/2022	11/02/2023	11/06/2023	Exercise	1	1,207,300	3749			34,776				(2,020)			15,666			0001
Purchased Call/S&P 500 INDEX/SPXH13J$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/01/2022	11/01/2023	11/03/2023	Exercise	1	4,111,000	3856.1			8,220				2			3,452			0001
Purchased Call/S&P 500 INDEX/SPXC172$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/10/2022	11/10/2023	11/14/2023	Exercise	1	3,359,000	3956.37			11,424				506			4,771			0001
Purchased Call/S&P 500 INDEX/SPXH13J$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/01/2022	11/01/2023	11/03/2023	Exercise	1	3,211,000	3856.1			11,235				(27)			4,815			0001
Purchased Call/S&P 500 INDEX/SPXC171$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2023	11/10/2023	Exercise	1	3,340,000	3828.11			136,940				(1,256)			61,790			0001
Purchased Call/S&P 500 INDEX/SPXC174$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/28/2022	11/27/2023	11/29/2023	Exercise	1	2,600,000	3963.94			114,400				8,221			48,880			0001
Purchased Call/S&P 500 INDEX/SPXH13K$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/07/2022	11/07/2023	11/09/2023	Exercise	1	3,581,000	3806.8			7,160				(277)			3,150			0001
Purchased Call/S&P 500 INDEX/SPXC174$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/29/2022	11/29/2023	12/01/2023	Exercise	1	2,009,000	3957.63			119,536				8,245			52,636			0001
Purchased Call/S&P 500 INDEX/SPXH13K$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/07/2022	11/03/2023	11/07/2023	Exercise	1	3,623,499	3771			73,999				(1,809)			31,052			0001
Purchased Call/S&P 500 INDEX/SPXH13K$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2023	11/10/2023	Exercise	1	5,987,000	3828.11			11,970				(126)			5,027			0001
Purchased Call/S&P 500 INDEX/SPXH13K$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2023	11/10/2023	Exercise	1	6,210,000	3828.11			21,735				(294)			9,315			0001
Purchased Call/S&P 500 INDEX/SPXH13M$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/21/2022	11/20/2023	11/22/2023	Exercise	1	2,898,664	3965			59,941				4,139			24,378			0001
Purchased Call/S&P 500 INDEX/SPXH13G$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/17/2022	10/17/2023	10/19/2023	Exercise	1	2,771,000	3893.11			43,991				1,448			20,059			0001
Purchased Call/S&P 500 INDEX/SPXH13L$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/16/2022	11/16/2023	11/20/2023	Exercise	1	5,588,000	3958.79			11,180				705			4,472			0001
Purchased Call/S&P 500 INDEX/SPXH13L$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/16/2022	11/16/2023	11/20/2023	Exercise	1	4,575,000	3958.79			16,013				1,021			6,497			0001
Purchased Call/S&P 500 INDEX/SPXH13M$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/22/2022	11/22/2023	11/27/2023	Exercise	1	4,170,000	4003.58			14,595				1,214			5,921			0001
Purchased Call/S&P 500 INDEX/SPXH13M$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/22/2022	11/21/2023	11/24/2023	Exercise	1	1,319,280	3950			29,058				2,124			11,520			0001
Purchased Call/S&P 500 INDEX/SPXH13M$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/23/2022	11/22/2023	11/27/2023	Exercise	1	4,970,000	4027.26			16,898				1,675			6,759			0001
Purchased Call/S&P 500 INDEX/SPXH13O$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/30/2022	11/30/2023	12/04/2023	Expire	1	2,118,000	4347.36							9,944			(12,762)			0001
Purchased Call/S&P 500 INDEX/SPXH13N$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/29/2022	11/29/2023	12/01/2023	Exercise	1	4,096,000	3957.63			8,190				589			3,194			0001
Purchased Call/S&P 500 INDEX/SPXH13P$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/12/2022	12/08/2023	12/12/2023	Exercise	1	1,372,535	33476			23,005				6,993			(15,538)			0001
Purchased Call/S&P 500 INDEX/SPXH13N$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/29/2022	11/29/2023	12/01/2023	Exercise	1	2,597,000	3957.63			14,792				941			6,124			0001
Purchased Call/S&P 500 INDEX/SPXC176$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2022	12/14/2023	12/18/2023	Exercise	1	2,201,000	3995.32			130,960				11,157			57,446			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira- tion	Termina- tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Considera- tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza- tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXH13P$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/08/2022	12/08/2023	12/12/2023	Exercise	1	3,709,000	3963.51			12,614				809			5,120			0001
Purchased Call/S&P 500 INDEX/SPXH13Q$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/15/2022	12/15/2023	12/19/2023	Exercise	1	1,283,000	100			2,570				117			951			0001
Purchased Call/S&P 500 INDEX/SPXH13Q$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/13/2022	12/13/2023	12/15/2023	Exercise	1	2,669,000	4019.65			11,214				1,091			4,486			0001
Purchased Call/S&P 500 INDEX/SPXH13Q$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/13/2022	12/13/2023	12/15/2023	Exercise	1	3,346,000	4019.65			20,739				1,935			8,563			0001
Purchased Call/S&P 500 INDEX/SPXH13R$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/19/2022	12/15/2023	12/19/2023	Exercise	1	3,821,541	3852			74,398				(239)			32,039			0001
Purchased Call/S&P 500 INDEX/SPXH13R$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/20/2022	12/20/2023	12/22/2023	Exercise	1	3,674,000	3821.62			13,598				(9)			5,660			0001
Purchased Call/S&P 500 INDEX/SPXH13S$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/23/2022	12/22/2023	12/27/2023	Exercise	1	10,631,000	3844.82			21,260				379			8,504			0001
Purchased Call/S&P 500 INDEX/SPXH13T$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/28/2022	12/28/2023	01/02/2024	Exercise	1	1,902,000	4000.76			29,510				(2,362)			15,944			0001
Purchased Call/S&P 500 INDEX/SPXH13S$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/27/2022	12/27/2023	12/29/2023	Exercise	1	1,885,000	3829.25			6,409				(4)			2,677			0001
Purchased Call/S&P 500 INDEX/SPXH13T$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/03/2023	12/29/2023	01/05/2023	Exercise	1	3,712,492	33147	(46,825)	46,825	66,030							19,205			0001
Purchased Call/S&P 500 INDEX/SPXH13T$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/28/2022	12/28/2023	01/02/2024	Exercise	1	6,401,000	3783.22			12,800				(280)			5,248			0001
Purchased Call/S&P 500 INDEX/SPXH13S$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/23/2022	12/22/2023	12/27/2023	Exercise	1	1,844,000	100			3,690				103			1,365			0001
Purchased Call/S&P 500 INDEX/SPXD000$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/25/2022	01/20/2023	01/24/2023	Expire	1	2,694,000	100							3,478			(3,478)			0001
Purchased Call/S&P 500 INDEX/SPXD000$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/25/2022	01/25/2023	01/27/2023	Expire	1	2,109,000	4356.45							71,745			(71,917)			0001
Purchased Call/S&P 500 INDEX/SPXD000$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/28/2022	01/30/2023	02/01/2023	Expire	1	1,073,000	100							29,940			(30,044)			0001
Purchased Call/S&P 500 INDEX/SPXD000$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/26/2022	01/24/2023	01/26/2023	Expire	1	3,479,593	4410							6,947			(6,961)			0001
Purchased Call/S&P 500 INDEX/SPXD001$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/01/2022	01/31/2023	02/02/2023	Expire	1	2,479,037	4516							70,991			(70,991)			0001
Purchased Call/S&P 500 INDEX/SPXD000$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/28/2022	01/26/2023	01/30/2023	Expire	1	4,715,324	4350							5,724			(5,759)			0001
Purchased Call/S&P 500 INDEX/SPXD001$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/28/2022	01/26/2023	01/30/2023	Expire	1	2,522,959	4350							7,351			(7,387)			0001
Purchased Call/S&P 500 INDEX/SPXD001$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	01/28/2022	01/26/2023	01/30/2023	Expire	1	1,779,121	4350							9,056			(9,089)			0001
Purchased Call/S&P 500 INDEX/SPXD003$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/09/2022	02/07/2023	02/09/2023	Expire	1	1,681,451	4907							4,381			(4,381)			0001
Purchased Call/S&P 500 INDEX/SPXD002$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/02/2022	01/31/2023	02/02/2023	Expire	1	2,068,122	4516							9,336			(9,350)			0001
Purchased Call/S&P 500 INDEX/SPXD004$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/14/2022	02/13/2023	02/15/2023	Expire	1	936,000	100							25,093			(25,740)			0001
Purchased Call/S&P 500 INDEX/SPXD002$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/02/2022	01/31/2023	02/02/2023	Expire	1	2,506,130	4516							13,601			(13,619)			0001
Purchased Call/S&P 500 INDEX/SPXD004$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	02/14/2022	02/10/2023	02/14/2023	Expire	1	1,702,542	4903							2,105			(2,105)			0001
Purchased Call/S&P 500 INDEX/SPXD007$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/25/2022	02/24/2023	02/28/2023	Expire	1	1,766,944	4289							27,134			(29,120)			0001
Purchased Call/S&P 500 INDEX/SPXD008$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/02/2022	02/28/2023	03/02/2023	Expire	1	2,309,440	4823							5,567			(5,567)			0001
Purchased Call/S&P 500 INDEX/SPXD009$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/03/2022	03/01/2023	03/03/2023	Expire	1	2,239,255	4598							12,770			(12,770)			0001
Purchased Call/S&P 500 INDEX/SPXD008$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/01/2022	02/24/2023	02/28/2023	Expire	1	1,760,000	100							2,144			(2,144)			0001
Purchased Call/S&P 500 INDEX/SPXD00B$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/08/2022	03/06/2023	03/08/2023	Expire	1	2,181,750	4588							9,021			(9,021)			0001
Purchased Call/S&P 500 INDEX/SPXD00A$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/07/2022	03/03/2023	03/07/2023	Expire	1	1,545,000	100							1,239			(1,239)			0001
Purchased Call/S&P 500 INDEX/SPXD00B$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/08/2022	03/08/2023	03/10/2023	Expire	1	3,355,000	100							58,826			(88,908)			0001
Purchased Call/S&P 500 INDEX/SPXD005$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	02/15/2022	02/10/2023	02/14/2023	Expire	1	4,586,548	4419							17,638			(17,811)			0001
Purchased Call/S&P 500 INDEX/SPXD00D$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/15/2022	03/15/2023	03/17/2023	Expire	1	3,156,000	100							63,853			(83,950)			0001
Purchased Call/S&P 500 INDEX/SPXD008$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/02/2022	02/28/2023	03/02/2023	Expire	1	4,566,393	4374							5,244			(5,524)			0001
Purchased Call/S&P 500 INDEX/SPXD00F$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	03/25/2022	03/27/2023	03/29/2023	Expire	1	503,000	100							13,381			(14,084)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXD00E$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770X0HC3ZE78	03/18/2022	03/16/2023	03/20/2023	Expire	1	2,566,780	4358							6,848			(7,406)			0001
Purchased Call/S&P 500 INDEX/SPXD00G$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770X0HC3ZE78	03/28/2022	03/28/2023	03/30/2023	Expire	1	1,416,000	4575.52							45,094			(46,020)			0001
Purchased Call/S&P 500 INDEX/SPXD00F$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770X0HC3ZE78	03/22/2022	03/20/2023	03/22/2023	Expire	1	1,045,000	100							1,762			(1,881)			0001
Purchased Call/S&P 500 INDEX/SPXD00F$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770X0HC3ZE78	03/25/2022	03/23/2023	03/27/2023	Expire	1	1,788,000	100							3,398			(3,687)			0001
Purchased Call/S&P 500 INDEX/SPXD00G$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770X0HC3ZE78	03/30/2022	03/28/2023	03/30/2023	Expire	1	1,323,000	100							3,617			(3,763)			0001
Purchased Call/S&P 500 INDEX/SPXD00I$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	04/05/2022	03/31/2023	04/04/2023	Expire	1	1,424,000	100							2,931			(3,107)			0001
Purchased Call/S&P 500 INDEX/SPXD00L$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	04/19/2022	04/17/2023	04/19/2023	Expire	1	2,350,036	4612							15,051			(15,052)			0001
Purchased Call/S&P 500 INDEX/SPXD00G$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	03/30/2022	03/28/2023	03/30/2023	Expire	1	1,962,898	4576							9,547			(9,712)			0001
Purchased Call/S&P 500 INDEX/SPXD00N$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770X0HC3ZE78	04/25/2022	04/24/2023	04/26/2023	Expire	1	1,483,000	4296.12							33,972			(41,821)			0001
Purchased Call/S&P 500 INDEX/SPXD00N$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770X0HC3ZE78	04/25/2022	04/24/2023	04/26/2023	Expire	1	2,393,000	100							44,166			(65,329)			0001
Purchased Call/S&P 500 INDEX/SPXD00K$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770X0HC3ZE78	04/12/2022	04/11/2023	04/13/2023	Expire	1	2,232,740	4413							21,204			(23,554)			0001
Purchased Call/S&P 500 INDEX/SPXD00N$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	04/26/2022	04/24/2023	04/26/2023	Expire	1	2,951,800	4657							8,023			(8,023)			0001
Purchased Call/S&P 500 INDEX/SPXD00R$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	05/09/2022	05/05/2023	05/09/2023	Expire	1	2,380,303	4632							3,403			(3,404)			0001
Purchased Call/S&P 500 INDEX/SPXD00P$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770X0HC3ZE78	05/05/2022	05/03/2023	05/05/2023	Expire	1	1,073,000	100							1,014			(2,043)			0001
Purchased Call/S&P 500 INDEX/SPXD00T$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770X0HC3ZE78	05/17/2022	05/12/2023	05/16/2023	Exercise	1	1,159,000	100			2,876				560			1,001			0001
Purchased Call/S&P 500 INDEX/SPXD00T$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770X0HC3ZE78	05/16/2022	05/15/2023	05/17/2023	Exercise	1	2,886,000	4008.01			92,362				27,246			6,936			0001
Purchased Call/S&P 500 INDEX/SPXD00R$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	05/12/2022	05/10/2023	05/12/2023	Expire	1	2,004,526	4298							7,525			(7,533)			0001
Purchased Call/S&P 500 INDEX/SPXD00T$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770X0HC3ZE78	05/16/2022	05/15/2023	05/17/2023	Exercise	1	3,580,000	4008.01			114,572				37,347			728			0001
Purchased Call/S&P 500 INDEX/SPXD00R$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770X0HC3ZE78	05/12/2022	05/10/2023	05/12/2023	Exercise	1	1,536,763	32016			27,983				1,843			(7,684)			0001
Purchased Call/S&P 500 INDEX/SPXD00U$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770X0HC3ZE78	05/20/2022	05/22/2023	05/24/2023	Exercise	1	3,283,000	3901.36			185,490				14,070			85,030			0001
Purchased Call/S&P 500 INDEX/SPXD00W$S	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International	4PQUHN3JPFGFNF3BB653	05/31/2022	05/30/2023	06/01/2023	Expire	1	1,105,000	100							17,459			(17,459)			0001
Purchased Call/S&P 500 INDEX/SPXD00W$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	05/27/2022	05/25/2023	05/30/2023	Expire	1	2,367,344	4530							8,299			(8,301)			0001
Purchased Call/S&P 500 INDEX/SPXD00X$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	06/01/2022	05/26/2023	05/31/2023	Expire	1	1,896,157	4659							2,894			(2,895)			0001
Purchased Call/S&P 500 INDEX/SPXD00P$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770X0HC3ZE78	05/04/2022	05/02/2023	05/04/2023	Expire	1	2,746,706	4155							6,365			(10,769)			0001
Purchased Call/S&P 500 INDEX/SPXD00U$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	05/18/2022	05/16/2023	05/18/2023	Expire	1	3,648,000	100							4,453			(4,453)			0001
Purchased Call/S&P 500 INDEX/SPXD00W$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770X0HC3ZE78	05/31/2022	05/30/2023	06/01/2023	Exercise	1	3,302,000	100			141,986				33,023			54,813			0001
Purchased Call/S&P 500 INDEX/SPXD00W$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770X0HC3ZE78	05/31/2022	05/31/2023	06/02/2023	Exercise	1	1,287,000	100			55,341				12,839			21,364			0001
Purchased Call/S&P 500 INDEX/SPXD00Z$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	06/14/2022	06/09/2023	06/13/2023	Expire	1	2,972,455	4427							3,484			(3,499)			0001
Purchased Call/S&P 500 INDEX/SPXD00X$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770X0HC3ZE78	06/03/2022	06/01/2023	06/05/2023	Exercise	1	1,344,000	100			2,959				731			1,022			0001
Purchased Call/S&P 500 INDEX/SPXE001$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	06/22/2022	06/16/2023	06/21/2023	Expire	1	4,376,734	4140							16,693			(17,277)			0001
Purchased Call/S&P 500 INDEX/SPXE001$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	06/22/2022	06/16/2023	06/21/2023	Expire	1	3,083,191	4087							16,409			(17,519)			0001
Purchased Call/S&P 500 INDEX/SPXE002$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770X0HC3ZE78	06/27/2022	06/26/2023	06/28/2023	Exercise	1	3,000,000	100			129,000				5,837			50,700			0001
Purchased Call/S&P 500 INDEX/SPXE002$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770X0HC3ZE78	06/28/2022	06/28/2023	06/30/2023	Exercise	1	756,000	100			33,264				(147)			13,154			0001
Purchased Call/S&P 500 INDEX/SPXD00Z$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770X0HC3ZE78	06/15/2022	06/13/2023	06/15/2023	Exercise	1	2,388,514	3750			8,128				(174)			3,337			0001
Purchased Call/S&P 500 INDEX/SPXD00Z$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770X0HC3ZE78	06/15/2022	06/13/2023	06/15/2023	Exercise	1	3,295,925	3750			17,776				(483)			7,510			0001
Purchased Call/S&P 500 INDEX/SPXE001$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	1IE8VN30JCEQV1H4R804	06/23/2022	06/21/2023	06/23/2023	Expire	1	2,488,526	4060							12,966			(14,413)			0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXE003$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/01/2022	06/29/2023	07/03/2023	Exercise	1	1,833,038	4018			1,066				10,060			(10,965)			0001
Purchased Call/S&P 500 INDEX/SPXE002$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/01/2022	07/03/2023	07/06/2023	Exercise	1	244,000	100			8,662				(37)			3,440			0001
Purchased Call/S&P 500 INDEX/SPXE003$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/05/2022	06/30/2023	07/05/2023	Expire	1	1,968,398	4279							4,517			(4,581)			0001
Purchased Call/S&P 500 INDEX/SPXE003$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/06/2022	06/30/2023	07/05/2023	Expire	1	2,693,032	4118							13,390			(13,978)			0001
Purchased Call/S&P 500 INDEX/SPXE003$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/05/2022	07/05/2023	07/07/2023	Exercise	1	728,000	100			30,940				(184)			12,449			0001
Purchased Call/S&P 500 INDEX/SPXE005$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/14/2022	07/14/2023	07/18/2023	Expire	1	2,314,000	4211.11							7,416			(7,825)			0001
Purchased Call/S&P 500 INDEX/SPXE002$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	06/30/2022	06/28/2023	06/30/2023	Exercise	1	1,087,000	100			3,364				35			1,280			0001
Purchased Call/S&P 500 INDEX/SPXE001$4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/22/2022	06/21/2023	06/23/2023	Expire	1	1,120,000	100							14,896			(14,896)			0001
Purchased Call/S&P 500 INDEX/SPXE006$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/20/2022	07/20/2023	07/24/2023	Expire	1	2,810,000	4330.15							10,888			(11,015)			0001
Purchased Call/S&P 500 INDEX/SPXE007$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/25/2022	07/25/2023	07/27/2023	Exercise	1	843,000	100			36,249				2,891			14,162			0001
Purchased Call/S&P 500 INDEX/SPXE007$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/25/2022	07/25/2023	07/27/2023	Expire	1	1,828,000	4272.29							8,809			(9,004)			0001
Purchased Call/S&P 500 INDEX/SPXE005$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/15/2022	07/14/2023	07/18/2023	Exercise	1	2,301,000	100			7,360				281			2,760			0001
Purchased Call/S&P 500 INDEX/SPXE006$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/19/2022	07/14/2023	07/18/2023	Exercise	1	2,750,570	3863			82,591				3,906			33,278			0001
Purchased Call/S&P 500 INDEX/SPXE004$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/12/2022	07/12/2023	07/14/2023	Exercise	1	3,073,000	3818.8			17,835				(15)			7,626			0001
Purchased Call/S&P 500 INDEX/SPXE008$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/29/2022	07/31/2023	08/02/2023	Exercise	1	1,465,000	100			3,956				872			1,377			0001
Purchased Call/S&P 500 INDEX/SPXE009$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/04/2022	08/04/2023	08/08/2023	Exercise	1	1,295,000	100			3,238				762			1,114			0001
Purchased Call/S&P 500 INDEX/SPXE005$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/15/2022	07/17/2023	07/19/2023	Exercise	1	1,899,000	3863.16			7,220				148			3,002			0001
Purchased Call/S&P 500 INDEX/SPXE00A$7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/08/2022	08/04/2023	08/08/2023	Expire	1	3,309,000	100							29,420			(31,766)			0001
Purchased Call/S&P 500 INDEX/SPXE008$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/01/2022	08/01/2023	08/03/2023	Expire	1	1,873,000	4497.54							6,649			(6,675)			0001
Purchased Call/S&P 500 INDEX/SPXE009$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/05/2022	08/04/2023	08/08/2023	Expire	1	1,959,000	4329.65							13,716			(13,838)			0001
Purchased Call/S&P 500 INDEX/SPXE00A$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/12/2022	08/14/2023	08/16/2023	Expire	1	2,964,000	4633.26							10,942			(10,971)			0001
Purchased Call/S&P 500 INDEX/SPXE00A$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/08/2022	08/07/2023	08/09/2023	Exercise	1	2,008,000	100			87,348				16,142			33,734			0001
Purchased Call/S&P 500 INDEX/SPXE00A$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/09/2022	08/09/2023	08/11/2023	Exercise	1	963,000	100			40,928				7,369			15,504			0001
Purchased Call/S&P 500 INDEX/SPXE005$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	07/15/2022	07/17/2023	07/19/2023	Exercise	1	3,221,000	3863.16			20,286				465			8,694			0001
Purchased Call/S&P 500 INDEX/SPXE00A$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/12/2022	08/11/2023	08/15/2023	Exercise	1	3,287,000	100			6,636				2,130			2,234			0001
Purchased Call/S&P 500 INDEX/SPXE00B$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/16/2022	08/16/2023	08/18/2023	Expire	1	2,484,000	4950.98							2,381			(2,386)			0001
Purchased Call/S&P 500 INDEX/SPXE00C$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/19/2022	08/18/2023	08/22/2023	Expire	1	2,141,000	4864.87							2,176			(2,183)			0001
Purchased Call/S&P 500 INDEX/SPXE00C$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/22/2022	08/21/2023	08/23/2023	Exercise	1	2,767,000	4137.99			152,185				31,305			66,131			0001
Purchased Call/S&P 500 INDEX/SPXE00A$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/12/2022	08/14/2023	08/16/2023	Expire	1	2,355,000	100							3,461			(3,862)			0001
Purchased Call/S&P 500 INDEX/SPXE00B$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/15/2022	08/15/2023	08/17/2023	Exercise	1	2,253,000	100			81,108				23,678			30,416			0001
Purchased Call/S&P 500 INDEX/SPXE00D$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/26/2022	08/25/2023	08/29/2023	Expire	1	2,555,000	4607.47							4,304			(4,344)			0001
Purchased Call/S&P 500 INDEX/SPXE00C$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/18/2022	08/18/2023	08/22/2023	Exercise	1	1,291,000	100			2,838				868			955			0001
Purchased Call/S&P 500 INDEX/SPXE00D$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/25/2022	08/25/2023	08/29/2023	Exercise	1	2,570,000	100			5,654				1,433			1,953			0001
Purchased Call/S&P 500 INDEX/SPXE00B$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/17/2022	08/17/2023	08/21/2023	Exercise	1	1,656,000	4274.04			7,459				2,953			1,568			0001
Purchased Call/S&P 500 INDEX/SPXE00D$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/26/2022	08/25/2023	08/29/2023	Expire	1	6,399,000	4637.91							9,259			(9,344)			0001
Purchased Call/S&P 500 INDEX/SPXE00F$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/31/2022	08/31/2023	09/05/2023	Expire	1	2,059,000	4192.3							12,583			(13,596)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXE00F$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/31/2022	08/31/2023	09/05/2023	Exercise	1	373,000	100			16,785				1,205			6,453			0001
Purchased Call/S&P 500 INDEX/SPXE00E$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/29/2022	08/29/2023	08/31/2023	Exercise	1	1,146,000	100			2,748				407			962			0001
Purchased Call/S&P 500 INDEX/SPXE00F$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/01/2022	08/31/2023	09/05/2023	Exercise	1	1,368,430	3955			56,790				20,716			13,799			0001
Purchased Call/S&P 500 INDEX/SPXE00F$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/02/2022	09/01/2023	09/06/2023	Expire	1	2,126,000	4249.97							9,735			(10,498)			0001
Purchased Call/S&P 500 INDEX/SPXE00G$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/07/2022	09/07/2023	09/11/2023	Expire	1	2,425,000	4312.19							10,990			(11,446)			0001
Purchased Call/S&P 500 INDEX/SPXE00E$H	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/29/2022	08/25/2023	08/29/2023	Expire	1	1,849,000	100							14,034			(16,271)			0001
Purchased Call/S&P 500 INDEX/SPXE00F$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/02/2022	09/01/2023	09/06/2023	Exercise	1	2,415,000	100			5,313				407			1,932			0001
Purchased Call/S&P 500 INDEX/SPXE00H$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/12/2022	09/08/2023	09/12/2023	Exercise	1	2,102,825	4067			42,395				5,912			16,933			0001
Purchased Call/S&P 500 INDEX/SPXE00H$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/12/2022	09/12/2023	09/14/2023	Expire	1	2,446,000	100							3,664			(4,450)			0001
Purchased Call/S&P 500 INDEX/SPXE00I$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/19/2022	09/18/2023	09/20/2023	Exercise	1	1,393,000	100			61,292				133			26,049			0001
Purchased Call/S&P 500 INDEX/SPXE00F$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	08/31/2022	08/31/2023	09/05/2023	Exercise	1	3,029,000	3955			13,332				929			5,515			0001
Purchased Call/S&P 500 INDEX/SPXE00J$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/20/2022	09/20/2023	09/22/2023	Expire	1	4,278,000	4386.12							10,507			(11,214)			0001
Purchased Call/S&P 500 INDEX/SPXE00J$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/23/2022	09/22/2023	09/26/2023	Exercise	1	1,880,000	4044.09			8,060				4,741			(2,130)			0001
Purchased Call/S&P 500 INDEX/SPXE00H$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/13/2022	09/13/2023	09/15/2023	Exercise	1	3,115,000	3932.69			17,444				890			7,414			0001
Purchased Call/S&P 500 INDEX/SPXE00I$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/19/2022	09/19/2023	09/21/2023	Exercise	1	2,954,000	3899.89			5,910				173			2,423			0001
Purchased Call/S&P 500 INDEX/SPXE00J$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/20/2022	09/20/2023	09/22/2023	Exercise	1	3,736,000	3855.93			20,916				20			9,113			0001
Purchased Call/S&P 500 INDEX/SPXE00M$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/03/2022	09/29/2023	10/03/2023	Exercise	1	3,320,284	3586			87,971				(6,055)			35,522			0001
Purchased Call/S&P 500 INDEX/SPXE00M$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/03/2022	10/02/2023	10/04/2023	Exercise	1	3,551,000	3678.43			129,612				(10,078)			57,881			0001
Purchased Call/S&P 500 INDEX/SPXE00K$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	09/26/2022	09/26/2023	09/28/2023	Exercise	1	2,723,000	3655.04			16,350				(1,342)			7,249			0001
Purchased Call/S&P 500 INDEX/SPXE00M$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/03/2022	09/29/2023	10/03/2023	Exercise	1	1,946,992	3586			79,821				(5,749)			33,188			0001
Purchased Call/S&P 500 INDEX/SPXE00I$7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/15/2022	09/14/2023	09/18/2023	Expire	1	1,487,000	100							8,926			(11,301)			0001
Purchased Call/S&P 500 INDEX/SPXE00N$Z	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/10/2022	10/06/2023	10/11/2023	Exercise	1	2,137,000	100			5,633				(1,609)			(21,507)			0001
Purchased Call/S&P 500 INDEX/SPXE00N$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/07/2022	10/09/2023	10/11/2023	Exercise	1	956,000	100			2,101				(111)			783			0001
Purchased Call/S&P 500 INDEX/SPXE00Q$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/19/2022	10/19/2023	10/23/2023	Exercise	1	2,318,000	3909.48			33,248				2,979			12,785			0001
Purchased Call/S&P 500 INDEX/SPXE00P$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/18/2022	10/18/2023	10/20/2023	Exercise	1	509,000	100			24,941				(1,616)			10,384			0001
Purchased Call/S&P 500 INDEX/SPXE00N$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/06/2022	10/06/2023	10/11/2023	Exercise	1	2,125,000	3744.52			12,325				(573)			5,355			0001
Purchased Call/S&P 500 INDEX/SPXE00P$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/17/2022	10/17/2023	10/19/2023	Exercise	1	1,020,000	100			2,958				(170)			1,163			0001
Purchased Call/S&P 500 INDEX/SPXE00R$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/24/2022	10/24/2023	10/26/2023	Exercise	1	1,509,000	3797.34			12,533				(589)			5,768			0001
Purchased Call/S&P 500 INDEX/SPXE00Q$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/20/2022	10/20/2023	10/24/2023	Expire	1	1,739,000	100							2,066			(2,436)			0001
Purchased Call/S&P 500 INDEX/SPXE00R$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/25/2022	10/25/2023	10/27/2023	Exercise	1	917,000	100			2,288				36			897			0001
Purchased Call/S&P 500 INDEX/SPXE00R$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/26/2022	10/25/2023	10/27/2023	Exercise	1	408,000	100			19,380				(180)			8,078			0001
Purchased Call/S&P 500 INDEX/SPXE00R$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/31/2022	10/30/2023	11/01/2023	Exercise	1	1,237,000	100			58,758				505			23,750			0001
Purchased Call/S&P 500 INDEX/SPXE00R$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/31/2022	10/31/2023	11/02/2023	Exercise	1	1,294,000	100			62,759				546			25,362			0001
Purchased Call/S&P 500 INDEX/SPXE00O$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	10/12/2022	10/12/2023	10/16/2023	Exercise	1	2,176,000	3577.03			7,613				(852)			3,350			0001
Purchased Call/S&P 500 INDEX/SPXE00S$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	11/07/2022	11/06/2023	11/08/2023	Exercise	1	2,067,000	100			95,082				(2,098)			38,860			0001
Purchased Call/S&P 500 INDEX/SPXE00T$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OX0HC3ZE78	11/14/2022	11/13/2023	11/15/2023	Exercise	1	1,564,000	100			70,380				3,190			28,465			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXE00T$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/16/2022	11/16/2023	11/20/2023	Exercise	1	592,000	100			28,120				1,842			10,834			0001
Purchased Call/S&P 500 INDEX/SPXE00V$U	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/05/2022	12/01/2023	12/05/2023	Expire	1	1,524,000	100							13,139			(20,422)			0001
Purchased Call/S&P 500 INDEX/SPXE00W$O	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/09/2022	12/08/2023	12/12/2023	Expire	1	1,588,000	100							4,918			(17,786)			0001
Purchased Call/S&P 500 INDEX/SPXE00V$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/06/2022	12/06/2023	12/08/2023	Exercise	1	1,327,000	100			58,388				3,738			22,028			0001
Purchased Call/S&P 500 INDEX/SPXE00W$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/06/2022	12/06/2023	12/08/2023	Expire	1	2,474,000	100							1,684			(3,119)			0001
Purchased Call/S&P 500 INDEX/SPXE00W$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/07/2022	12/07/2023	12/11/2023	Exercise	1	824,000	100			39,552				2,409			14,914			0001
Purchased Call/S&P 500 INDEX/SPXE00W$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/09/2022	12/11/2023	12/13/2023	Exercise	1	490,000	100			16,660				1,122			6,174			0001
Purchased Call/S&P 500 INDEX/SPXE00U$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/25/2022	11/24/2023	11/28/2023	Exercise	1	4,422,000	4026.12			15,470				1,488			6,188			0001
Purchased Call/S&P 500 INDEX/SPXE00X$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/12/2022	12/11/2023	12/13/2023	Exercise	1	2,145,000	100			96,525				7,886			36,680			0001
Purchased Call/S&P 500 INDEX/SPXE00T$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/18/2022	11/17/2023	11/21/2023	Exercise	1	1,940,000	100			4,268				345			1,591			0001
Purchased Call/S&P 500 INDEX/SPXE00U$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/25/2022	11/24/2023	11/28/2023	Exercise	1	2,580,000	4026.12			14,706				1,400			6,037			0001
Purchased Call/S&P 500 INDEX/SPXE00Y$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/21/2022	12/21/2023	12/26/2023	Expire	1	2,976,000	100							1,047			(4,463)			0001
Purchased Call/S&P 500 INDEX/SPXE00V$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/01/2022	12/01/2023	12/05/2023	Exercise	1	2,367,000	4076.57			8,278				965			3,311			0001
Purchased Call/S&P 500 INDEX/SPXE00Y$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/21/2022	12/21/2023	12/26/2023	Expire	1	4,062,000	4450.51							2,685			(6,577)			0001
Purchased Call/S&P 500 INDEX/SPXE00X$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/09/2022	12/08/2023	12/12/2023	Exercise	1	10,082,000	3934.38			20,160				937			8,064			0001
Purchased Call/S&P 500 INDEX/SPXF000$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/27/2022	12/26/2023	12/28/2023	Exercise	1	2,192,000	3829.25			87,680				(177)			38,141			0001
Purchased Call/S&P 500 INDEX/SPXE00Z$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/22/2022	12/22/2023	12/27/2023	Exercise	1	5,881,000	3822.39			11,760				117			4,822			0001
Purchased Call/S&P 500 INDEX/SPXF00F$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/06/2023	04/12/2023	04/10/2023	Expire	1	(16,320,000)	4075	29,170	(29,170)								29,170			0001
Purchased Call/S&P 500 INDEX/SPXF13P$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/03/2022	01/03/2023	01/05/2023	Expire	1	3,311,000	4796.56							112,895			(112,905)			0001
Purchased Call/S&P 500 INDEX/SPXF13Q$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/06/2022	01/04/2023	01/06/2023	Expire	1	3,039,104	4794							3,280			(3,282)			0001
Purchased Call/S&P 500 INDEX/SPXF13T$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/18/2022	01/18/2023	01/20/2023	Expire	1	1,067,000	100							31,574			(31,583)			0001
Purchased Call/S&P 500 INDEX/SPXF13R$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/11/2022	01/06/2023	01/10/2023	Expire	1	7,207,303	4677							9,218			(9,218)			0001
Purchased Call/S&P 500 INDEX/SPXF13S$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/12/2022	01/10/2023	01/12/2023	Expire	1	3,231,841	4670							7,727			(7,727)			0001
Purchased Call/S&P 500 INDEX/SPXF13S$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/13/2022	01/11/2023	01/13/2023	Expire	1	2,667,598	4713							8,852			(8,852)			0001
Purchased Call/S&P 500 INDEX/SPXF13T$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/19/2022	01/13/2023	01/17/2023	Expire	1	3,711,629	4663							7,292			(7,292)			0001
Purchased Call/S&P 500 INDEX/SPXF13T$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/20/2022	01/18/2023	01/20/2023	Expire	1	1,826,267	4763							7,861			(7,861)			0001
Purchased Call/S&P 500 INDEX/SPXF13T$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/18/2022	01/13/2023	01/17/2023	Expire	1	1,767,220	4663							31,112			(31,112)			0001
Purchased Call/S&P 500 INDEX/SPXF13V$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/31/2022	01/30/2023	02/01/2023	Expire	1	2,065,242	4432							26,457			(26,515)			0001
Purchased Call/S&P 500 INDEX/SPXF13T$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/20/2022	01/18/2023	01/20/2023	Expire	1	3,963,777	4577							19,054			(19,056)			0001
Purchased Call/S&P 500 INDEX/SPXF13Y$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/08/2022	02/08/2023	02/10/2023	Expire	1	4,145,000	4521.54							114,946			(115,231)			0001
Purchased Call/S&P 500 INDEX/SPXF13U$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/21/2022	01/19/2023	01/23/2023	Expire	1	3,902,706	4533							10,346			(10,349)			0001
Purchased Call/S&P 500 INDEX/SPXF13U$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/21/2022	01/19/2023	01/23/2023	Expire	1	2,642,599	4533							10,575			(10,578)			0001
Purchased Call/S&P 500 INDEX/SPXF13U$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/25/2022	01/23/2023	01/25/2023	Expire	1	3,883,381	4398							14,802			(14,823)			0001
Purchased Call/S&P 500 INDEX/SPXF13X$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/07/2022	02/03/2023	02/07/2023	Expire	1	3,098,388	4794							9,320			(9,320)			0001
Purchased Call/S&P 500 INDEX/SPXF13Y$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/07/2022	02/03/2023	02/07/2023	Expire	1	2,073,055	4477							6,856			(6,876)			0001
Purchased Call/S&P 500 INDEX/SPXF13Z$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/11/2022	02/09/2023	02/13/2023	Expire	1	4,495,436	4587							8,081			(8,103)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXF13Z$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2022	02/10/2023	02/14/2023	Expire	1	4,864,406	4504							9,513			(9,565)			0001
Purchased Call/S&P 500 INDEX/SPXF13Z$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2022	02/10/2023	02/14/2023	Expire	1	2,396,171	4504							8,519			(8,557)			0001
Purchased Call/S&P 500 INDEX/SPXG130$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/18/2022	02/16/2023	02/21/2023	Expire	1	4,322,860	4475							8,076			(8,174)			0001
Purchased Call/S&P 500 INDEX/SPXG131$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/22/2022	02/17/2023	02/22/2023	Expire	1	2,991,718	4380							3,373			(3,479)			0001
Purchased Call/S&P 500 INDEX/SPXG135$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/16/2022	03/15/2023	03/17/2023	Expire	1	1,854,166	4262							26,333			(30,572)			0001
Purchased Call/S&P 500 INDEX/SPXG132$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/28/2022	02/28/2023	03/02/2023	Expire	1	1,960,000	4373.94							62,234			(63,896)			0001
Purchased Call/S&P 500 INDEX/SPXG132$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/01/2022	02/24/2023	02/28/2023	Expire	1	4,823,115	4385							8,987			(9,317)			0001
Purchased Call/S&P 500 INDEX/SPXG132$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/01/2022	02/24/2023	02/28/2023	Expire	1	2,626,405	4385							6,837			(7,064)			0001
Purchased Call/S&P 500 INDEX/SPXG137$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/25/2022	03/23/2023	03/27/2023	Expire	1	2,981,225	5033							3,796			(3,796)			0001
Purchased Call/S&P 500 INDEX/SPXG132$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/03/2022	03/01/2023	03/03/2023	Expire	1	2,454,568	4306							2,940			(3,200)			0001
Purchased Call/S&P 500 INDEX/SPXG138$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/29/2022	03/29/2023	03/31/2023	Expire	1	1,109,000	100							29,969			(30,941)			0001
Purchased Call/S&P 500 INDEX/SPXG138$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/29/2022	03/24/2023	03/28/2023	Expire	1	2,893,929	5084							3,645			(3,645)			0001
Purchased Call/S&P 500 INDEX/SPXG134$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/11/2022	03/09/2023	03/13/2023	Expire	1	4,855,394	4278							4,987			(5,798)			0001
Purchased Call/S&P 500 INDEX/SPXG134$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/11/2022	03/09/2023	03/13/2023	Expire	1	2,998,794	4278							5,887			(6,727)			0001
Purchased Call/S&P 500 INDEX/SPXG134$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/11/2022	03/09/2023	03/13/2023	Expire	1	3,447,971	4278							11,729			(13,125)			0001
Purchased Call/S&P 500 INDEX/SPXG136$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/21/2022	03/17/2023	03/21/2023	Expire	1	2,766,117	4412							5,493			(5,844)			0001
Purchased Call/S&P 500 INDEX/SPXG136$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/23/2022	03/21/2023	03/23/2023	Expire	1	1,690,787	4461							7,787			(8,079)			0001
Purchased Call/S&P 500 INDEX/SPXG139$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/01/2022	03/30/2023	04/03/2023	Expire	1	3,129,666	4602							3,723			(3,826)			0001
Purchased Call/S&P 500 INDEX/SPXG13A$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/05/2022	03/31/2023	04/04/2023	Expire	1	4,323,113	4546							13,962			(14,419)			0001
Purchased Call/S&P 500 INDEX/SPXG13A$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/05/2022	04/03/2023	04/05/2023	Expire	1	3,573,046	4546							15,664			(16,152)			0001
Purchased Call/S&P 500 INDEX/SPXG13A$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/06/2022	04/04/2023	04/06/2023	Expire	1	2,676,262	4583							3,144			(3,258)			0001
Purchased Call/S&P 500 INDEX/SPXG13A$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/07/2022	04/05/2023	04/07/2023	Expire	1	3,574,845	4525							4,355			(4,584)			0001
Purchased Call/S&P 500 INDEX/SPXG13B$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/08/2022	04/06/2023	04/10/2023	Expire	1	4,933,746	4481							9,711			(10,358)			0001
Purchased Call/S&P 500 INDEX/SPXG13B$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/11/2022	04/06/2023	04/10/2023	Expire	1	3,298,654	4500							9,367			(9,890)			0001
Purchased Call/S&P 500 INDEX/SPXG13B$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/12/2022	04/06/2023	04/10/2023	Expire	1	5,511,608	4488							10,251			(10,957)			0001
Purchased Call/S&P 500 INDEX/SPXG13C$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/12/2022	04/10/2023	04/12/2023	Expire	1	2,419,183	4488							6,109			(6,519)			0001
Purchased Call/S&P 500 INDEX/SPXG13C$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/12/2022	04/10/2023	04/12/2023	Expire	1	2,980,218	4488							11,736			(12,416)			0001
Purchased Call/S&P 500 INDEX/SPXG137$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/28/2022	03/24/2023	03/28/2023	Expire	1	2,176,126	4543							27,089			(27,878)			0001
Purchased Call/S&P 500 INDEX/SPXG13C$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/14/2022	04/12/2023	04/14/2023	Expire	1	3,012,253	4397							9,406			(10,481)			0001
Purchased Call/S&P 500 INDEX/SPXG13D$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/19/2022	04/17/2023	04/19/2023	Expire	1	3,527,250	4393							11,271			(12,672)			0001
Purchased Call/S&P 500 INDEX/SPXG13D$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/20/2022	04/18/2023	04/20/2023	Expire	1	3,271,809	4392							3,680			(4,264)			0001
Purchased Call/S&P 500 INDEX/SPXG13D$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/22/2022	04/20/2023	04/24/2023	Expire	1	4,481,747	4459							13,647			(15,041)			0001
Purchased Call/S&P 500 INDEX/SPXG13E$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/25/2022	04/21/2023	04/25/2023	Expire	1	2,759,218	4394							2,408			(2,896)			0001
Purchased Call/S&P 500 INDEX/SPXG13E$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/26/2022	04/21/2023	04/25/2023	Expire	1	8,026,675	4272							6,462			(9,314)			0001
Purchased Call/S&P 500 INDEX/SPXG13F$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/02/2022	04/28/2023	05/02/2023	Expire	1	3,601,500	4287							8,035			(11,360)			0001
Purchased Call/S&P 500 INDEX/SPXG13G$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/03/2022	05/01/2023	05/03/2023	Exercise	1	2,561,797	4132			4,299				6,177			(6,698)			0001

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Purchased Call/S&P 500 INDEX/SPXG13G$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/05/2022	05/03/2023	05/05/2023	Expire	1	2,814,274	4175							5,627			(9,931)			0001
Purchased Call/S&P 500 INDEX/SPXG13H$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/06/2022	05/04/2023	05/08/2023	Expire	1	5,831,031	4300							3,985			(6,076)			0001
Purchased Call/S&P 500 INDEX/SPXG13H$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/09/2022	05/05/2023	05/09/2023	Expire	1	5,884,409	4147							2,782			(6,470)			0001
Purchased Call/S&P 500 INDEX/SPXG13H$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/10/2022	05/05/2023	05/09/2023	Exercise	1	3,108,998	4123			450				467			(697)			0001
Purchased Call/S&P 500 INDEX/SPXG13H$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/10/2022	05/05/2023	05/09/2023	Exercise	1	5,780,923	4123			3,709				4,588			(7,390)			0001
Purchased Call/S&P 500 INDEX/SPXG13H$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/10/2022	05/05/2023	05/09/2023	Exercise	1	3,088,382	4123			1,855				4,378			(7,923)			0001
Purchased Call/S&P 500 INDEX/SPXG13H$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/11/2022	05/09/2023	05/11/2023	Exercise	1	4,450,233	3991			8,920				1,049			3,791			0001
Purchased Call/S&P 500 INDEX/SPXG13J$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/17/2022	05/12/2023	05/16/2023	Exercise	1	9,234,828	4024			18,361				3,291			7,129			0001
Purchased Call/S&P 500 INDEX/SPXG13J$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/17/2022	05/15/2023	05/17/2023	Exercise	1	3,714,050	4024			13,691				2,485			5,462			0001
Purchased Call/S&P 500 INDEX/SPXG13J$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/17/2022	05/15/2023	05/17/2023	Exercise	1	4,027,914	4024			22,456				4,975			7,334			0001
Purchased Call/S&P 500 INDEX/SPXG13I$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/13/2022	05/15/2023	05/17/2023	Exercise	1	2,992,000	4023.89			83,569				33,255			(9,782)			0001
Purchased Call/S&P 500 INDEX/SPXG13J$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/18/2022	05/16/2023	05/18/2023	Exercise	1	2,364,726	4008			4,484				517			1,954			0001
Purchased Call/S&P 500 INDEX/SPXG13J$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2022	05/17/2023	05/19/2023	Exercise	1	2,911,261	4089			9,907				2,966			618			0001
Purchased Call/S&P 500 INDEX/SPXG13J$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/20/2022	05/18/2023	05/22/2023	Exercise	1	5,242,036	3924			9,878				258			4,519			0001
Purchased Call/S&P 500 INDEX/SPXG13K$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/20/2022	05/18/2023	05/22/2023	Exercise	1	4,182,643	3924			14,270				429			6,634			0001
Purchased Call/S&P 500 INDEX/SPXG13K$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/23/2022	05/19/2023	05/23/2023	Exercise	1	3,186,945	3901			10,075				838			3,968			0001
Purchased Call/S&P 500 INDEX/SPXG13K$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/24/2022	05/19/2023	05/23/2023	Exercise	1	2,824,585	3901			16,368				1,187			6,983			0001
Purchased Call/S&P 500 INDEX/SPXG13L$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/27/2022	05/25/2023	05/30/2023	Exercise	1	4,953,519	3979			9,960				1,601			3,595			0001
Purchased Call/S&P 500 INDEX/SPXG13L$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/27/2022	05/25/2023	05/30/2023	Exercise	1	3,083,516	3979			15,655				2,686			5,851			0001
Purchased Call/S&P 500 INDEX/SPXG13M$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/31/2022	05/26/2023	05/31/2023	Exercise	1	2,523,976	4058			7,839				1,616			3,039			0001
Purchased Call/S&P 500 INDEX/SPXG13M$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/01/2022	05/30/2023	06/01/2023	Exercise	1	2,715,331	4158			6,225				4,167			(2,884)			0001
Purchased Call/S&P 500 INDEX/SPXG13N$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/06/2022	06/02/2023	06/06/2023	Exercise	1	2,418,379	4177			8,176				2,043			3,578			0001
Purchased Call/S&P 500 INDEX/SPXG13O$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2023	06/12/2023	Exercise	1	618,000	100			26,574				4,971			10,197			0001
Purchased Call/S&P 500 INDEX/SPXG13O$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/09/2022	06/07/2023	06/09/2023	Exercise	1	4,331,268	4161			14,768				3,128			6,753			0001
Purchased Call/S&P 500 INDEX/SPXG13O$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/10/2022	06/08/2023	06/12/2023	Exercise	1	3,025,091	4116			6,027				697			3,030			0001
Purchased Call/S&P 500 INDEX/SPXG13P$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/10/2022	06/08/2023	06/12/2023	Exercise	1	3,292,616	4116			10,720				1,280			5,459			0001
Purchased Call/S&P 500 INDEX/SPXG13P$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/16/2022	06/14/2023	06/16/2023	Exercise	1	4,161,325	3735			14,494				(1,353)			6,743			0001
Purchased Call/S&P 500 INDEX/SPXG13Q$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/17/2022	06/15/2023	06/20/2023	Exercise	1	5,324,936	3790			10,959				(676)			4,990			0001
Purchased Call/S&P 500 INDEX/SPXG13Q$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/17/2022	06/15/2023	06/20/2023	Exercise	1	2,694,683	3790			14,910				(913)			7,064			0001
Purchased Call/S&P 500 INDEX/SPXG13R$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/21/2022	06/16/2023	06/21/2023	Exercise	1	4,422,125	3667			10,234				(483)			3,894			0001
Purchased Call/S&P 500 INDEX/SPXG13R$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/21/2022	06/16/2023	06/21/2023	Exercise	1	2,665,742	3667			11,610				(564)			4,551			0001
Purchased Call/S&P 500 INDEX/SPXG13R$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/22/2022	06/20/2023	06/22/2023	Exercise	1	4,060,698	3675			22,763				(1,072)			9,076			0001
Purchased Call/S&P 500 INDEX/SPXG13R$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/24/2022	06/22/2023	06/26/2023	Exercise	1	5,696,233	3760			11,514				86			4,261			0001
Purchased Call/S&P 500 INDEX/SPXG13S$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/28/2022	06/23/2023	06/27/2023	Exercise	1	6,790,781	3912			24,290				426			11,090			0001
Purchased Call/S&P 500 INDEX/SPXG13S$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/28/2022	06/26/2023	06/28/2023	Exercise	1	2,444,838	3912			8,250				138			3,759			0001
Purchased Call/S&P 500 INDEX/SPXG13S$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/30/2022	06/28/2023	06/30/2023	Exercise	1	4,050,843	3822			8,056				(199)			3,504			0001

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXG13U$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/06/2022	06/30/2023	07/05/2023	Exercise	1	2,964,631	3825			15,295				264			6,365			0001
Purchased Call/S&P 500 INDEX/SPXG13V$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/11/2022	07/07/2023	07/11/2023	Exercise	1	4,199,219	3903			8,386				232			3,585			0001
Purchased Call/S&P 500 INDEX/SPXG13V$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/11/2022	07/07/2023	07/11/2023	Exercise	1	2,259,617	3903			7,656				216			3,330			0001
Purchased Call/S&P 500 INDEX/SPXG13V$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/12/2022	07/07/2023	07/11/2023	Exercise	1	4,172,337	3899			14,123				239			6,270			0001
Purchased Call/S&P 500 INDEX/SPXG13R$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/21/2022	06/16/2023	06/21/2023	Exercise	1	4,659,697	3675			103,972				(5,409)			41,409			0001
Purchased Call/S&P 500 INDEX/SPXG13V$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/13/2022	07/11/2023	07/13/2023	Exercise	1	4,617,607	3854			16,080				159			6,828			0001
Purchased Call/S&P 500 INDEX/SPXG13V$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/13/2022	07/11/2023	07/13/2023	Exercise	1	3,068,126	3854			17,967				217			7,828			0001
Purchased Call/S&P 500 INDEX/SPXG13W$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/19/2022	07/19/2023	07/21/2023	Exercise	1	4,175,000	3936.69			8,350				597			3,340			0001
Purchased Call/S&P 500 INDEX/SPXG13W$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/20/2022	07/20/2023	07/24/2023	Exercise	1	3,869,000	3959.9			7,740				575			3,173			0001
Purchased Call/S&P 500 INDEX/SPXG13Y$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/26/2022	07/26/2023	07/28/2023	Exercise	1	3,342,000	3921.05			6,680				402			2,672			0001
Purchased Call/S&P 500 INDEX/SPXG13Y$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/27/2022	07/27/2023	07/31/2023	Exercise	1	2,510,000	4023.61			8,534				1,048			3,464			0001
Purchased Call/S&P 500 INDEX/SPXG13Y$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/27/2022	07/27/2023	07/31/2023	Exercise	1	3,246,000	4023.61			18,821				2,321			7,918			0001
Purchased Call/S&P 500 INDEX/SPXG13Y$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/28/2022	07/28/2023	08/01/2023	Exercise	1	3,488,000	4072.43			18,148				2,837			7,538			0001
Purchased Call/S&P 500 INDEX/SPXG13Z$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/29/2022	07/31/2023	08/02/2023	Exercise	1	2,073,000	4130.29			7,263				1,394			2,947			0001
Purchased Call/S&P 500 INDEX/SPXH133$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/15/2022	08/11/2023	08/15/2023	Exercise	1	1,549,414	4280			46,335				13,752			19,033			0001
Purchased Call/S&P 500 INDEX/SPXG13Z$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/01/2022	08/01/2023	08/03/2023	Exercise	1	4,842,000	4118.63			9,680				1,730			3,872			0001
Purchased Call/S&P 500 INDEX/SPXG13Z$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/01/2022	08/01/2023	08/03/2023	Exercise	1	2,778,000	4118.63			9,730				1,783			3,948			0001
Purchased Call/S&P 500 INDEX/SPXH130$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/02/2022	08/02/2023	08/04/2023	Exercise	1	7,648,000	4091.19			26,775				4,246			11,016			0001
Purchased Call/S&P 500 INDEX/SPXH130$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/04/2022	08/04/2023	08/08/2023	Exercise	1	4,106,000	4151.94			8,210				1,625			3,284			0001
Purchased Call/S&P 500 INDEX/SPXH131$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/05/2022	08/04/2023	08/08/2023	Exercise	1	5,585,000	4145.19			11,170				2,272			4,356			0001
Purchased Call/S&P 500 INDEX/SPXH131$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/05/2022	08/04/2023	08/08/2023	Exercise	1	6,571,000	4145.19			22,995				4,553			9,329			0001
Purchased Call/S&P 500 INDEX/SPXH132$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/12/2022	08/14/2023	08/16/2023	Exercise	1	2,411,000	4280.15			14,460				4,236			5,977			0001
Purchased Call/S&P 500 INDEX/SPXH133$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2023	08/17/2023	Exercise	1	1,846,000	4297.14			10,701				3,299			4,354			0001
Purchased Call/S&P 500 INDEX/SPXH134$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/18/2022	08/18/2023	08/22/2023	Exercise	1	3,998,000	4283.74			8,000				2,366			3,040			0001
Purchased Call/S&P 500 INDEX/SPXH134$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/19/2022	08/21/2023	08/23/2023	Exercise	1	1,632,000	4228.48			66,110				20,125			22,373			0001
Purchased Call/S&P 500 INDEX/SPXH134$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023	08/22/2023	Exercise	1	6,924,000	4228.48			13,850				3,592			5,263			0001
Purchased Call/S&P 500 INDEX/SPXH134$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023	08/22/2023	Exercise	1	6,371,000	4228.48			22,295				5,695			8,791			0001
Purchased Call/S&P 500 INDEX/SPXH13A$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/15/2022	09/14/2023	09/18/2023	Exercise	1	1,737,699	3940			90,847				4,809			41,058			0001
Purchased Call/S&P 500 INDEX/SPXH13A$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/15/2022	09/15/2023	09/19/2023	Exercise	1	1,863,000	3901.35			68,000				2,397			29,435			0001
Purchased Call/S&P 500 INDEX/SPXH138$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/08/2022	09/08/2023	09/12/2023	Exercise	1	1,426,000	100			46,345				3,617			17,968			0001
Purchased Call/S&P 500 INDEX/SPXH136$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/30/2022	08/30/2023	09/01/2023	Exercise	1	2,576,000	3986.16			14,935				1,317			6,283			0001
Purchased Call/S&P 500 INDEX/SPXH137$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/02/2022	09/05/2023	09/07/2023	Exercise	1	3,819,000	3924.26			7,640				345			3,132			0001
Purchased Call/S&P 500 INDEX/SPXH13E$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/10/2022	10/09/2023	10/11/2023	Exercise	1	2,526,000	3612.39			93,462				(9,229)			41,679			0001
Purchased Call/S&P 500 INDEX/SPXH138$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/07/2022	09/07/2023	09/11/2023	Exercise	1	4,807,000	3979.87			9,610				699			3,940			0001
Purchased Call/S&P 500 INDEX/SPXH13D$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2022	09/22/2023	09/26/2023	Exercise	1	1,627,473	29590			81,400				(29,023)			41,291			0001
Purchased Call/S&P 500 INDEX/SPXH13F$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/13/2022	10/12/2023	10/16/2023	Exercise	1	1,688,596	3585			91,844				(7,179)			39,243			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXH13C$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/23/2022	09/22/2023	09/26/2023	Exercise	1	5,543,000	3693.23			19,408				(1,419)			8,428			0001
Purchased Call/S&P 500 INDEX/SPXH13C$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/23/2022	09/25/2023	09/27/2023	Exercise	1	6,105,000	3693.23			12,210				(900)			5,250			0001
Purchased Call/S&P 500 INDEX/SPXH13D$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/28/2022	09/28/2023	10/02/2023	Exercise	1	3,514,000	3719.04			7,030				(309)			2,882			0001
Purchased Call/S&P 500 INDEX/SPXH13E$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/05/2022	10/05/2023	10/10/2023	Exercise	1	6,585,000	3783.28			12,512				(246)			5,136			0001
Purchased Call/S&P 500 INDEX/SPXH13D$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2022	09/25/2023	09/27/2023	Exercise	1	2,034,970	3693			40,223				(3,244)			17,831			0001
Purchased Call/S&P 500 INDEX/SPXH13E$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/10/2022	10/06/2023	10/11/2023	Exercise	1	3,290,253	3640			65,088				(5,964)			28,467			0001
Purchased Call/S&P 500 INDEX/SPXH13F$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/14/2022	10/13/2023	10/17/2023	Exercise	1	8,220,000	3583.07			16,440				(1,768)			7,069			0001
Purchased Call/S&P 500 INDEX/SPXH13F$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/14/2022	10/16/2023	10/18/2023	Exercise	1	7,064,000	3583.07			14,130				(1,516)			6,076			0001
Purchased Call/S&P 500 INDEX/SPXH13G$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/17/2022	10/17/2023	10/19/2023	Exercise	1	3,387,000	3677.95			5,078				(379)			2,166			0001
Purchased Call/S&P 500 INDEX/SPXH13G$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/19/2022	10/19/2023	10/23/2023	Exercise	1	3,599,000	3695.16			12,600				(953)			5,544			0001
Purchased Call/S&P 500 INDEX/SPXH13I$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/31/2022	10/27/2023	10/31/2023	Exercise	1	1,950,530	3901			64,999				713			29,114			0001
Purchased Call/S&P 500 INDEX/SPXH13I$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/01/2022	10/31/2023	11/02/2023	Exercise	1	1,932,118	3872			95,808				433			43,628			0001
Purchased Call/S&P 500 INDEX/SPXH13H$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/21/2022	10/23/2023	10/25/2023	Exercise	1	3,054,000	3752.75			12,831				(642)			5,621			0001
Purchased Call/S&P 500 INDEX/SPXH13I$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/28/2022	10/30/2023	11/01/2023	Exercise	1	5,859,000	3901.06			11,720				221			4,922			0001
Purchased Call/S&P 500 INDEX/SPXH13J$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/02/2022	11/02/2023	11/06/2023	Exercise	1	3,271,000	3759.69			11,445				(459)			4,905			0001
Purchased Call/S&P 500 INDEX/SPXH13J$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2022	11/03/2023	11/07/2023	Exercise	1	4,567,000	3719.89			18,717				(1,077)			8,126			0001
Purchased Call/S&P 500 INDEX/SPXH13K$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/11/2022	11/10/2023	11/14/2023	Exercise	1	9,704,000	3992.93			19,410				1,324			7,958			0001
Purchased Call/S&P 500 INDEX/SPXH13K$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/11/2022	11/10/2023	11/14/2023	Exercise	1	5,516,000	3992.93			19,303				1,199			8,162			0001
Purchased Call/S&P 500 INDEX/SPXH13L$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/14/2022	11/14/2023	11/16/2023	Exercise	1	2,755,000	3957.25			5,510				344			2,204			0001
Purchased Call/S&P 500 INDEX/SPXH13M$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/18/2022	11/20/2023	11/22/2023	Exercise	1	8,709,000	3965.34			17,420				975			7,142			0001
Purchased Call/S&P 500 INDEX/SPXH13K$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/07/2022	11/07/2023	11/09/2023	Exercise	1	2,475,000	3806.8			124,988				(2,923)			56,925			0001
Purchased Call/S&P 500 INDEX/SPXH13M$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/22/2022	11/22/2023	11/27/2023	Exercise	1	3,201,000	4003.58			19,200				1,605			8,000			0001
Purchased Call/S&P 500 INDEX/SPXH13M$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/23/2022	11/24/2023	11/28/2023	Exercise	1	7,795,000	4027.26			15,590				1,599			6,080			0001
Purchased Call/S&P 500 INDEX/SPXH13N$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/28/2022	11/28/2023	11/30/2023	Exercise	1	2,946,000	3963.94			7,952				537			3,181			0001
Purchased Call/S&P 500 INDEX/SPXH13R$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/16/2022	12/18/2023	12/20/2023	Exercise	1	2,200,000	4068.09			26,816				3,130			10,184			0001
Purchased Call/S&P 500 INDEX/SPXH13O$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/30/2022	11/30/2023	12/04/2023	Exercise	1	2,385,000	4080.11			8,348				1,027			3,339			0001
Purchased Call/S&P 500 INDEX/SPXH13Q$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/16/2022	12/18/2023	12/20/2023	Exercise	1	1,208,000	3852.36			48,320				623			20,778			0001
Purchased Call/S&P 500 INDEX/SPXH13L$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/16/2022	11/15/2023	11/17/2023	Exercise	1	1,596,692	3992			47,200				3,010			20,376			0001
Purchased Call/S&P 500 INDEX/SPXH13N$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/28/2022	11/28/2023	11/30/2023	Exercise	1	967,000	100			1,930				174			676			0001
Purchased Call/S&P 500 INDEX/SPXH13O$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/30/2022	11/30/2023	12/04/2023	Exercise	1	4,438,000	4080.11			26,196				3,173			10,834			0001
Purchased Call/S&P 500 INDEX/SPXH13R$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/21/2022	12/21/2023	12/26/2023	Exercise	1	2,972,000	4215.86			10,834				2,882			(2,650)			0001
Purchased Call/S&P 500 INDEX/SPXH13S$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/23/2022	12/26/2023	12/28/2023	Exercise	1	2,595,000	4056.29			29,625				1,458			10,578			0001
Purchased Call/S&P 500 INDEX/SPXH13O$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/02/2022	12/01/2023	12/05/2023	Exercise	1	2,935,000	4071.7			15,556				1,931			6,281			0001
Purchased Call/S&P 500 INDEX/SPXH13O$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/02/2022	12/04/2023	12/06/2023	Exercise	1	5,303,000	4071.7			10,610				1,295			4,138			0001
Purchased Call/S&P 500 INDEX/SPXH13S$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/27/2022	12/26/2023	12/28/2023	Exercise	1	1,449,497	3845			30,913				41			13,123			0001
Purchased Call/S&P 500 INDEX/SPXH13P$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/08/2022	12/08/2023	12/12/2023	Exercise	1	8,345,000	3963.51			16,690				1,072			6,676			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/S&P 500 INDEX/SPXH13Q$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/13/2022	12/13/2023	12/15/2023	Exercise	1	5,136,000	4019.65			9,757				954			3,800			0001
Purchased Call/S&P 500 INDEX/SPXH13Q$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/14/2022	12/14/2023	12/18/2023	Exercise	1	4,107,000	3995.32			8,210				715			3,202			0001
Purchased Call/S&P 500 INDEX/SPXH13Q$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/14/2022	12/14/2023	12/18/2023	Exercise	1	1,984,000	3995.32			6,551				541			2,620			0001
Purchased Call/S&P 500 INDEX/SPXH13R$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/16/2022	12/15/2023	12/19/2023	Exercise	1	9,684,000	3852.36			19,370				402			7,748			0001
Purchased Call/S&P 500 INDEX/SPXH13R$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/19/2022	12/19/2023	12/21/2023	Exercise	1	3,027,000	3817.66			6,050				50			2,420			0001
Purchased Call/S&P 500 INDEX/SPXH13S$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/23/2022	12/22/2023	12/27/2023	Exercise	1	3,896,000	3844.82			15,191				138			6,310			0001
Purchased Call/S&P 500 INDEX/SPXH13S$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/27/2022	12/27/2023	12/29/2023	Exercise	1	4,494,000	3829.25			8,990				111			3,596			0001
Purchased Call/S&P 500 INDEX/SPXH13T$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/03/2023	12/29/2023	01/05/2024	Exercise	1	3,931,648	3840	(22,139)	22,139	38,912							16,773			0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												(632,094)	632,094	55,989,172			XXX	29,229,268			(6,396,136)			XXX
0219999999. Subtotal - Purchased Options - Hedging Other												(632,094)	632,094	55,989,172			XXX	29,229,268			(6,396,136)			XXX
0289999999. Subtotal - Purchased Options - Replications																	XXX							XXX
0359999999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0429999999. Subtotal - Purchased Options - Other																	XXX							XXX
0439999999. Total Purchased Options - Call Options and Warrants												(632,094)	632,094	55,989,172			XXX	29,229,268			(6,396,136)			XXX
0449999999. Total Purchased Options - Put Options																	XXX							XXX
0459999999. Total Purchased Options - Caps																	XXX							XXX
0469999999. Total Purchased Options - Floors																	XXX							XXX
0479999999. Total Purchased Options - Collars																	XXX							XXX
0489999999. Total Purchased Options - Other																	XXX							XXX
0499999999. Total Purchased Options												(632,094)	632,094	55,989,172			XXX	29,229,268			(6,396,136)			XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0709999999. Subtotal - Written Options - Hedging Other																	XXX							XXX
0779999999. Subtotal - Written Options - Replications																	XXX							XXX
0849999999. Subtotal - Written Options - Income Generation																	XXX							XXX
0919999999. Subtotal - Written Options - Other																	XXX							XXX
0929999999. Total Written Options - Call Options and Warrants																	XXX							XXX
0939999999. Total Written Options - Put Options																	XXX							XXX
0949999999. Total Written Options - Caps																	XXX							XXX
0959999999. Total Written Options - Floors																	XXX							XXX
0969999999. Total Written Options - Collars																	XXX							XXX
0979999999. Total Written Options - Other																	XXX							XXX
0989999999. Total Written Options																	XXX							XXX
Interest Rate Swap/Rec:USD Fixed 1.53/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2023	10/26/2026	12/31/2023	Swap Close			1.53/Secured Overnight Finance Rate													100/100
Interest Rate Swap/Rec:USD Fixed 2.94/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/30/2022	03/29/2029	12/31/2023	Swap Close			2.94/Secured Overnight Finance Rate													100/100
Interest Rate Swap/Rec:USD 1.53/Pay:USD Float	Interest Rate Risk Management	Exhibit 5 & 7	Interest Rate	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2021	10/26/2026	12/31/2023	Swap Close			1.53/1 M Float				(2,087,195)									100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate															(2,087,195)		XXX							XXX
Currency Swap/Rec:USD 4.35/Pay:JPY 1.19	59156RBX5	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/15/2019	05/23/2034	12/31/2023	Swap Close			-0.03			9,643	70,735		%		(514,805)		9,643			100/100
Currency Swap/Rec:USD 3.00/Pay:EUR 1.10	G4936@AA0	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/20/2020	05/19/2030	12/31/2023	Swap Close			3.00/1.10			2,709	42,252		%		(33,609)		2,709			100/100
Currency Swap/Rec:USD 3.83/Pay:GBP 3.38	BGJVY03	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	11/04/2021	06/17/2029	12/31/2023	Swap Close			3.83/3.38			(2,825)	10,619		%		(182,866)		(2,825)			100/100
Currency Swap/Rec:USD 4.10/Pay:EUR 2.21	48021PA@7	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2017	06/27/2029	12/31/2023	Swap Close			4.10/2.21			(3,835)			%				(3,835)			100/100
Currency Swap/Rec:USD 4.46/Pay:GBP 3.02	G7737#AD6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2033	12/31/2023	Swap Close			4.46/3.02			(3,828)			%				(3,828)			100/100
Currency Swap/Rec:USD 4.27/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q7724#AM0	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/16/2018	12/13/2030	12/31/2023	Swap Close			4.27/New Zeal Bank Bill 3 Month FRA			6,395			%				6,395			100/100

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD 4.23/Pay:GBP 2.92	BAN0TS9A8	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/17/2019	07/17/2037	12/31/2023	Swap Close			4.23/2.92			(20,026)			%				(20,026)			100/100
Currency Swap/Rec:USD 4.80/Pay:GBP 3.29	G7304*AE1	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/15/2018	08/30/2030	12/31/2023	Swap Close			4.80/3.29			(10,462)			%				(10,462)			100/100
Currency Swap/Rec:USD 5.08/Pay:EUR 2.75	R2000#AA1	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/03/2017	08/05/2027	12/31/2023	Swap Close			5.08/2.75			(8,032)			%				(8,032)			100/100
Currency Swap/Rec:USD 5.10/Pay:EUR 2.75	R2000#AA1	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/06/2017	08/05/2027	12/31/2023	Swap Close			5.10/2.75			(8,032)			%				(8,032)			100/100
Currency Swap/Rec:USD 4.91/Pay:JPY 1.16	001055AV4	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/11/2018	10/18/2030	12/31/2023	Swap Close			4.91/1.16			572			%				572			100/100
Currency Swap/Rec:USD 4.57/Pay:JPY 1.39	59156RBY3	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/15/2019	05/23/2039	12/31/2023	Swap Close			4.57/1.39			1,603			%				1,603			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1908338103	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/29/2023	07/18/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor						%							100/100
Currency Swap/Rec:USD 2.77/Pay:EUR 1.45	L9619@AA7	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/01/2020	10/29/2032	12/31/2023	Swap Close			2.77/1.45			1,894			%				1,894			100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.70	L9619@AB5	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/01/2020	10/29/2035	12/31/2023	Swap Close			3.08/1.70			1,708			%				1,708			100/100
Currency Swap/Rec:USD 3.46/Pay:EUR 1.98	L9619@AC3	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/01/2020	10/29/2040	12/31/2023	Swap Close			3.46/1.98			1,989			%				1,989			100/100
Currency Swap/Rec:CHF 0.85/Pay:USD 2.10	FX Hedging Strategy	N/A	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/06/2020	10/14/2025	12/31/2023	Swap Close			0.85/2.10			261,983			%				261,983			100/100
Currency Swap/Rec:USD 3.68/Pay:GBP 2.93	BAN10ZJ51	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/23/2020	01/21/2036	12/31/2023	Swap Close			3.68/2.93			(26,593)			%				(26,593)			100/100
Currency Swap/Rec:USD 2.78/Pay:EUR 1.37	BAN1129B1	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/29/2020	01/31/2031	12/31/2023	Swap Close			2.78/1.37			(9,396)			%				(9,396)			100/100
Currency Swap/Rec:USD 3.07/Pay:EUR 1.62	03063#AD6	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/30/2020	01/07/2031	12/31/2023	Swap Close			3.07/1.62			(3,604)			%				(3,604)			100/100
Currency Swap/Rec:USD 3.16/Pay:EUR 1.65	03063#AE4	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/30/2020	01/07/2033	12/31/2023	Swap Close			3.16/1.65			(5,506)			%				(5,506)			100/100
Currency Swap/Rec:USD 4.14/Pay:EUR 2.55	B1401#AG2	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/13/2020	12/08/2035	12/31/2023	Swap Close			4.14/2.55			(2,219)			%				(2,219)			100/100
Currency Swap/Rec:EUR 2.30/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/21/2021	12/18/2025	12/31/2023	Swap Close			2.30/Secured Overnight Finance Rate			3,417			%				3,417			100/100
Currency Swap/Rec:EUR 2.86/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/21/2021	12/18/2030	12/31/2023	Swap Close			2.86/Secured Overnight Finance Rate			3,541			%				3,541			100/100
Currency Swap/Rec:USD 4.82/Pay:EUR 3.10	BM9KZX2	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	11/04/2021	06/29/2028	12/31/2023	Swap Close			4.82/3.10			(4,253)			%				(4,253)			100/100
Currency Swap/Rec:USD 6.05/Pay:EUR 4.25	BM9JM27	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/04/2021	09/11/2028	12/31/2023	Swap Close			6.05/4.25			(6,237)			%				(6,237)			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1869413572	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	10/10/2023	01/15/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(3,127)			%				(3,127)			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1861236112	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/10/2023	04/15/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(18,518)			%				(18,518)			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1843456176	D1	Currency	BANK OF MONTREAL 54930047C63MPGNXE075	10/10/2023	07/20/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(6,610)			%				(6,610)			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2294716357	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/17/2023	04/23/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(1,001)			%				(1,001)			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2294714907	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	10/20/2023	10/23/2027	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(2,001)			%				(2,001)			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1904642292	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2023	01/14/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor						%							100/100

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1911602313	D1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	12/27/2023	07/20/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor						%							100/100
Currency Swap/Rec:USD 3.45/Pay:EUR 1.38	L0175#AE2	D1	Currency	HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	10/02/2019	09/30/2031	12/31/2023	Swap Close			3.45/1.38			(2,402)			%				(2,402)			100/100
Currency Swap/Rec:USD 4.31/Pay:GBP 2.90	G7737#AC8	D1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	01/25/2018	03/14/2030	12/31/2023	Swap Close			4.31/2.90			(2,511)			%				(2,511)			100/100
Currency Swap/Rec:USD 4.62/Pay:GBP 3.11	G7737#AE4	D1	Currency	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	01/25/2018	03/15/2038	12/31/2023	Swap Close			4.62/3.11			(2,693)			%				(2,693)			100/100
Currency Swap/Rec:USD 4.08/Pay:GBP 2.61	BAN0MP4R9	D1	Currency	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	03/27/2018	06/27/2036	12/31/2023	Swap Close			4.08/2.61			(5,031)			%				(5,031)			100/100
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	06/05/2018	06/30/2042	12/31/2023	Swap Close			4.45/4.12			(9,394)			%				(9,394)			100/100
Currency Swap/Rec:USD 4.10/Pay:CAD 3.75	66980CAC2	D1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	06/05/2018	03/31/2033	12/31/2023	Swap Close			4.10/3.75			9,278			%				9,278			100/100
Currency Swap/Rec:USD 4.20/Pay:GBP 2.74	G7898#AA7	D1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	06/27/2018	09/27/2030	12/31/2023	Swap Close			4.20/2.74			(9,733)			%				(9,733)			100/100
Currency Swap/Rec:USD 4.20/Pay:GBP 2.74	G8287#AA4	D1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	06/27/2018	09/27/2030	12/31/2023	Swap Close			4.20/2.74			(13,627)			%				(13,627)			100/100
Currency Swap/Rec:USD 4.68/Pay:EUR 2.06	BAN0R1P29	D1	Currency	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	09/21/2018	12/30/2028	12/31/2023	Swap Close			4.68/2.06			(1,035)			%				(1,035)			100/100
Currency Swap/Rec:USD 4.67/Pay:GBP 3.21	G6750*AF9	D1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	10/11/2018	01/10/2034	12/31/2023	Swap Close			4.67/3.21			(10,670)			%				(10,670)			100/100
Currency Swap/Rec:USD 4.40/Pay:GBP 2.97	G6655@AB2	D1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	10/11/2018	01/10/2031	12/31/2023	Swap Close			4.40/2.97			(11,076)			%				(11,076)			100/100
Currency Swap/Rec:USD 5.51/Pay:JPY 1.75	001055AX0	D1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	10/11/2018	10/18/2038	12/31/2023	Swap Close			5.51/1.75			422			%				422			100/100
Currency Swap/Rec:USD 4.29/Pay:EUR 1.83	BAN0RGTX4	D1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	10/24/2018	01/24/2031	12/31/2023	Swap Close			4.29/1.83			(4,683)			%				(4,683)			100/100
Currency Swap/Rec:USD 4.32/Pay:GBP 2.89	G1746#AC0	D1	Currency	Natixis NA	KX1WK48MPD4Y2NCUIZ63	02/15/2019	03/19/2034	12/31/2023	Swap Close			4.32/2.89			(12,301)			%				(12,301)			100/100
Currency Swap/Rec:USD 4.49/Pay:GBP 2.99	G1746#AD8	D1	Currency	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	02/15/2019	03/19/2039	12/31/2023	Swap Close			4.49/2.99			(12,726)			%				(12,726)			100/100
Currency Swap/Rec:USD 4.29/Pay:CAD 3.88	66815PAB6	D1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	03/06/2019	12/31/2036	12/31/2023	Swap Close			4.29/3.88			(12,980)			%				(12,980)			100/100
Currency Swap/Rec:USD 4.34/Pay:CAD 3.94	66816DAB2	D1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	03/06/2019	12/31/2038	12/31/2023	Swap Close			4.34/3.94			(12,944)			%				(12,944)			100/100
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37	L8749#AB8	D1	Currency	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049	12/31/2023	Swap Close			4.40/2.37			19,297			%				19,297			100/100
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749#AC6	D1	Currency	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049	12/31/2023	Swap Close			4.52/2.50			10,446			%				10,446			100/100
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#AA0	D1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	03/26/2019	07/30/2049	12/31/2023	Swap Close			4.27/2.22			2,745			%				2,745			100/100
Currency Swap/Rec:USD 5.13/Pay:EUR 2.70	BAN0THL42	D1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	03/28/2019	04/24/2029	12/31/2023	Swap Close			5.13/2.70			(22,357)			%				(22,357)			100/100
Currency Swap/Rec:USD 3.96/Pay:EUR 1.70	N5946*AC5	D1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	07/03/2019	08/12/2031	12/31/2023	Swap Close			3.96/1.70			485			%				485			100/100
Currency Swap/Rec:USD 3.98/Pay:EUR 1.55	F1000#AB4	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	07/23/2019	09/05/2029	12/31/2023	Swap Close			3.98/1.55			(705)			%				(705)			100/100
Currency Swap/Rec:USD 3.91/Pay:GBP 2.76	G9000#AB6	D1	Currency	MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	08/21/2019	01/15/2040	12/31/2023	Swap Close			3.91/2.76			(42)			%				(42)			100/100
Currency Swap/Rec:USD 4.15/Pay:GBP 2.89	G9000#AC4	D1	Currency	MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	08/21/2019	01/15/2045	12/31/2023	Swap Close			4.15/2.89			(437)			%				(437)			100/100
Currency Swap/Rec:USD 3.97/Pay:GBP 2.79	G9000#AD2	D1	Currency	MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	08/21/2019	01/15/2050	12/31/2023	Swap Close			3.97/2.79			(624)			%				(624)			100/100
Currency Swap/Rec:USD 3.02/Pay:EUR 0.88	XS2058556619	D1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	09/24/2019	10/01/2031	12/31/2023	Swap Close			3.02/0.88			157			%				157			100/100
Currency Swap/Rec:USD 4.11/Pay:EUR 1.88	XS2058557344	D1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	09/24/2019	10/01/2049	12/31/2023	Swap Close			4.11/1.88			505			%				505			100/100
Currency Swap/Rec:USD 6.95/Pay:EUR 4.63	BLBP516	D1	Currency	MORGAN STANLEY	IGJSJL3JD5P30I6NJZ34	09/27/2019	04/08/2024	12/31/2023	Swap Close			6.95/4.63			37			%				37			100/100
Currency Swap/Rec:USD 7.54/Pay:GBP 6.50	BNQ4H05	D1	Currency	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	09/27/2019	07/03/2024	12/31/2023	Swap Close			7.54/6.50			(3,907)			%				(3,907)			100/100
Currency Swap/Rec:USD 9.01/Pay:GBP 8.00	BYV0SX5	D1	Currency	CREDIT AGRICOLE SA	969500TJ5KRTCJQWXH05	09/27/2019	10/30/2025	12/31/2023	Swap Close			9.01/8.00			(6,416)			%				(6,416)			100/100
Currency Swap/Rec:USD 6.97/Pay:EUR 4.38	BYVY8S2	D1	Currency	CREDIT AGRICOLE SA	969500TJ5KRTCJQWXH05	09/27/2019	09/29/2025	12/31/2023	Swap Close			6.97/4.38			(6,747)			%				(6,747)			100/100
Currency Swap/Rec:USD 3.43/Pay:GBP 2.55	G6076#AE5	D1	Currency	CREDIT AGRICOLE SA	969500TJ5KRTCJQWXH05	10/17/2019	12/31/2039	12/31/2023	Swap Close			3.43/2.55			13,581			%				13,581			100/100

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD 4.20/Pay:GBP 3.02	G6076#AF2	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/17/2019	12/31/2050	12/31/2023	Swap Close			4.20/3.02			(5,103)			%				(5,103)			100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592688c@2	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/24/2019	11/06/2034	12/31/2023	Swap Close			3.22/1.30			1,428			%				1,428			100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 1.96	G0488*AA2	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/06/2020	06/20/2026	12/31/2023	Swap Close			4.00/1.96			(4,422)			%				(4,422)			100/100
Currency Swap/Rec:USD 5.64/Pay:EUR 3.53	BANOXLBS6	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/18/2020	03/31/2027	12/31/2023	Swap Close			5.64/3.53			(3,213)			%				(3,213)			100/100
Currency Swap/Rec:USD 2.93/Pay:EUR 1.24	L8367#AG8	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/12/2021	07/23/2031	12/31/2023	Swap Close			2.93/1.24			(5,603)			%				(5,603)			100/100
Currency Swap/Rec:USD 3.63/Pay:EUR 1.88	BDGHWM1	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	11/15/2021	08/06/2037	12/31/2023	Swap Close			3.63/1.88			(14,214)			%				(14,214)			100/100
Currency Swap/Rec:USD 7.71/Pay:EUR 6.00	BYT3NX1	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	12/08/2022	07/27/2026	12/31/2023	Swap Close			7.71/6.00			(305)			%				(305)			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1770929591	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	05/09/2023	03/03/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(13,779)			%				(13,779)			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1900082311	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/07/2023	03/20/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(18,293)			%				(18,293)			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1890617225	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/11/2023	07/29/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(248)			%				(248)			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1890618462	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/11/2023	07/29/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(20,000)			%				(20,000)			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	BYQN710	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/20/2023	04/15/2026	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(1,301)			%				(1,301)			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1899143009	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/27/2023	10/23/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor						%							100/100
Currency Swap/Rec:USD 3.25/Pay:GBP 2.34	G5600#AL6	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/17/2021	06/16/2033	12/31/2023	Swap Close			3.25/2.34			(13,601)			%				(13,601)			100/100
Currency Swap/Rec:USD 3.59/Pay:EUR 1.50	F1000#AC2	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/18/2021	04/13/2036	12/31/2023	Swap Close			3.59/1.50			(1,455)			%				(1,455)			100/100
Currency Swap/Rec:USD 3.55/Pay:EUR 1.84	B7000#AA7	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2041	12/31/2023	Swap Close			3.55/1.84			(2,399)			%				(2,399)			100/100
Currency Swap/Rec:USD 3.29/Pay:EUR 1.56	B7000#AB5	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/10/2021	07/01/2042	12/31/2023	Swap Close			3.29/1.56			8,937			%				8,937			100/100
Currency Swap/Rec:USD 6.06/Pay:EUR 3.44	BANOMV199	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/09/2018	12/31/2036	12/31/2023	Swap Close		34,887	6.06/3.44			114,033			%				114,033			100/100
Currency Swap/Rec:USD 3.65/Pay:AUD 3.57	BANOUATM7	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/30/2019	08/28/2031	12/31/2023	Swap Close			3.65/3.57			1,828			%				1,828			100/100
Currency Swap/Rec:USD 4.09/Pay:EUR 1.75	F1000#AA6	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/23/2019	09/05/2034	12/31/2023	Swap Close			4.09/1.75			17,145			%				17,145			100/100
Currency Swap/Rec:USD 3.61/Pay:EUR 1.70	532457BX5	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/29/2019	11/01/2049	12/31/2023	Swap Close			3.61/1.70			(12,331)			%				(12,331)			100/100
Currency Swap/Rec:USD 3.13/Pay:EUR 1.25	G4936@AB8	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/20/2020	05/19/2032	12/31/2023	Swap Close			3.13/1.25			(1,050)			%				(1,050)			100/100
Currency Swap/Rec:USD 7.81/Pay:EUR 5.50	00233*AA7	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/26/2022	08/12/2025	12/31/2023	Swap Close			7.81/5.50			(183,336)			%				(183,336)			100/100
Currency Swap/Rec:USD 3.38/Pay:GBP 2.75	BD5GP42	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/28/2022	06/28/2033	12/31/2023	Swap Close			3.38/2.75			(5,425)			%				(5,425)			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1823357469	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/09/2023	05/03/2027	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(12,622)			%				(12,622)			100/100
Currency Swap/Rec:USD 4.41/Pay:GBP 3.29	L0808#AD9	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/14/2019	06/25/2034	12/31/2023	Swap Close			4.41/3.29			4,195			%				4,195			100/100
Currency Swap/Rec:USD 3.26/Pay:EUR 1.17	G6093#AB0	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/01/2018	07/19/2024	12/31/2023	Swap Close			3.26/1.17			(4,601)			%				(4,601)			100/100
Currency Swap/Rec:USD 3.70/Pay:GBP 2.12	G7059#AA2	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/01/2018	08/05/2024	12/31/2023	Swap Close			3.70/2.12			(8,052)			%				(8,052)			100/100

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD 3.68/Pay:EUR 1.40	372460D*3	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/01/2018	10/30/2024	12/31/2023	Swap Close			3.68/1.40			(4,473)			%				(4,473)			100/100
Currency Swap/Rec:USD 3.03/Pay:GBP 2.31	G1591#AU6	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/01/2018	02/20/2025	12/31/2023	Swap Close			3.03/2.31			(5,058)			%				(5,058)			100/100
Currency Swap/Rec:USD 3.07/Pay:EUR 1.12	980745F*9	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/01/2018	09/23/2026	12/31/2023	Swap Close			3.07/1.12			(2,947)			%				(2,947)			100/100
Currency Swap/Rec:USD 3.39/Pay:GBP 2.62	G1745*AR2	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/01/2018	11/10/2026	12/31/2023	Swap Close			3.39/2.62			(12,094)			%				(12,094)			100/100
Currency Swap/Rec:USD 3.53/Pay:GBP 2.62	G3663#AA9	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/01/2018	12/15/2026	12/31/2023	Swap Close			3.53/2.62			(3,513)			%				(3,513)			100/100
Currency Swap/Rec:USD 3.22/Pay:GBP 2.52	G1591#AV4	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/01/2018	02/20/2027	12/31/2023	Swap Close			3.22/2.52			(4,467)			%				(4,467)			100/100
Currency Swap/Rec:USD 4.50/Pay:GBP 3.23	G5560@AB8	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2018	08/17/2027	12/31/2023	Swap Close			4.50/3.23			(10,648)			%				(10,648)			100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 1.96	G2616#AM3	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/01/2018	09/13/2027	12/31/2023	Swap Close			4.00/1.96			(3,743)			%				(3,743)			100/100
Currency Swap/Rec:USD 4.05/Pay:GBP 2.96	G7304*AA9	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/01/2018	10/31/2027	12/31/2023	Swap Close			4.05/2.96			(8,001)			%				(8,001)			100/100
Currency Swap/Rec:USD 3.19/Pay:EUR 1.31	N9651*AA6	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/01/2018	09/23/2028	12/31/2023	Swap Close			3.19/1.31			(1,970)			%				(1,970)			100/100
Currency Swap/Rec:USD 4.18/Pay:GBP 3.04	G8472#AE1	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/01/2018	02/27/2029	12/31/2023	Swap Close			4.18/3.04			(6,376)			%				(6,376)			100/100
Currency Swap/Rec:USD 3.53/Pay:AUD 4.30	Q2762#AA0	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/01/2018	07/26/2027	12/31/2023	Swap Close			3.53/4.30			5,642			%				5,642			100/100
Currency Swap/Rec:USD 3.32/Pay:GBP 2.59	031100G#1	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	06/01/2018	11/23/2028	12/31/2023	Swap Close			3.32/2.59			(19,502)			%				(19,502)			100/100
Currency Swap/Rec:USD 3.96/Pay:EUR 1.83	N5276#AB3	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	06/01/2018	12/08/2028	12/31/2023	Swap Close			3.96/1.83			(861)			%				(861)			100/100
Currency Swap/Rec:USD 4.17/Pay:GBP 3.07	G7304*AB7	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/01/2018	10/31/2029	12/31/2023	Swap Close			4.17/3.07			(7,895)			%				(7,895)			100/100
Currency Swap/Rec:USD 5.74/Pay:EUR 3.00	XS1843448744	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/15/2018	08/21/2030	12/31/2023	Swap Close			5.74/3.00			(9,704)			%				(9,704)			100/100
Currency Swap/Rec:USD 4.00/Pay:JPY 0.90	59156RBW7	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/15/2019	05/23/2031	12/31/2023	Swap Close			4.00/0.90			1,974			%				1,974			100/100
Currency Swap/Rec:USD 3.77/Pay:EUR 1.64	B1401#AC1	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/22/2019	06/05/2034	12/31/2023	Swap Close			3.77/1.64			(2,782)			%				(2,782)			100/100
Currency Swap/Rec:USD 3.75/Pay:AUD 3.75	BANOUATN5	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/30/2019	08/28/2034	12/31/2023	Swap Close			3.75/3.75			3,770			%				3,770			100/100
Currency Swap/Rec:USD 3.75/Pay:JPY 1.15	219350BM6	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/05/2019	08/14/2031	12/31/2023	Swap Close			3.75/1.15			1,685			%				1,685			100/100
Currency Swap/Rec:USD 4.30/Pay:JPY 1.51	219350BN4	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/05/2019	08/12/2039	12/31/2023	Swap Close			4.30/1.51			918			%				918			100/100
Currency Swap/Rec:USD 4.05/Pay:GBP 2.96	G7304*AA9	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/06/2020	10/31/2027	12/31/2023	Swap Close			4.05/2.96			(471)			%				(471)			100/100
Currency Swap/Rec:USD 4.18/Pay:GBP 3.04	G8472#AE1	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/07/2020	02/27/2029	12/31/2023	Swap Close			4.18/3.04			(229)			%				(229)			100/100
Currency Swap/Rec:USD 4.17/Pay:GBP 3.07	G7304*AB7	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/06/2020	10/31/2029	12/31/2023	Swap Close			4.17/3.07			(464)			%				(464)			100/100
Currency Swap/Rec:USD 3.01/Pay:EUR 1.15	G1591#BJ0	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/14/2020	05/14/2032	12/31/2023	Swap Close			3.01/1.15			(3)			%				(3)			100/100
Currency Swap/Rec:USD 3.00/Pay:GBP 2.19	G1591#BH4	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/14/2020	05/14/2032	12/31/2023	Swap Close			3.00/2.19			28			%				28			100/100
Currency Swap/Rec:USD 2.45/Pay:BRL 12.25	76721RAA6	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	10/25/2021	09/20/2032	12/31/2023	Swap Close		(4,927)	2.45/12.25			(35,159)			%				(35,159)			100/100
Currency Swap/Rec:USD 3.25/Pay:EUR 1.75	BK1XFT1	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/28/2021	12/19/2026	12/31/2023	Swap Close			3.25/1.75			(187)			%				(187)			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2309455512	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2023	05/21/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			18,196			%				18,196			100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.75	BK1XFT1	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	10/29/2021	12/19/2026	12/31/2023	Swap Close			3.22/1.75			(107)			%				(107)			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2348330494	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	10/05/2023	04/19/2030	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			27,677			%				27,677			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2294170886	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/24/2023	04/15/2029	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(7,851)			%				(7,851)			100/100

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2591163097	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/28/2023	04/15/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			77,099			%				77,099			100/100
Currency Swap/Rec:USD 3.45/Pay:EUR 1.14	N5276#AA5	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	06/01/2018	12/08/2023	12/31/2023	Swap Maturity			3.45/1.14			(152,770)	189,259		%		550,191		(152,770)			100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange														(306,807)	312,865		XXX		(181,089)		(306,807)			XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														(306,807)	(1,774,330)		XXX		(181,089)		(306,807)			XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 2.93	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/25/2022	08/31/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/2.93													0002
Interest Rate Swap/Rec:USD 1.53/Pay:USD Float	Interest Rate Risk Management	N/A	Interest Rate	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/28/2023	07/31/2023	12/31/2023	Swap Maturity			1.53/1 M Float				(3,307,835)									0003
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate															(3,307,835)		XXX							XXX
Currency Swap/Rec:CAD 2.10/Pay:USD 1.88	FX Hedging Strategy	Exhibit 5 & 7	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/17/2020	09/24/2025	12/31/2023	Swap Close			2.10/1.88			32,236							32,236			0003
Currency Swap/Rec:USD 3.18/Pay:GBP 2.90	Heylo	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/16/2023	12/31/2048	12/31/2023	Swap Close			3.18/2.90			99,552							99,552			0003
Currency Swap/Rec:USD 3.21/Pay:GBP 2.90	Heylo	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/18/2023	12/31/2048	12/31/2023	Swap Close			3.21/2.90			115,989							115,989			0003
Currency Swap/Rec:EUR 1.13/Pay:USD 2.13	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/26/2020	09/02/2025	12/31/2023	Swap Close			1.13/2.13			435,358							435,358			0003
Currency Swap/Rec:USD 5.10/Pay:EUR 3.38	BN721T5	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	10/28/2021	07/13/2029	12/31/2023	Swap Close			5.10/3.38			(9,067)							(9,067)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	Q7448@AA3	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/15/2023	12/19/2026	12/31/2023	Swap Close			Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			68,825							68,825			0003
Currency Swap/Rec:USD 5.04/Pay:EUR 3.38	BN721T5	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/29/2021	07/13/2029	12/31/2023	Swap Close			5.04/3.38			(8,370)							(8,370)			0003
Currency Swap/Rec:USD 3.65/Pay:AUD 4.30	Q8438@AA3	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	07/01/2021	01/05/2051	12/31/2023	Swap Close			3.65/4.30			1,741							1,741			0003
Currency Swap/Rec:USD 3.67/Pay:AUD 4.30	Q8438@AA3	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/01/2021	01/05/2051	12/31/2023	Swap Close			3.67/4.30			2,095							2,095			0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/25/2022	04/01/2047	12/31/2023	Swap Close			10.99/9.00													0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/25/2022	10/01/2047	12/31/2023	Swap Close			10.99/9.00													0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/25/2022	04/01/2048	12/31/2023	Swap Close			10.99/9.00													0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2047	12/31/2023	Swap Close			10.88/9.00													0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	01/01/2048	12/31/2023	Swap Close			10.88/9.00													0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048	12/31/2023	Swap Close			10.88/9.00													0003
Currency Swap/Rec:USD 3.92/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047	12/31/2023	Swap Close			3.92/3.00			(10)							(10)			0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048	12/31/2023	Swap Close			4.33/3.00													0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048	12/31/2023	Swap Close			4.33/3.00													0003
Currency Swap/Rec:USD 3.89/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047	12/31/2023	Swap Close			3.89/3.00			(10)							(10)			0003
Currency Swap/Rec:USD 445.10/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/29/2022	07/01/2048	12/31/2023	Swap Close			445.10/400.00			3,615							3,615			0003
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/29/2022	07/01/2048	12/31/2023	Swap Close			452.11/400.00			3,973							3,973			0003
Currency Swap/Rec:USD 4.99/Pay:EUR 3.57	Project Hamburg	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/04/2023	04/20/2024	12/31/2023	Swap Close			4.99/3.57			10,410							10,410			0003
Currency Swap/Rec:USD 5.23/Pay:EUR 4.26	Project Hamburg	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/04/2023	04/20/2025	12/31/2023	Swap Close			5.23/4.26			11,463							11,463			0003
Currency Swap/Rec:USD 3.87/Pay:EUR 3.08	Project Hamburg	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/04/2023	04/20/2026	12/31/2023	Swap Close			3.87/3.08			20,384							20,384			0003
Currency Swap/Rec:USD 5.86/Pay:EUR 5.12	Project Hamburg	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	04/05/2023	04/20/2027	12/31/2023	Swap Close			5.86/5.12			42,524							42,524			0003
Currency Swap/Rec:USD 4.36/Pay:EUR 3.61	Project Hamburg	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/05/2023	10/20/2026	12/31/2023	Swap Close			4.36/3.61			53,041							53,041			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD 3.89/Pay:EUR 3.24	Project Hamburg	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/05/2023	04/20/2028	12/31/2023	Swap Close			3.89/3.24			42,618							42,618			0003
Currency Swap/Rec:USD 4.38/Pay:EUR 3.68	Project Hamburg	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/06/2023	04/20/2029	12/31/2023	Swap Close			4.38/3.68			42,461							42,461			0003
Currency Swap/Rec:USD 4.30/Pay:EUR 3.62	Project Hamburg	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/06/2023	04/20/2030	12/31/2023	Swap Close			4.30/3.62			68,358							68,358			0003
Currency Swap/Rec:USD 4.87/Pay:EUR 3.24	Project Hamburg	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/06/2023	04/20/2028	12/31/2023	Swap Close			4.87/3.24													0003
Currency Swap/Rec:USD 6.88/Pay:EUR 5.12	Project Hamburg	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/06/2023	04/20/2027	12/31/2023	Swap Close			6.88/5.12													0003
Currency Swap/Rec:USD 6.11/Pay:EUR 4.26	Project Hamburg	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/06/2023	04/20/2025	12/31/2023	Swap Close			6.11/4.26													0003
Currency Swap/Rec:USD 5.24/Pay:EUR 3.62	Project Hamburg	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/06/2023	04/20/2030	12/31/2023	Swap Close			5.24/3.62													0003
Currency Swap/Rec:USD 3.86/Pay:GBP 3.27	G6302*AB1	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/24/2022	06/15/2037	12/31/2023	Swap Close			3.86/3.27			(4,119)							(4,119)			0003
Currency Swap/Rec:USD 7.03/Pay:GBP 6.88	XS2485268150	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/12/2022	12/15/2031	12/31/2023	Swap Close			7.03/6.88			(8,819)							(8,819)			0003
Currency Swap/Rec:USD 7.10/Pay:GBP 6.88	XS2485268150	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/13/2022	12/15/2031	12/31/2023	Swap Close			7.10/6.88			(2,205)							(2,205)			0003
Currency Swap/Rec:USD 5.19/Pay:EUR 3.63	BL57PQ3	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/13/2022	03/22/2029	12/31/2023	Swap Close			5.19/3.63			(13,139)							(13,139)			0003
Currency Swap/Rec:USD 8.01/Pay:EUR 6.00	L0004@AA9	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/30/2023	12/31/2028	12/31/2023	Swap Close			8.01/6.00			1,136,845							1,136,845			0003
Currency Swap/Rec:EUR 1.88/Pay:USD 2.84	FA Hedge	Exhibit 5 & 7	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/19/2020	06/23/2023	12/31/2023	Swap Maturity		47,559	1.88/2.84			(17,911,007)	(2,920,467)				23,613,767		(17,911,007)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	Q7448@AA3	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/15/2022	12/19/2024	12/31/2023	Swap Close			Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			(4,103)	62,477				73,960		(4,103)			0003
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange														(15,769,358)	(2,857,990)		XXX		23,687,727		(15,769,358)			XXX
1169999999. Subtotal - Swaps - Hedging Other														(15,769,358)	(6,165,825)		XXX		23,687,727		(15,769,358)			XXX
1229999999. Subtotal - Swaps - Replication																	XXX							XXX
1289999999. Subtotal - Swaps - Income Generation																	XXX							XXX
1349999999. Subtotal - Swaps - Other																	XXX							XXX
1359999999. Total Swaps - Interest Rate															(5,395,030)		XXX							XXX
1369999999. Total Swaps - Credit Default																	XXX							XXX
1379999999. Total Swaps - Foreign Exchange														(16,076,166)	(2,545,125)		XXX		23,506,638		(16,076,166)			XXX
1389999999. Total Swaps - Total Return																	XXX							XXX
1399999999. Total Swaps - Other																	XXX							XXX
1409999999. Total Swaps														(16,076,166)	(7,940,155)		XXX		23,506,638		(16,076,166)			XXX
USD/L 8000000 AUD-S 5364400USD	AUSTRALIAN AUTO LOANS TRUST 10/15/23 - 50083106	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/15/2022	03/22/2023	03/22/2023	Maturity	1	5,364,400	0.67055			(30,000)					(99,049)		(30,000)			0003
USD/L 5000000 AUD-S 3744500USD	Walker 28yr amort mizuho AADE	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	06/30/2021	02/01/2023	02/01/2023	Maturity	1	3,744,500	0.7489			(215,993)					336,303		(215,993)			0003
USD/L 5000000 AUD-S 3537525USD	Walker 28yr amort Citibank AADE	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/30/2023	01/31/2023	01/31/2023	Maturity	1	3,537,525	0.707505			(8,520)							(8,520)			0003
USD/L 5000000 AUD-S 3745000USD	Walker 28yr amort Citibank AADE	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/30/2021	02/01/2023	02/01/2023	Maturity	1	3,745,000	0.749			(216,493)					336,803		(216,493)			0003
USD/L 5000000 AUD-S 3537000USD	Walker 28yr amort mizuho AADE	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	01/30/2023	01/31/2023	01/31/2023	Maturity	1	3,537,000	0.7074			(7,995)							(7,995)			0003
USD/L 5000000 AUD-S 3744500USD	Walker 28yr amort mizuho AADE	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	06/30/2021	02/01/2023	02/01/2023	Maturity	1	3,744,500	0.7489			(215,993)					336,303		(215,993)			0003
USD/L 5000000 AUD-S 3537525USD	Walker 28yr amort Citibank AADE	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/30/2023	01/31/2023	01/31/2023	Maturity	1	3,537,525	0.707505			(8,520)							(8,520)			0003
USD/L 5000000 AUD-S 3745000USD	Walker 28yr amort Citibank AADE	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/30/2021	02/01/2023	02/01/2023	Maturity	1	3,745,000	0.749			(216,493)					336,803		(216,493)			0003
USD/L 5000000 AUD-S 3537000USD	Walker 28yr amort mizuho AADE	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	01/30/2023	01/31/2023	01/31/2023	Maturity	1	3,537,000	0.7074			(7,995)							(7,995)			0003
USD/L 26500 CHF-S 29957.92USD	CHF 5 Year deal	BA1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/06/2020	10/16/2023	10/16/2023	Maturity	1	29,958	1.130487547			(562)					422		(562)			0003
USD/L 1835259.37 EUR-S 1979198.76USD	Coupon Hedge CML Total	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/12/2023	01/17/2023	01/17/2023	Maturity	1	1,979,199	1.078429999			6,368							6,368			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 97098.75 EUR-S 104648.8USD	65 Rue Paul Meurice - 7200420	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	02/09/2023	02/10/2023	02/10/2023	Maturity	1	104,649	1.077756408			(442)							(442)			0003
USD/L 136422.74 EUR-S 146828.79USD	65 Rue Paul Meurice - 7200420	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/24/2023	03/29/2023	03/29/2023	Maturity	1	146,829	1.076277972			1,135							1,135			0003
USD/L 1836029.14 EUR-S 2004833.66USD	Coupon Hedge CML Total	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/11/2023	04/17/2023	04/17/2023	Maturity	1	2,004,834	1.09194			13,890							13,890			0003
USD/L 116833.41 EUR-S 125434.69USD	65 Rue Paul Meurice - 7200420	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/01/2023	06/05/2023	06/05/2023	Maturity	1	125,435	1.073620037			(341)							(341)			0003
USD/L 76495.69 EUR-S 81681.41USD	65 Rue Paul Meurice - 7200420	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/05/2023	06/06/2023	06/06/2023	Maturity	1	81,681	1.067791009			261							261			0003
USD/L 2632055.69 EUR-S 2918160.14USD	Coupon Hedge CML Total	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/12/2023	07/17/2023	07/17/2023	Maturity	1	2,918,160	1.108699999			36,318							36,318			0003
USD/L 2632055.69 EUR-S 2797509.34USD	Coupon Hedge CML Total	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/23/2023	10/24/2023	10/24/2023	Maturity	1	2,797,509	1.062860999			9,328							9,328			0003
USD/L 74376.52 EUR-S 79607.26USD	65 Rue Paul Meurice - 7200420	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	11/09/2023	11/10/2023	11/10/2023	Maturity	1	79,607	1.07032784			(299)							(299)			0003
USD/L 155883 EUR-S 165041.41USD	Irish RPL EPF	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/07/2022	03/22/2023	03/22/2023	Maturity	1	165,041	1.05875182			2,813					(2,721)		2,813			0003
USD/L 3246679.1 EUR-S 3508036.77USD	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/12/2023	01/17/2023	01/17/2023	Maturity	1	3,508,037	1.080500001			4,545							4,545			0003
USD/L 38729.14 EUR-S 41855.32USD	Hispania Hotel Portfolio - 7200391	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/20/2023	01/23/2023	01/23/2023	Maturity	1	41,855	1.080719066			185							185			0003
USD/L 275990.87 EUR-S 300112.47USD	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	01/24/2023	01/27/2023	01/27/2023	Maturity	1	300,112	1.087399993			443							443			0003
USD/L 3002767.04 EUR-S 3262326.23USD	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/27/2023	01/31/2023	01/31/2023	Maturity	1	3,262,326	1.086440002			(5,812)							(5,812)			0003
USD/L 10961975.09 EUR-S 11970476.8USD	Coupon Hedge RML	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	02/02/2023	02/07/2023	02/07/2023	Maturity	1	11,970,477	1.092			(210,467)							(210,467)			0003
USD/L 46436.51 EUR-S 50047.25USD	65 Rue Paul Meurice - 7200420	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	02/09/2023	02/10/2023	02/10/2023	Maturity	1	50,047	1.077756489			(211)							(211)			0003
USD/L 197154.79 EUR-S 212641.3USD	Non-USD Balances Buy Foreign 2.9.2023	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/09/2023	02/13/2023	02/13/2023	Maturity	1	212,641	1.078550006			(2,100)							(2,100)			0003
USD/L 1000000 EUR-S 1068230USD	CLO ReInv6m CADOG 11A DN XS1833626820	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	02/13/2023	02/15/2023	02/15/2023	Maturity	1	1,068,230	1.06823			5,469							5,469			0003
USD/L 13378.08 EUR-S 14172.74USD	Hispania Hotel Portfolio - 7200391	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2023	02/24/2023	02/24/2023	Maturity	1	14,173	1.059400153			9							9			0003
USD/L 263391.84 EUR-S 278721.25USD	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/23/2023	02/27/2023	02/27/2023	Maturity	1	278,721	1.058200019			(923)							(923)			0003
USD/L 5065273.55 EUR-S 5367467.77USD	Coupon Hedge CLO FMAN	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2023	02/28/2023	02/28/2023	Maturity	1	5,367,468	1.05966			5,289							5,289			0003
USD/L 133755.48 EUR-S 144110.74USD	Coupon Hedge RML	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/14/2023	05/09/2023	05/09/2023	Maturity	1	144,111	1.077419333			3,007							3,007			0003
USD/L 2680000 EUR-S 2877812USD	CLO ReInv6m ALME 5A B1R XS1852482089	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	03/20/2023	03/28/2023	03/28/2023	Maturity	1	2,877,812	1.073810448			12,970							12,970			0003
USD/L 16992.15 EUR-S 18301.23USD	Hispania Hotel Portfolio - 7200391	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/21/2023	03/23/2023	03/23/2023	Maturity	1	18,301	1.07704028			156							156			0003
USD/L 65242.82 EUR-S 70219.41USD	65 Rue Paul Meurice - 7200420	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/24/2023	03/29/2023	03/29/2023	Maturity	1	70,219	1.076277972			543							543			0003
USD/L 15634.46 EUR-S 17090.81USD	Irish RPL EPF	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/04/2023	04/06/2023	04/06/2023	Maturity	1	17,091	1.093150003			(45)							(45)			0003
USD/L 195937.81 EUR-S 214374.89USD	Irish RPL EPF	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/04/2023	06/22/2023	06/22/2023	Maturity	1	214,375	1.094096591			882							882			0003
USD/L 3193730.45 EUR-S 3487362.03USD	Coupon Hedge CML Total	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/11/2023	04/17/2023	04/17/2023	Maturity	1	3,487,362	1.091940001			24,161							24,161			0003
USD/L 452924.17 EUR-S 496641.86USD	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/18/2023	04/26/2023	04/26/2023	Maturity	1	496,642	1.096523199			171							171			0003
USD/L 266516.32 EUR-S 292187.86USD	Non-USD Balances Buy Foreign 4.19.2023	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/20/2023	04/21/2023	04/21/2023	Maturity	1	292,188	1.096322582			(32)							(32)			0003
USD/L 5955921.39 EUR-S 6545438.49USD	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/21/2023	04/28/2023	04/28/2023	Maturity	1	6,545,438	1.09898			19,803							19,803			0003
USD/L 627000 EUR-S 687192USD	CLO ReInv6m CORDA 3A B1RR XS1823355927	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	05/09/2023	05/15/2023	05/15/2023	Maturity	1	687,192	1.096			(2,750)							(2,750)			0003
USD/L 1152718.75 EUR-S 1263195.32USD	Non-USD Balances Sell Foreign 5.9.2023	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/09/2023	05/16/2023	05/16/2023	Maturity	1	1,263,195	1.095840004			(4,892)							(4,892)			0003
USD/L 24263.6 EUR-S 26240.62USD	Hispania Hotel Portfolio - 7200391	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/19/2023	05/22/2023	05/22/2023	Maturity	1	26,241	1.081480901			(24)							(24)			0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 438971.9 EUR-S 474528.62USD	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	05/22/2023	05/26/2023	05/26/2023	Maturity	1	474,529	1.080999991			(3,907)							(3,907)			0003
USD/L 5473957.34 EUR-S 5867753.84USD	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/25/2023	05/30/2023	05/30/2023	Maturity	1	5,867,754	1.071940002			(4,035)							(4,035)			0003
USD/L 55874.42 EUR-S 59987.89USD	65 Rue Paul Meurice - 7200420	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/01/2023	06/05/2023	06/05/2023	Maturity	1	59,988	1.073619914			(163)							(163)			0003
USD/L 36583.3 EUR-S 39063.32USD	65 Rue Paul Meurice - 7200420	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/05/2023	06/06/2023	06/06/2023	Maturity	1	39,063	1.067791041			125							125			0003
USD/L 123934.97 EUR-S 137727.51USD	Irish RPL EPF	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/09/2023	09/21/2023	09/21/2023	Maturity	1	137,728	1.111288525			(714)							(714)			0003
USD/L 1462703.04 EUR-S 1603012.27USD	Coupon Hedge CLO MJSD	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/16/2023	06/28/2023	06/28/2023	Maturity	1	1,603,012	1.095924618			407							407			0003
USD/L 68492.91 EUR-S 74559.33USD	Hispania Hotel Portfolio - 7200391	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/23/2023	06/26/2023	06/26/2023	Maturity	1	74,559	1.088570043			36							36			0003
USD/L 589289.83 EUR-S 643445.57USD	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	06/26/2023	06/29/2023	06/29/2023	Maturity	1	643,446	1.091900008			(292)							(292)			0003
USD/L 4006181.12 EUR-S 4441653.01USD	Coupon Hedge CML Total	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/12/2023	07/17/2023	07/17/2023	Maturity	1	4,441,653	1.108700001			55,278							55,278			0003
USD/L 6188455.3 EUR-S 6952729.53USD	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/17/2023	07/28/2023	07/28/2023	Maturity	1	6,952,730	1.1235			(166,473)							(166,473)			0003
USD/L 572847.39 EUR-S 636616.74USD	College Square July 2021 - 7200462	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	07/21/2023	07/31/2023	07/31/2023	Maturity	1	636,617	1.111319963			(5,253)							(5,253)			0003
USD/L 11634217.96 EUR-S 12790659.23USD	Coupon Hedge RML	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/07/2023	08/09/2023	08/09/2023	Maturity	1	12,790,659	1.0994			(44,184)							(44,184)			0003
USD/L 686837.48 EUR-S 742265.26USD	College Square July 2021 - 7200462	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	08/25/2023	08/31/2023	08/31/2023	Maturity	1	742,265	1.080699993			7,828							7,828			0003
USD/L 5473957.34 EUR-S 5908315.85USD	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/29/2023	08/30/2023	08/30/2023	Maturity	1	5,908,316	1.079349999			49,538							49,538			0003
USD/L 251303.61 EUR-S 269621.63USD	Irish RPL EPF	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/08/2023	09/11/2023	09/11/2023	Maturity	1	269,622	1.072891989			(753)							(753)			0003
USD/L 585465.2 EUR-S 623286.25USD	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	09/22/2023	09/29/2023	09/29/2023	Maturity	1	623,286	1.064599997			(4,859)							(4,859)			0003
USD/L 1462703.04 EUR-S 1558510.09USD	Coupon Hedge CLO MJSD	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/22/2023	09/28/2023	09/28/2023	Maturity	1	1,558,510	1.065500001			(21,799)							(21,799)			0003
USD/L 1307318.76 EUR-S 1374300.54USD	Coupon Hedge CML JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/13/2023	10/17/2023	10/17/2023	Maturity	1	1,374,301	1.051235997			6,359							6,359			0003
USD/L 4006181.12 EUR-S 4258013.67USD	Coupon Hedge CML Total	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/23/2023	10/24/2023	10/24/2023	Maturity	1	4,258,014	1.062861			14,198							14,198			0003
USD/L 577934.08 EUR-S 613650.41USD	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/24/2023	10/30/2023	10/30/2023	Maturity	1	613,650	1.061800007			(2,888)							(2,888)			0003
USD/L 6188455.3 EUR-S 6563723.23USD	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	10/24/2023	10/27/2023	10/27/2023	Maturity	1	6,563,723	1.06064			(31,200)							(31,200)			0003
USD/L 11634217.96 EUR-S 12500288.92USD	Coupon Hedge RML	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/06/2023	11/09/2023	11/09/2023	Maturity	1	12,500,289	1.0744417			(41,151)							(41,151)			0003
USD/L 35569.83 EUR-S 38071.38USD	65 Rue Paul Meurice - 7200420	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	11/09/2023	11/10/2023	11/10/2023	Maturity	1	38,071	1.070327859			(143)							(143)			0003
USD/L 5473957.34 EUR-S 5987632.02USD	Coupon Hedge CLO FMAN	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/20/2023	11/30/2023	11/30/2023	Maturity	1	5,987,632	1.09383973			18,400							18,400			0003
USD/L 6800.91 EUR-S 7403.65USD	Hispania Hotel Portfolio - 7200391	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/22/2023	11/27/2023	11/27/2023	Maturity	1	7,404	1.088626375			36							36			0003
USD/L 433097.13 EUR-S 474241.36USD	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/27/2023	11/29/2023	11/29/2023	Maturity	1	474,241	1.095000006			1,559							1,559			0003
USD/L 510584.94 EUR-S 550996.97USD	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/13/2023	12/21/2023	12/21/2023	Maturity	1	550,997	1.079148496			7,123							7,123			0003
USD/L 9460.39 EUR-S 10427.24USD	Hispania Hotel Portfolio - 7200391	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/22/2023	12/28/2023	12/28/2023	Maturity	1	10,427	1.102199804			78							78			0003
USD/L 51770610.28 EUR-S 55072764.86USD	Irish RPL EPF	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/05/2023	03/22/2023	03/22/2023	Maturity	1	55,072,765	1.063784347			2,543							2,543			0003
USD/L 8518202.82 EUR-S 9203354.35USD	Coupon Hedge CML Total	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	01/12/2023	01/17/2023	01/17/2023	Maturity	1	9,203,354	1.080433813			1,495							1,495			0003
USD/L 1000000 EUR-S 1077200USD	CLO ReInv6m CADOG 11A DN XS1833626820	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/21/2023	03/28/2023	03/28/2023	Maturity	1	1,077,200	1.0772			2,306							2,306			0003
USD/L 129234.23 EUR-S 141416.99USD	Coupon Hedge RML	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	04/04/2023	05/09/2023	05/09/2023	Maturity	1	141,417	1.094268833			728							728			0003
USD/L 5646720.8 EUR-S 6163395.75USD	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	04/11/2023	04/17/2023	04/17/2023	Maturity	1	6,163,396	1.091499999			45,203							45,203			0003
USD/L 17208.65 EUR-S 18978.56USD	Hispania Hotel Portfolio - 7200391	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/26/2023	04/26/2023	Maturity	1	18,979	1.10285002			(102)							(102)			0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
USD/L 86823.18 EUR-S 96060.73USD	Irish RPL EPF	B1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	05/04/2023	06/22/2023	06/22/2023	Maturity	1	96,061	1.106394974			(677)							(677)			0003
USD/L 627000 EUR-S 687192USD	CLO ReInv6m CORDA 3A DRR XS1823358350	D1	Currency	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	05/09/2023	05/15/2023	05/15/2023	Maturity	1	687,192	1.096			(4,147)							(4,147)			0003
USD/L 588054.44 EUR-S 644298.9USD	Coupon Hedge CLO MJSD	D1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	06/16/2023	06/28/2023	06/28/2023	Maturity	1	644,299	1.095644988			328							328			0003
USD/L 5117125.4 EUR-S 5723095.39USD	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	07/13/2023	07/17/2023	07/17/2023	Maturity	1	5,723,095	1.11842			20,869							20,869			0003
USD/L 123934.97 EUR-S 137727.51USD	Irish RPL EPF	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	07/17/2023	09/21/2023	09/21/2023	Maturity	1	137,728	1.111288525			(4,935)							(4,935)			0003
USD/L 572847.39 EUR-S 636616.74USD	Hispania Hotel Portfolio - 7200391	B1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	07/28/2023	07/31/2023	07/31/2023	Maturity	1	636,617	1.111319963			(30)							(30)			0003
USD/L 8175419.25 EUR-S 8585580.03USD	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	10/13/2023	10/17/2023	10/17/2023	Maturity	1	8,585,580	1.05017			48,481							48,481			0003
USD/L 15803.3 EUR-S 16743.28USD	Hispania Hotel Portfolio - 7200391	B1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	10/25/2023	10/27/2023	10/27/2023	Maturity	1	16,743	1.059479982			(61)							(61)			0003
USD/L 1462703.04 EUR-S 1620528.7USD	Coupon Hedge CLO MJSD	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	12/27/2023	12/28/2023	12/28/2023	Maturity	1	1,620,529	1.107900001			3,794							3,794			0003
USD/L 8518202.82 EUR-S 9203354.35USD	CLO ReInv6m DRYD 2013-29A B1RR (Tax Exchange) XS1735592088	D1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	01/12/2023	01/17/2023	01/17/2023	Maturity	1	9,203,354	1.080433813			4,830							4,830			0003
USD/L 324731.14 EUR-S 346961.33USD	Irish RPL EPF	B1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	02/07/2023	03/22/2023	03/22/2023	Maturity	1	346,961	1.068457217			996							996			0003
USD/L 2100000 EUR-S 2263065USD	CLO ReInv6m DRYD 2013-29A B1RR (Tax Exchange) XS1735592088	D1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	03/21/2023	03/28/2023	03/28/2023	Maturity	1	2,263,065	1.07765			3,897							3,897			0003
USD/L 11164316.77 EUR-S 12326201.73USD	Coupon Hedge RML	B1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	05/04/2023	05/09/2023	05/09/2023	Maturity	1	12,326,202	1.1040713			(46,522)							(46,522)			0003
USD/L 50740582.67 EUR-S 54660038.98USD	Irish RPL EPF	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	06/09/2023	06/22/2023	06/22/2023	Maturity	1	54,660,039	1.077245			1,083,529							1,083,529			0003
USD/L 86088.15 EUR-S 94840.56USD	Irish RPL EPF	B1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	08/07/2023	09/21/2023	09/21/2023	Maturity	1	94,841	1.101668			(3,096)							(3,096)			0003
USD/L 8518202.82 EUR-S 9203354.35USD	CLO ReInv6m MILPK 1A CE XS1823316788	D1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	01/12/2023	01/17/2023	01/17/2023	Maturity	1	9,203,354	1.080433813			2,024							2,024			0003
USD/L 324731.14 EUR-S 346961.33USD	Irish RPL EPF	B1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	03/07/2023	03/22/2023	03/22/2023	Maturity	1	346,961	1.068457217			1,712							1,712			0003
USD/L 2680000 EUR-S 2877812USD	CLO ReInv6m MILPK 1A CE XS1823316788	D1	Currency	CREDIT AGRICOLE SA	969500TJ5KRTCJQWXH05	03/21/2023	03/28/2023	03/28/2023	Maturity	1	2,877,812	1.073810448			2,293							2,293			0003
USD/L 49252.74 EUR-S 52817.72USD	Irish RPL EPF	B1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	09/08/2023	09/21/2023	09/21/2023	Maturity	1	52,818	1.072381354			(329)							(329)			0003
USD/L 8518202.82 EUR-S 9203354.35USD	CLO ReInv6m ALME 5A B1R XS1852482089	D1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	01/12/2023	01/17/2023	01/17/2023	Maturity	1	9,203,354	1.080433813			4,140							4,140			0003
USD/L 51770610.28 EUR-S 55072764.86USD	Irish RPL EPF	B1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	03/17/2023	03/22/2023	03/22/2023	Maturity	1	55,072,765	1.063784347			671,139							671,139			0003
USD/L 2133029.5 EUR-S 2320522.79USD	Coupon Hedge CLO MJSD	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	03/23/2023	03/28/2023	03/28/2023	Maturity	1	2,320,523	1.087899999			(17,906)							(17,906)			0003
USD/L 50481306.81 EUR-S 54156345.95USD	Irish RPL EPF	B1	Currency	Natixis NA	KX1WK48MPD4Y2NCUIZ63	09/12/2023	09/21/2023	09/21/2023	Maturity	1	54,156,346	1.0728			(358,395)							(358,395)			0003
USD/L 618960.57 EUR-S 667053.81USD	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	03/27/2023	03/28/2023	03/28/2023	Maturity	1	667,054	1.077700006			1,118							1,118			0003
USD/L 21357243.75 EUR-S 25034760.37USD	Spanish RPL Bankia	B1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	02/06/2020	06/30/2023	06/30/2023	Maturity	1	25,034,760	1.1721906			(1,823,645)					1,870,270		(1,823,645)			0003
USD/L 21357243.75 EUR-S 24666655.46USD	Spanish RPL Bankia	B1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	02/18/2020	09/29/2023	09/29/2023	Maturity	1	24,666,655	1.154955			(2,106,981)					1,395,653		(2,106,981)			0003
USD/L 2775000 EUR-S 3316174.95USD	CLO TERM RKFPK 1A C XS2360921600	D1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	08/09/2021	07/17/2023	07/17/2023	Maturity	1	3,316,175	1.195018			(201,242)					310,941		(201,242)			0003
USD/L 1525040.24 EUR-S 1614539.01USD	Irish RPL UPB	B1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	12/07/2022	03/22/2023	03/22/2023	Maturity	1	1,614,539	1.058686169			25,643					(24,801)		25,643			0003
USD/L 15200649.82 EUR-S 16424302.13USD	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	01/12/2023	01/17/2023	01/17/2023	Maturity	1	16,424,302	1.0805			21,278							21,278			0003
USD/L 156674.08 EUR-S 169320.66USD	Hispania Hotel Portfolio - 7200391	B1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	01/20/2023	01/23/2023	01/23/2023	Maturity	1	169,321	1.080719032			750							750			0003
USD/L 14625773.44 EUR-S 15873351.91USD	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	01/27/2023	01/31/2023	01/31/2023	Maturity	1	15,873,352	1.0853			(11,633)							(11,633)			0003
USD/L 5283924.35 EUR-S 5766829.07USD	Coupon Hedge ABS	B1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	02/02/2023	02/07/2023	02/07/2023	Maturity	1	5,766,829	1.091391301			(98,234)							(98,234)			0003
USD/L 2871.13 EUR-S 3078.35USD	Coupon Hedge CLO FMAN	D1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	02/14/2023	02/15/2023	02/15/2023	Maturity	1	3,078	1.072173674			4							4			0003
USD/L 227056.12 EUR-S 243582.54USD	Coupon Hedge CML Total	B1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	02/14/2023	02/28/2023	02/28/2023	Maturity	1	243,583	1.072785618			(2,743)							(2,743)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 227056.12 EUR-S 242313.5USD	Coupon Hedge CML Total	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/22/2023	04/17/2023	04/17/2023	Maturity	1	242,314	1.067196515			7,336							7,336			0003
USD/L 54119.41 EUR-S 57334.11USD	Hispania Hotel Portfolio - 7200391	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2023	02/24/2023	02/24/2023	Maturity	1	57,334	1.05940013			38							38			0003
USD/L 65692.39 EUR-S 70778.25USD	Coupon Hedge RML	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/14/2023	05/09/2023	05/09/2023	Maturity	1	70,778	1.077419318			1,477							1,477			0003
USD/L 1774000 EUR-S 1902260.2USD	CLO ReInv6m ALME 5A C1R XS1852482758	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	03/20/2023	03/28/2023	03/28/2023	Maturity	1	1,902,260	1.0723			12,783							12,783			0003
USD/L 68739.7 EUR-S 74035.41USD	Hispania Hotel Portfolio - 7200391	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/21/2023	03/23/2023	03/23/2023	Maturity	1	74,035	1.077040051			630							630			0003
USD/L 12414.25 EUR-S 13570.64USD	Irish RPL UPB	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/04/2023	04/06/2023	04/06/2023	Maturity	1	13,571	1.09315021			(35)							(35)			0003
USD/L 80293.58 EUR-S 87848.93USD	Irish RPL UPB	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/04/2023	06/22/2023	06/22/2023	Maturity	1	87,849	1.094096564			362							362			0003
USD/L 29157065.48 EUR-S 32043031.82USD	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/21/2023	04/28/2023	04/28/2023	Maturity	1	32,043,032	1.09898			96,945							96,945			0003
USD/L 69615.54 EUR-S 76775.5USD	Hispania Hotel Portfolio - 7200391	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/24/2023	04/26/2023	04/26/2023	Maturity	1	76,776	1.102850025			(414)							(414)			0003
USD/L 1282367.88 EUR-S 1405270.02USD	Non-USD Balances Sell Foreign 5.9.2023	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/09/2023	05/16/2023	05/16/2023	Maturity	1	1,405,270	1.095840002			(5,443)							(5,443)			0003
USD/L 98155.47 EUR-S 106153.28USD	Hispania Hotel Portfolio - 7200391	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/19/2023	05/22/2023	05/22/2023	Maturity	1	106,153	1.081481042			(97)							(97)			0003
USD/L 8375721.72 EUR-S 8978271.14USD	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/25/2023	05/30/2023	05/30/2023	Maturity	1	8,978,271	1.07194			(6,174)							(6,174)			0003
USD/L 44362419.52 EUR-S 47588528.85USD	Irish RPL UPB	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/09/2023	09/21/2023	09/21/2023	Maturity	1	47,588,529	1.072721672			(13,487)							(13,487)			0003
USD/L 1173525.1 EUR-S 1286095.05USD	Coupon Hedge CLO MJSD	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/16/2023	06/28/2023	06/28/2023	Maturity	1	1,286,095	1.095924621			326							326			0003
USD/L 277079.86 EUR-S 301620.82USD	Hispania Hotel Portfolio - 7200391	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/23/2023	06/26/2023	06/26/2023	Maturity	1	301,621	1.088569988			147							147			0003
USD/L 16352967.96 EUR-S 18372559.5USD	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/17/2023	07/28/2023	07/28/2023	Maturity	1	18,372,560	1.1235			(439,904)							(439,904)			0003
USD/L 127405.32 EUR-S 143101.66USD	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/18/2023	07/19/2023	07/19/2023	Maturity	1	143,102	1.123200036			(38)							(38)			0003
USD/L 1022210.94 EUR-S 1142760.28USD	Non-USD Balances Buy Foreign 7.20.2023	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/20/2023	07/24/2023	07/24/2023	Maturity	1	1,142,760	1.117930004			(5,555)							(5,555)			0003
USD/L 80993.42 EUR-S 89383.33USD	Hispania Hotel Portfolio - 7200391	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	07/28/2023	09/12/2023	09/12/2023	Maturity	1	89,383	1.103587551			(121)							(121)			0003
USD/L 15601205.4 EUR-S 17152397.93USD	Coupon Hedge ABS	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/07/2023	08/09/2023	08/09/2023	Maturity	1	17,152,398	1.099427736			(15,014)							(15,014)			0003
USD/L 8375721.72 EUR-S 9040335.24USD	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/29/2023	08/30/2023	08/30/2023	Maturity	1	9,040,335	1.07935			75,799							75,799			0003
USD/L 36433.49 EUR-S 39089.2USD	Irish RPL UPB	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/08/2023	09/11/2023	09/11/2023	Maturity	1	39,089	1.072892001			(109)							(109)			0003
USD/L 1173525.1 EUR-S 1250390.99USD	Coupon Hedge CLO MJSD	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/22/2023	09/28/2023	09/28/2023	Maturity	1	1,250,391	1.065499997			(17,489)							(17,489)			0003
USD/L 500000 EUR-S 531021.9USD	CLO ReInv6m PHNXP 1A CR XS1890617225	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/11/2023	10/16/2023	10/16/2023	Maturity	1	531,022	1.0620438			(5,370)							(5,370)			0003
USD/L 12075782.02 EUR-S 12694496.79USD	Coupon Hedge CML JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/13/2023	10/17/2023	10/17/2023	Maturity	1	12,694,497	1.051236			58,737							58,737			0003
USD/L 25419592.24 EUR-S 27017493.23USD	Coupon Hedge CML Total	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/23/2023	10/24/2023	10/24/2023	Maturity	1	27,017,493	1.062861			90,088							90,088			0003
USD/L 16352967.96 EUR-S 17344611.94USD	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	10/24/2023	10/27/2023	10/27/2023	Maturity	1	17,344,612	1.06064			(82,446)							(82,446)			0003
USD/L 14914367.01 EUR-S 16024617.85USD	Coupon Hedge ABS	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/06/2023	11/09/2023	11/09/2023	Maturity	1	16,024,618	1.0744417			(13,983)							(13,983)			0003
USD/L 378262.23 EUR-S 403824.81USD	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/13/2023	11/14/2023	11/14/2023	Maturity	1	403,825	1.067578991			842							842			0003
USD/L 8375721.72 EUR-S 9161697.18USD	Coupon Hedge CLO FMAN	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/20/2023	11/30/2023	11/30/2023	Maturity	1	9,161,697	1.093839729			28,153							28,153			0003
USD/L 27512.25 EUR-S 29950.58USD	Hispania Hotel Portfolio - 7200391	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/22/2023	11/27/2023	11/27/2023	Maturity	1	29,951	1.088627066			145							145			0003
USD/L 38270.87 EUR-S 42182.15USD	Hispania Hotel Portfolio - 7200391	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/22/2023	12/28/2023	12/28/2023	Maturity	1	42,182	1.102199924			317							317			0003
USD/L 773922.86 EUR-S 818595.24USD	Irish RPL UPB	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/05/2023	03/22/2023	03/22/2023	Maturity	1	818,595	1.057722006			14,763							14,763			0003
USD/L 23968094.49 EUR-S 25847912.14USD	Coupon Hedge CML Total	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/12/2023	01/17/2023	01/17/2023	Maturity	1	25,847,912	1.07843			83,165							83,165			0003
USD/L 13112880.47 EUR-S 14319265.47USD	Coupon Hedge RML	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	02/02/2023	02/07/2023	02/07/2023	Maturity	1	14,319,265	1.092			(251,764)							(251,764)			0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 9388279.96 EUR-S 9948384.74USD	Coupon Hedge CLO FMAN	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2023	02/28/2023	02/28/2023	Maturity	1	9,948,385	1.05966			9,802							9,802			0003
USD/L 4150861.36 EUR-S 4504512.07USD	CLO ReInv6m ANCHE 1X CE XS1846662861	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/21/2023	03/28/2023	03/28/2023	Maturity	1	4,504,512	1.085199355			2,816							2,816			0003
USD/L 66810.11 EUR-S 73108.22USD	Coupon Hedge RML	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	04/04/2023	05/09/2023	05/09/2023	Maturity	1	73,108	1.094268817			377							377			0003
USD/L 21892707.22 EUR-S 23905522.72USD	Coupon Hedge CML Total	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2023	04/17/2023	04/17/2023	Maturity	1	23,905,523	1.09194			165,623							165,623			0003
USD/L 675177.78 EUR-S 747013.32USD	Irish RPL UPB	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/04/2023	06/22/2023	06/22/2023	Maturity	1	747,013	1.106395			(5,263)							(5,263)			0003
USD/L 640306.04 EUR-S 686119.94USD	Coupon Hedge CLO FMAN	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/25/2023	05/30/2023	05/30/2023	Maturity	1	686,120	1.071550004			(222)							(222)			0003
USD/L 1889340.05 EUR-S 2069307.24USD	Coupon Hedge CLO MJSD	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/16/2023	06/28/2023	06/28/2023	Maturity	1	2,069,307	1.095253996			1,793							1,793			0003
USD/L 25419592.24 EUR-S 28182701.92USD	Coupon Hedge CML Total	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/12/2023	07/17/2023	07/17/2023	Maturity	1	28,182,702	1.1087			350,745							350,745			0003
USD/L 44362419.52 EUR-S 47588528.85USD	Irish RPL UPB	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/17/2023	09/21/2023	09/21/2023	Maturity	1	47,588,529	1.072721672			(16,531)							(16,531)			0003
USD/L 12100838.17 EUR-S 13517543.8USD	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2023	07/28/2023	07/28/2023	Maturity	1	13,517,544	1.117075			(247,771)							(247,771)			0003
USD/L 15601205.4 EUR-S 17152397.93USD	Coupon Hedge ABS	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/07/2023	08/09/2023	08/09/2023	Maturity	1	17,152,398	1.099427736			(3,041)							(3,041)			0003
USD/L 39802039.71 EUR-S 41798908.04USD	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/13/2023	10/17/2023	10/17/2023	Maturity	1	41,798,908	1.05017			236,027							236,027			0003
USD/L 63930.34 EUR-S 67732.92USD	Hispania Hotel Portfolio - 7200391	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/25/2023	10/27/2023	10/27/2023	Maturity	1	67,733	1.059480053			(248)							(248)			0003
USD/L 14914367.01 EUR-S 16024617.85USD	Coupon Hedge RML	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/06/2023	11/09/2023	11/09/2023	Maturity	1	16,024,618	1.0744417			(38,770)							(38,770)			0003
USD/L 1173525.1 EUR-S 1300148.46USD	Coupon Hedge CLO MJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/27/2023	12/28/2023	12/28/2023	Maturity	1	1,300,148	1.107900001			3,044							3,044			0003
USD/L 2774000 EUR-S 2994810.4USD	CLO ReInv6m ALME 5A C1R XS1852482758	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	01/12/2023	01/17/2023	01/17/2023	Maturity	1	2,994,810	1.0796			4,080							4,080			0003
USD/L 591279.26 EUR-S 647711.6USD	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/02/2023	03/22/2023	03/22/2023	Maturity	1	647,712	1.095441095			(11,024)							(11,024)			0003
USD/L 4150861.36 EUR-S 4504512.07USD	Coupon Hedge CLO MJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/23/2023	03/28/2023	03/28/2023	Maturity	1	4,504,512	1.085199355			(26,450)							(26,450)			0003
USD/L 26705943.87 EUR-S 29149537.73USD	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	04/11/2023	04/17/2023	04/17/2023	Maturity	1	29,149,538	1.0915			213,787							213,787			0003
USD/L 358560.15 EUR-S 396614.14USD	Coupon Hedge RML	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/13/2023	05/09/2023	05/09/2023	Maturity	1	396,614	1.106130004			(2,232)							(2,232)			0003
USD/L 21043662.4 EUR-S 22677387.13USD	Irish RPL UPB	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/09/2023	06/22/2023	06/22/2023	Maturity	1	22,677,387	1.077635			441,165							441,165			0003
USD/L 1375000 EUR-S 1525975USD	CLO ReInv6m DRYD 2017-62X D XS1826186592	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/12/2023	07/17/2023	07/17/2023	Maturity	1	1,525,975	1.1098			17,460							17,460			0003
USD/L 15601205.4 EUR-S 17152397.93USD	Coupon Hedge RML	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/07/2023	08/09/2023	08/09/2023	Maturity	1	17,152,398	1.099427736			(41,627)							(41,627)			0003
USD/L 345123.52 EUR-S 380211.54USD	Irish RPL UPB	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/07/2023	09/21/2023	09/21/2023	Maturity	1	380,212	1.101668006			(12,413)							(12,413)			0003
USD/L 2774000 EUR-S 2994810.4USD	CLO ReInv6m ANCHE 1X CE XS1846662861	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	01/12/2023	01/17/2023	01/17/2023	Maturity	1	2,994,810	1.0796			2,300							2,300			0003
USD/L 1737096.47 EUR-S 1857183.42USD	Irish RPL UPB	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/07/2023	03/22/2023	03/22/2023	Maturity	1	1,857,183	1.069130847			5,720							5,720			0003
USD/L 17154594.92 EUR-S 18939895.91USD	Coupon Hedge ABS	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/04/2023	05/09/2023	05/09/2023	Maturity	1	18,939,896	1.1040713			(19,336)							(19,336)			0003
USD/L 21588000 EUR-S 23353531.4USD	PK AIRFINANCE 2020 B-E - 69346YAT0	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/13/2023	06/22/2023	06/22/2023	Maturity	1	23,353,531	1.081783			95,079							95,079			0003
USD/L 24363720.48 EUR-S 27248872.26USD	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/13/2023	07/17/2023	07/17/2023	Maturity	1	27,248,872	1.11842			99,361							99,361			0003
USD/L 1553389.52 EUR-S 1708992.55USD	Coupon Hedge RML	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/07/2023	08/09/2023	08/09/2023	Maturity	1	1,708,993	1.100170001			(7,095)							(7,095)			0003
USD/L 432401.18 EUR-S 463698.94USD	Irish RPL UPB	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/08/2023	09/21/2023	09/21/2023	Maturity	1	463,699	1.072381301			(2,889)							(2,889)			0003
USD/L 1737096.47 EUR-S 1857183.42USD	Irish RPL UPB	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/07/2023	03/22/2023	03/22/2023	Maturity	1	1,857,183	1.069130847			7,598							7,598			0003
USD/L 677964.28 EUR-S 747353.93USD	Coupon Hedge ABS	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/04/2023	05/09/2023	05/09/2023	Maturity	1	747,354	1.102350009			(1,574)							(1,574)			0003
USD/L 21588000 EUR-S 23353531.4USD	PK AIRFINANCE 2020 C-E - 69346YAV5	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/13/2023	06/22/2023	06/22/2023	Maturity	1	23,353,531	1.081783			267,951							267,951			0003
USD/L 19208218.18 EUR-S 20606576.46USD	Irish RPL UPB	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/12/2023	09/21/2023	09/21/2023	Maturity	1	20,606,576	1.0728			(136,370)							(136,370)			0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
USD/L 69035663.93 EUR-S 73018529.53USD	PK AIRFINANCE 2020 B-E - 69346YAT0	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/15/2023	03/22/2023	03/22/2023	Maturity	1	73,018,530	1.05769287			126,181							126,181			0003
USD/L 17154594.92 EUR-S 18939895.91USD	Coupon Hedge RML	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/04/2023	05/09/2023	05/09/2023	Maturity	1	18,939,896	1.1040713			(52,148)							(52,148)			0003
USD/L 21716500 EUR-S 23490520.89USD	PK AIRFINANCE 2020 D-E - 69346YAW3	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/13/2023	06/22/2023	06/22/2023	Maturity	1	23,490,521	1.08169			367,211							367,211			0003
USD/L 44362419.52 EUR-S 47588528.85USD	PK AIRFINANCE 2020 B-E - 69346YAT0	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/12/2023	09/21/2023	09/21/2023	Maturity	1	47,588,529	1.072721672			(36,749)							(36,749)			0003
USD/L 69035663.93 EUR-S 73018529.53USD	PK AIRFINANCE 2020 C-E - 69346YAV5	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/15/2023	03/22/2023	03/22/2023	Maturity	1	73,018,530	1.05769287			355,602							355,602			0003
USD/L 677964.28 EUR-S 747353.93USD	Coupon Hedge RML	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/04/2023	05/09/2023	05/09/2023	Maturity	1	747,354	1.102350009			(84)							(84)			0003
USD/L 44362419.52 EUR-S 47588528.85USD	PK AIRFINANCE 2020 C-E - 69346YAV5	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/12/2023	09/21/2023	09/21/2023	Maturity	1	47,588,529	1.072721672			(103,564)							(103,564)			0003
USD/L 69035663.93 EUR-S 73018529.53USD	PK AIRFINANCE 2020 D-E - 69346YAW3	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/15/2023	03/22/2023	03/22/2023	Maturity	1	73,018,530	1.05769287			484,651							484,651			0003
USD/L 44362419.52 EUR-S 47588528.85USD	PK AIRFINANCE 2020 D-E - 69346YAW3	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/12/2023	09/21/2023	09/21/2023	Maturity	1	47,588,529	1.072721672			(141,148)							(141,148)			0003
USD/L 1525040.24 EUR-S 1614539.01USD	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/16/2023	03/22/2023	03/22/2023	Maturity	1	1,614,539	1.058686169			1,977							1,977			0003
USD/L 69035663.93 EUR-S 73018529.53USD	Irish RPL UPB	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/17/2023	03/22/2023	03/22/2023	Maturity	1	73,018,530	1.05769287			352,444							352,444			0003
USD/L 13248810.22 EUR-S 14079510.62USD	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	03/17/2023	03/22/2023	03/22/2023	Maturity	1	14,079,511	1.0627			186,771							186,771			0003
USD/L 5715318.75 EUR-S 6699442.91USD	Spanish RPL Bankia	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/06/2020	06/30/2023	06/30/2023	Maturity	1	6,699,443	1.172190599			(488,018)					500,495		(488,018)			0003
USD/L 5715318.75 EUR-S 6600935.97USD	Spanish RPL Bankia	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/18/2020	09/29/2023	09/29/2023	Maturity	1	6,600,936	1.154955001			(563,840)					373,485		(563,840)			0003
USD/L 1777537.65 EUR-S 1881971.18USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/07/2022	03/22/2023	03/22/2023	Maturity	1	1,881,971	1.058751796			1,694					(1,638)		1,694			0003
USD/L 2000000 EUR-S 2128505.6USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/19/2022	01/04/2023	01/04/2023	Maturity	1	2,128,506	1.0642528			(18,512)					(12,698)		(18,512)			0003
USD/L 5000000 EUR-S 5264309USD	CLO TERM DRYD 2017-52A CR XS2353414506	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/05/2023	01/06/2023	01/06/2023	Maturity	1	5,264,309	1.0528618			(4,307)							(4,307)			0003
USD/L 4956153.56 EUR-S 5355123.92USD	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/12/2023	01/17/2023	01/17/2023	Maturity	1	5,355,124	1.0805			6,938							6,938			0003
USD/L 4773780.4 EUR-S 5186425.98USD	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/27/2023	01/31/2023	01/31/2023	Maturity	1	5,186,426	1.08644			(9,239)							(9,239)			0003
USD/L 27365791.77 EUR-S 29883444.62USD	Coupon Hedge RML	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	02/02/2023	02/07/2023	02/07/2023	Maturity	1	29,883,445	1.092			(525,417)							(525,417)			0003
USD/L 345032.04 EUR-S 372134.31USD	Non-USD Balances Buy Foreign 2.9.2023	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/09/2023	02/13/2023	02/13/2023	Maturity	1	372,134	1.078550009			(3,676)							(3,676)			0003
USD/L 1021724.48 EUR-S 1093312.63USD	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/10/2023	02/15/2023	02/15/2023	Maturity	1	1,093,313	1.070066003			3,712							3,712			0003
USD/L 1021724.48 EUR-S 1093607.7USD	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/13/2023	02/14/2023	02/14/2023	Maturity	1	1,093,608	1.070354799			1,887							1,887			0003
USD/L 4378245.13 EUR-S 4639451.24USD	Coupon Hedge CLO FMAN	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2023	02/28/2023	02/28/2023	Maturity	1	4,639,451	1.059660001			4,571							4,571			0003
USD/L 409595.21 EUR-S 441305.78USD	Coupon Hedge RML	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/14/2023	05/09/2023	05/09/2023	Maturity	1	441,306	1.077419289			7,460							7,460			0003
USD/L 863121.36 EUR-S 915655.24USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/16/2023	03/21/2023	03/21/2023	Maturity	1	915,655	1.060864998			9,785							9,785			0003
USD/L 5000000 EUR-S 5362500USD	CLO TERM DRYD 2017-52A CR XS2353414506	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/20/2023	03/28/2023	03/28/2023	Maturity	1	5,362,500	1.0725			35,028							35,028			0003
USD/L 7000000 EUR-S 7599060USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/29/2023	03/31/2023	03/31/2023	Maturity	1	7,599,060	1.08558			35,111							35,111			0003
USD/L 748236.41 EUR-S 816954.44USD	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/30/2023	04/17/2023	04/17/2023	Maturity	1	816,954	1.091839997			5,735							5,735			0003
USD/L 748236.41 EUR-S 812988.79USD	12-18 Hotel - 7 Pines Ibiza	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/03/2023	04/05/2023	04/05/2023	Maturity	1	812,989	1.086540001			6,781							6,781			0003
USD/L 15873.78 EUR-S 17352.42USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/04/2023	04/06/2023	04/06/2023	Maturity	1	17,352	1.093149836			(3)							(3)			0003
USD/L 28465996.02 EUR-S 31209055.41USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/04/2023	04/24/2023	04/24/2023	Maturity	1	31,209,055	1.09636267			735							735			0003
USD/L 95134.9 EUR-S 104086.77USD	Irish RPL UPB	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/04/2023	06/22/2023	06/22/2023	Maturity	1	104,087	1.094096593			428							428			0003
USD/L 9512205.46 EUR-S 10450299.16USD	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/21/2023	04/28/2023	04/28/2023	Maturity	1	10,450,299	1.09862			35,052							35,052			0003
USD/L 465883.04 EUR-S 510654.4USD	12-18 Hotel - 7 Pines Ibiza	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2023	05/11/2023	05/11/2023	Maturity	1	510,654	1.0961			934							934			0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
USD/L 38244.13 EUR-S 42325.67USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	05/04/2023	06/23/2023	06/23/2023	Maturity	1	42,326	1.106723306			(425)							(425)			0003
USD/L 4115359.94 EUR-S 4411418.93USD	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	05/25/2023	05/30/2023	05/30/2023	Maturity	1	4,411,419	1.071939999			(3,034)							(3,034)			0003
USD/L 157483.85 EUR-S 169055.61USD	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	05/26/2023	05/31/2023	05/31/2023	Maturity	1	169,056	1.073479027			(107)							(107)			0003
USD/L 1253462.26 EUR-S 1371382.5USD	Irish RPL UPB	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	06/09/2023	09/21/2023	09/21/2023	Maturity	1	1,371,383	1.094075621			(15,980)							(15,980)			0003
USD/L 178839.33 EUR-S 194137.07USD	Non-USD Balances Buy Foreign 6.14.2023	D1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	06/14/2023	06/16/2023	06/16/2023	Maturity	1	194,137	1.085539014			1,639							1,639			0003
USD/L 942624.71 EUR-S 1033045.62USD	Coupon Hedge CLO MJSD	D1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	06/16/2023	06/28/2023	06/28/2023	Maturity	1	1,033,046	1.095924612			262							262			0003
USD/L 1976665.42 EUR-S 2191528.95USD	Coupon Hedge CML Total	B1	Currency	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	07/12/2023	07/17/2023	07/17/2023	Maturity	1	2,191,529	1.108699999			27,274							27,274			0003
USD/L 183964.24 EUR-S 207049.21USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	07/17/2023	09/20/2023	09/20/2023	Maturity	1	207,049	1.125486181			(10,594)							(10,594)			0003
USD/L 5371521.43 EUR-S 6034904.32USD	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	07/17/2023	07/28/2023	07/28/2023	Maturity	1	6,034,904	1.123499999			(144,497)							(144,497)			0003
USD/L 559449.33 EUR-S 628429.43USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	07/18/2023	07/19/2023	07/19/2023	Maturity	1	628,429	1.123299996			(223)							(223)			0003
USD/L 5000000 EUR-S 5514500USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CREDIT AGRICOLE SA	969500TJ5KRTCJQWXH05	07/25/2023	07/31/2023	07/31/2023	Maturity	1	5,514,500	1.1029			(4,008)							(4,008)			0003
USD/L 69602.55 EUR-S 76754.21USD	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	07/25/2023	07/27/2023	07/27/2023	Maturity	1	76,754	1.102749971			463							463			0003
USD/L 12987051.85 EUR-S 14277964.8USD	Coupon Hedge RML	B1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	08/07/2023	08/09/2023	08/09/2023	Maturity	1	14,277,965	1.0994			(49,322)							(49,322)			0003
USD/L 239599.28 EUR-S 260492.33USD	Foreign Currency	D1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	08/18/2023	08/29/2023	08/29/2023	Maturity	1	260,492	1.08719997			(79)							(79)			0003
USD/L 4115359.94 EUR-S 4441913.75USD	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	08/29/2023	08/30/2023	08/30/2023	Maturity	1	4,441,914	1.07935			37,243							37,243			0003
USD/L 70767.61 EUR-S 75926USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	09/08/2023	09/11/2023	09/11/2023	Maturity	1	75,926	1.072891963			(83)							(83)			0003
USD/L 223282.34 EUR-S 239673.5USD	Non-USD Balances Sell Foreign 9.13.2023	D1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	09/13/2023	09/15/2023	09/15/2023	Maturity	1	239,674	1.073410015			(2,056)							(2,056)			0003
USD/L 942624.71 EUR-S 1004366.63USD	Coupon Hedge CLO MJSD	D1	Currency	GOLDMAN SACHS GROUP INC/THE	KD3XUN7C6T14HNAYLU02	09/22/2023	09/28/2023	09/28/2023	Maturity	1	1,004,367	1.065500002			(14,048)							(14,048)			0003
USD/L 13053497.39 EUR-S 13708391.35USD	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	10/13/2023	10/17/2023	10/17/2023	Maturity	1	13,708,391	1.05017			77,408							77,408			0003
USD/L 90978.02 EUR-S 95837.29USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	10/16/2023	10/19/2023	10/19/2023	Maturity	1	95,837	1.053411472			(1)							(1)			0003
USD/L 1976665.42 EUR-S 2100920.58USD	Coupon Hedge CML Total	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	10/23/2023	10/24/2023	10/24/2023	Maturity	1	2,100,921	1.062860997			7,005							7,005			0003
USD/L 5371521.43 EUR-S 5697250.49USD	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC	OV6W8S6QX2D1J857QP30	10/24/2023	10/27/2023	10/27/2023	Maturity	1	5,697,250	1.06064			(27,081)							(27,081)			0003
USD/L 12987051.85 EUR-S 13953830.07USD	Coupon Hedge RML	B1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	11/06/2023	11/09/2023	11/09/2023	Maturity	1	13,953,830	1.0744417			(45,937)							(45,937)			0003
USD/L 4115359.94 EUR-S 4501544.21USD	Coupon Hedge CLO FMAN	D1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	11/20/2023	11/30/2023	11/30/2023	Maturity	1	4,501,544	1.093839731			13,833							13,833			0003
USD/L 124474.24 EUR-S 136299.29USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	CREDIT AGRICOLE SA	969500TJ5KRTCJQWXH05	11/27/2023	11/29/2023	11/29/2023	Maturity	1	136,299	1.094999978			94							94			0003
USD/L 91240.03 EUR-S 98685.22USD	EQT Exeter Logistics Italy - 7200563	B1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	12/04/2023	12/06/2023	12/06/2023	Maturity	1	98,685	1.081600039			(201)							(201)			0003
USD/L 138101.66 EUR-S 151428.47USD	EQT Exeter Logistics Italy - 7200563	B1	Currency	Natixis NA	KX1WK48MPD4Y2NCUIZ63	12/20/2023	12/22/2023	12/22/2023	Maturity	1	151,428	1.096499999			298							298			0003
USD/L 942624.71 EUR-S 1044333.92USD	Coupon Hedge CLO MJSD	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	12/27/2023	12/28/2023	12/28/2023	Maturity	1	1,044,334	1.107900004			2,445							2,445			0003
USD/L 1777537.65 EUR-S 1881971.18USD	Irish RPL UPB	B1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	12/07/2022	03/22/2023	03/22/2023	Maturity	1	1,881,971	1.058751796			30,382					(29,385)		30,382			0003
USD/L 4227106.54 EUR-S 4558638.51USD	Coupon Hedge CML Total	B1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	01/12/2023	01/17/2023	01/17/2023	Maturity	1	4,558,639	1.078430001			14,667							14,667			0003
USD/L 409595.21 EUR-S 441305.78USD	Coupon Hedge RML	B1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	03/14/2023	05/09/2023	05/09/2023	Maturity	1	441,306	1.077419289			1,750							1,750			0003
USD/L 1723954.6 EUR-S 1875490.21USD	Coupon Hedge CLO MJSD	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	03/23/2023	03/28/2023	03/28/2023	Maturity	1	1,875,490	1.0879			(14,472)							(14,472)			0003
USD/L 15873.78 EUR-S 17352.42USD	Irish RPL UPB	B1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	04/04/2023	04/06/2023	04/06/2023	Maturity	1	17,352	1.093149836			(42)							(42)			0003
USD/L 3947232.66 EUR-S 4310141.23USD	Coupon Hedge CML Total	B1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	04/11/2023	04/17/2023	04/17/2023	Maturity	1	4,310,141	1.09194			29,862							29,862			0003
USD/L 28465996.02 EUR-S 31209055.41USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	04/19/2023	04/24/2023	04/24/2023	Maturity	1	31,209,055	1.09636267			71,524							71,524			0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
USD/L 799975.82 EUR-S 885089.25USD	Irish RPL UPB	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/04/2023	06/22/2023	06/22/2023	Maturity	1	885,089	1.106395003			(6,236)							(6,236)			0003
USD/L 51503.02 EUR-S 55188.07USD	Coupon Hedge CLO FMAN	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/25/2023	05/30/2023	05/30/2023	Maturity	1	55,188	1.071550173			(18)							(18)			0003
USD/L 6961755.87 EUR-S 7503241.24USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/23/2023	06/23/2023	Maturity	1	7,503,241	1.07778			124,074							124,074			0003
USD/L 726569.45 EUR-S 796062.18USD	Coupon Hedge CLO MJSD	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/16/2023	06/28/2023	06/28/2023	Maturity	1	796,062	1.095644993			405							405			0003
USD/L 4000000 EUR-S 4393600USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/22/2023	06/30/2023	06/30/2023	Maturity	1	4,393,600	1.0984			(46,388)							(46,388)			0003
USD/L 1879464.67 EUR-S 2085923.86USD	Coupon Hedge CML Total	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/12/2023	07/17/2023	07/17/2023	Maturity	1	2,085,924	1.109849998			23,772							23,772			0003
USD/L 1253462.26 EUR-S 1371382.5USD	Irish RPL UPB	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/17/2023	09/21/2023	09/21/2023	Maturity	1	1,371,383	1.094075621			(19,587)							(19,587)			0003
USD/L 3883902.73 EUR-S 4338610.64USD	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2023	07/28/2023	07/28/2023	Maturity	1	4,338,611	1.117074999			(79,525)							(79,525)			0003
USD/L 1840519.77 EUR-S 2024884.64USD	Coupon Hedge RML	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/07/2023	08/09/2023	08/09/2023	Maturity	1	2,024,885	1.100170003			(8,407)							(8,407)			0003
USD/L 207059.39 EUR-S 228210.94USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/07/2023	09/20/2023	09/20/2023	Maturity	1	228,211	1.102152093			(7,093)							(7,093)			0003
USD/L 239599.28 EUR-S 260492.33USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/18/2023	08/29/2023	08/29/2023	Maturity	1	260,492	1.08719997			(160)							(160)			0003
USD/L 70767.61 EUR-S 75926USD	Irish RPL UPB	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/08/2023	09/11/2023	09/11/2023	Maturity	1	75,926	1.072891963			(129)							(129)			0003
USD/L 171729.82 EUR-S 181995.26USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/25/2023	09/28/2023	09/28/2023	Maturity	1	181,995	1.059776689			(777)							(777)			0003
USD/L 18785.33 EUR-S 19820.4USD	EQT Exeter Logistics Italy - 7200563	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/17/2023	10/19/2023	10/19/2023	Maturity	1	19,820	1.05509991			(32)							(32)			0003
USD/L 124474.24 EUR-S 136299.29USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/27/2023	11/29/2023	11/29/2023	Maturity	1	136,299	1.094999978			354							354			0003
USD/L 138101.66 EUR-S 151428.47USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	12/22/2023	12/22/2023	Maturity	1	151,428	1.096499999			48							48			0003
USD/L 2775961.23 EUR-S 2963368.15USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/05/2023	03/22/2023	03/22/2023	Maturity	1	2,963,368	1.06751064			2,939							2,939			0003
USD/L 414947.16 EUR-S 454160.95USD	Coupon Hedge RML	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/04/2023	05/09/2023	05/09/2023	Maturity	1	454,161	1.094503093			1,814							1,814			0003
USD/L 8893088.19 EUR-S 9706805.76USD	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	04/11/2023	04/17/2023	04/17/2023	Maturity	1	9,706,806	1.0915			71,191							71,191			0003
USD/L 24933314.5 EUR-S 26869012.37USD	Irish RPL UPB	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/09/2023	06/22/2023	06/22/2023	Maturity	1	26,869,012	1.077635			522,709							522,709			0003
USD/L 52825.41 EUR-S 57651.01USD	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/20/2023	06/23/2023	06/23/2023	Maturity	1	57,651	1.091349977			225							225			0003
USD/L 8225207.19 EUR-S 9199236.22USD	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/13/2023	07/17/2023	07/17/2023	Maturity	1	9,199,236	1.118419999			33,544							33,544			0003
USD/L 408915.17 EUR-S 450488.76USD	Irish RPL UPB	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/07/2023	09/21/2023	09/21/2023	Maturity	1	450,489	1.101668006			(14,708)							(14,708)			0003
USD/L 451094.89 EUR-S 483665.61USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/08/2023	09/20/2023	09/20/2023	Maturity	1	483,666	1.0722037			(1,943)							(1,943)			0003
USD/L 171729.82 EUR-S 181995.26USD	EQT Exeter Logistics Italy - 7200563	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/26/2023	09/28/2023	09/28/2023	Maturity	1	181,995	1.059776689			(800)							(800)			0003
USD/L 138101.66 EUR-S 151428.47USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	12/22/2023	12/22/2023	Maturity	1	151,428	1.096499999			164							164			0003
USD/L 916972.5 EUR-S 969901.99USD	Irish RPL UPB	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/05/2023	03/22/2023	03/22/2023	Maturity	1	969,902	1.057722004			17,491							17,491			0003
USD/L 414947.16 EUR-S 454160.95USD	Coupon Hedge RML	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/04/2023	05/09/2023	05/09/2023	Maturity	1	454,161	1.094503093			428							428			0003
USD/L 512325.04 EUR-S 549407.79USD	Irish RPL UPB	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/08/2023	09/21/2023	09/21/2023	Maturity	1	549,408	1.072381295			(3,423)							(3,423)			0003
USD/L 44951220.32 EUR-S 48165232.57USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/12/2023	09/20/2023	09/20/2023	Maturity	1	48,165,233	1.0715			(161,964)							(161,964)			0003
USD/L 2775961.23 EUR-S 2963368.15USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/07/2023	03/22/2023	03/22/2023	Maturity	1	2,963,368	1.06751064			984							984			0003
USD/L 11586443.65 EUR-S 12816112.92USD	Coupon Hedge RML	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/13/2023	05/09/2023	05/09/2023	Maturity	1	12,816,113	1.10613			(72,134)							(72,134)			0003
USD/L 897031.79 EUR-S 976553.66USD	Non-USD Balances Buy Foreign 8.21.2023	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/21/2023	08/23/2023	08/23/2023	Maturity	1	976,554	1.088650002			(3,719)							(3,719)			0003
USD/L 22758612.03 EUR-S 24415438.99USD	Irish RPL UPB	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/12/2023	09/21/2023	09/21/2023	Maturity	1	24,415,439	1.0728			(161,576)							(161,576)			0003
USD/L 2775961.23 EUR-S 2963368.15USD	Irish RPL UPB	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/07/2023	03/22/2023	03/22/2023	Maturity	1	2,963,368	1.06751064			6,777							6,777			0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 14827571.62 EUR-S 16370696.27USD	Coupon Hedge RML	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/04/2023	05/09/2023	05/09/2023	Maturity	1	16,370,696	1.1040713			(61,786)							(61,786)			0003
USD/L 2775961.23 EUR-S 2963368.15USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/07/2023	03/22/2023	03/22/2023	Maturity	1	2,963,368	1.06751064			6,078							6,078			0003
USD/L 40524.19 EUR-S 44671.84USD	Coupon Hedge RML	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/04/2023	05/09/2023	05/09/2023	Maturity	1	44,672	1.102349979			(99)							(99)			0003
USD/L 2775961.23 EUR-S 2963368.15USD	Irish RPL UPB	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/07/2023	03/22/2023	03/22/2023	Maturity	1	2,963,368	1.06751064			9,002							9,002			0003
USD/L 139953236.91 EUR-S 149758533.51USD	Irish RPL UPB	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/17/2023	03/22/2023	03/22/2023	Maturity	1	149,758,534	1.070061235			417,589							417,589			0003
USD/L 139953236.91 EUR-S 149758533.51USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/20/2023	03/22/2023	03/22/2023	Maturity	1	149,758,534	1.070061235			525,127							525,127			0003
USD/L 1082896.04 EUR-S 1170069.17USD	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/12/2023	01/17/2023	01/17/2023	Maturity	1	1,170,069	1.080499999			1,516							1,516			0003
USD/L 981798.26 EUR-S 1066664.9USD	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/27/2023	01/31/2023	01/31/2023	Maturity	1	1,066,665	1.086439998			(1,900)							(1,900)			0003
USD/L 197428.77 EUR-S 209207.37USD	Coupon Hedge CLO FMAN	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2023	02/28/2023	02/28/2023	Maturity	1	209,207	1.059659998			206							206			0003
USD/L 2072634.08 EUR-S 2262280.1USD	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	04/11/2023	04/17/2023	04/17/2023	Maturity	1	2,262,280	1.091500001			16,592							16,592			0003
USD/L 1943644.3 EUR-S 2135326.5USD	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/21/2023	04/28/2023	04/28/2023	Maturity	1	2,135,327	1.09862			7,162							7,162			0003
USD/L 197428.77 EUR-S 211554.8USD	Coupon Hedge CLO FMAN	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/25/2023	05/30/2023	05/30/2023	Maturity	1	211,555	1.071550008			(69)							(69)			0003
USD/L 2025784.25 EUR-S 2265677.62USD	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/13/2023	07/17/2023	07/17/2023	Maturity	1	2,265,678	1.11842			8,262							8,262			0003
USD/L 2800800.94 EUR-S 3146699.85USD	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/17/2023	07/28/2023	07/28/2023	Maturity	1	3,146,700	1.123499998			(75,343)							(75,343)			0003
USD/L 1001239.97 EUR-S 1122887.63USD	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2023	10/17/2023	10/17/2023	Maturity	1	1,122,888	1.121497007			(65,478)							(65,478)			0003
USD/L 2800800.94 EUR-S 2970641.51USD	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	10/24/2023	10/27/2023	10/27/2023	Maturity	1	2,970,642	1.06064			(14,121)							(14,121)			0003
USD/L 22645.16 EUR-S 25385.68USD	Coupon Hedge CLO JAJO	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/20/2023	10/17/2023	10/17/2023	Maturity	1	25,386	1.121020121			(1,470)							(1,470)			0003
USD/L 1001899.12 EUR-S 1052164.4USD	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/13/2023	10/17/2023	10/17/2023	Maturity	1	1,052,164	1.050170001			5,941							5,941			0003
USD/L 2000000 EUR-S 2105723.6USD	CLO TERM DRYD 2017-52A CR XS2353414506	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/05/2023	01/06/2023	01/06/2023	Maturity	1	2,105,724	1.0528618			(1,723)							(1,723)			0003
USD/L 1547085.02 EUR-S 1671625.36USD	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/12/2023	01/17/2023	01/17/2023	Maturity	1	1,671,625	1.080499997			2,166							2,166			0003
USD/L 1518556.52 EUR-S 1649820.55USD	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/27/2023	01/31/2023	01/31/2023	Maturity	1	1,649,821	1.086440003			(2,939)							(2,939)			0003
USD/L 884080.73 EUR-S 964878.02USD	Coupon Hedge ABS	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/02/2023	02/07/2023	02/07/2023	Maturity	1	964,878	1.091391303			(16,436)							(16,436)			0003
USD/L 344051.52 EUR-S 364577.63USD	Coupon Hedge CLO FMAN	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2023	02/28/2023	02/28/2023	Maturity	1	364,578	1.059659989			359							359			0003
USD/L 7245500 EUR-S 7651972.55USD	PK AIRFINANCE 2020 B-E - 69346YAT0	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/15/2023	03/22/2023	03/22/2023	Maturity	1	7,651,973	1.0561			19,580							19,580			0003
USD/L 2000000 EUR-S 2145000USD	CLO TERM DRYD 2017-52A CR XS2353414506	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/20/2023	03/28/2023	03/28/2023	Maturity	1	2,145,000	1.0725			14,011							14,011			0003
USD/L 2748189.39 EUR-S 2999648.72USD	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	04/11/2023	04/17/2023	04/17/2023	Maturity	1	2,999,649	1.0915			22,000							22,000			0003
USD/L 3031226.21 EUR-S 3331256.98USD	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/21/2023	04/28/2023	04/28/2023	Maturity	1	3,331,257	1.09898			10,079							10,079			0003
USD/L 776369.6 EUR-S 857167.39USD	Coupon Hedge ABS	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/04/2023	05/09/2023	05/09/2023	Maturity	1	857,167	1.104071295			(3,235)							(3,235)			0003
USD/L 332677.23 EUR-S 356610.03USD	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/25/2023	05/30/2023	05/30/2023	Maturity	1	356,610	1.07194			(245)							(245)			0003
USD/L 3612000 EUR-S 3907400.2USD	PK AIRFINANCE 2020 B-E - 69346YAT0	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/13/2023	06/22/2023	06/22/2023	Maturity	1	3,907,400	1.081783001			15,908							15,908			0003
USD/L 143889.97 EUR-S 157652.33USD	Coupon Hedge CLO MJSD	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/16/2023	06/28/2023	06/28/2023	Maturity	1	157,652	1.095645027			80							80			0003
USD/L 2447248.55 EUR-S 2737051.72USD	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/13/2023	07/17/2023	07/17/2023	Maturity	1	2,737,052	1.118419999			9,980							9,980			0003
USD/L 1044483.07 EUR-S 1173476.73USD	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/17/2023	07/28/2023	07/28/2023	Maturity	1	1,173,477	1.123500001			(28,097)							(28,097)			0003
USD/L 776369.6 EUR-S 853613.14USD	Coupon Hedge ABS	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/07/2023	08/09/2023	08/09/2023	Maturity	1	853,613	1.099493257			(2,512)							(2,512)			0003
USD/L 332677.23 EUR-S 359075.17USD	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/29/2023	08/30/2023	08/30/2023	Maturity	1	359,075	1.079350005			3,011							3,011			0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
USD/L 7245500 EUR-S 7768625.1USD	PK AIRFINANCE 2020 B-E - 69346YAT0	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/12/2023	09/21/2023	09/21/2023	Maturity	1	7,768,625	1.0722			(6,149)							(6,149)			0003
USD/L 1291393.13 EUR-S 1447677.53USD	Coupon Hedge CLO JAJO	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/20/2023	10/17/2023	10/17/2023	Maturity	1	1,447,678	1.121020003			(83,837)							(83,837)			0003
USD/L 1044483.07 EUR-S 1107820.52USD	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	10/24/2023	10/27/2023	10/27/2023	Maturity	1	1,107,821	1.060639997			(5,266)							(5,266)			0003
USD/L 661451.11 EUR-S 710690.66USD	Coupon Hedge ABS	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/06/2023	11/09/2023	11/09/2023	Maturity	1	710,691	1.074441707			(2,340)							(2,340)			0003
USD/L 306216.83 EUR-S 334952.14USD	Coupon Hedge CLO FMAN	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/20/2023	11/30/2023	11/30/2023	Maturity	1	334,952	1.093839747			1,029							1,029			0003
USD/L 7245500 EUR-S 7651972.55USD	PK AIRFINANCE 2020 C-E - 69346YAV5	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/15/2023	03/22/2023	03/22/2023	Maturity	1	7,651,973	1.0561			55,179							55,179			0003
USD/L 143889.97 EUR-S 156537.9USD	Coupon Hedge CLO MJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/23/2023	03/28/2023	03/28/2023	Maturity	1	156,538	1.087900011			(1,208)							(1,208)			0003
USD/L 107711.13 EUR-S 118735.37USD	Coupon Hedge ABS	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/04/2023	05/09/2023	05/09/2023	Maturity	1	118,735	1.102350054			(263)							(263)			0003
USD/L 3612000 EUR-S 3907400.2USD	PK AIRFINANCE 2020 C-E - 69346YAV5	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/13/2023	06/22/2023	06/22/2023	Maturity	1	3,907,400	1.081783001			44,832							44,832			0003
USD/L 1944996.89 EUR-S 2172707.4USD	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2023	07/28/2023	07/28/2023	Maturity	1	2,172,707	1.117075			(39,825)							(39,825)			0003
USD/L 776369.6 EUR-S 853613.14USD	Coupon Hedge ABS	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/07/2023	08/09/2023	08/09/2023	Maturity	1	853,613	1.099493257			(509)							(509)			0003
USD/L 7245500 EUR-S 7768625.1USD	PK AIRFINANCE 2020 C-E - 69346YAV5	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/12/2023	09/21/2023	09/21/2023	Maturity	1	7,768,625	1.0722			(17,328)							(17,328)			0003
USD/L 6168923.51 EUR-S 6478418.4USD	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/13/2023	10/17/2023	10/17/2023	Maturity	1	6,478,418	1.05017			36,582							36,582			0003
USD/L 234406.35 EUR-S 256268.96USD	Coupon Hedge CLO FMAN	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	11/20/2023	11/30/2023	11/30/2023	Maturity	1	256,269	1.093267994			922							922			0003
USD/L 7245500 EUR-S 7651972.55USD	PK AIRFINANCE 2020 D-E - 69346YAW3	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/15/2023	03/22/2023	03/22/2023	Maturity	1	7,651,973	1.0561			75,203							75,203			0003
USD/L 3633500 EUR-S 3927086.8USD	PK AIRFINANCE 2020 D-E - 69346YAW3	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	06/13/2023	06/22/2023	06/22/2023	Maturity	1	3,927,087	1.0808			64,674							64,674			0003
USD/L 7245500 EUR-S 7768625.1USD	PK AIRFINANCE 2020 D-E - 69346YAW3	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/12/2023	09/21/2023	09/21/2023	Maturity	1	7,768,625	1.0722			(23,616)							(23,616)			0003
USD/L 716164.6 EUR-S 773815.85USD	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/12/2023	01/17/2023	01/17/2023	Maturity	1	773,816	1.0805			1,002							1,002			0003
USD/L 672534.52 EUR-S 730668.4USD	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/27/2023	01/31/2023	01/31/2023	Maturity	1	730,668	1.086439994			(1,302)							(1,302)			0003
USD/L 199508.88 EUR-S 211411.58USD	Coupon Hedge CLO FMAN	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2023	02/28/2023	02/28/2023	Maturity	1	211,412	1.059660001			208							208			0003
USD/L 1291393.13 EUR-S 1409555.6USD	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	04/11/2023	04/17/2023	04/17/2023	Maturity	1	1,409,556	1.091499999			10,338							10,338			0003
USD/L 1388699.12 EUR-S 1526152.56USD	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/21/2023	04/28/2023	04/28/2023	Maturity	1	1,526,153	1.098980001			4,617							4,617			0003
USD/L 207945.95 EUR-S 222905.59USD	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/25/2023	05/30/2023	05/30/2023	Maturity	1	222,906	1.07194004			(153)							(153)			0003
USD/L 1291393.13 EUR-S 1444319.9USD	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/13/2023	07/17/2023	07/17/2023	Maturity	1	1,444,320	1.118419997			5,267							5,267			0003
USD/L 1388699.12 EUR-S 1550621.44USD	Coupon Hedge CLO JAJO	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/20/2023	07/28/2023	07/28/2023	Maturity	1	1,550,621	1.116600002			(27,775)							(27,775)			0003
USD/L 207945.95 EUR-S 224446.46USD	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/29/2023	08/30/2023	08/30/2023	Maturity	1	224,446	1.079349995			1,882							1,882			0003
USD/L 1770998.22 EUR-S 1913563.58USD	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/12/2023	01/17/2023	01/17/2023	Maturity	1	1,913,564	1.080500002			2,479							2,479			0003
USD/L 4615500 EUR-S 4990278.6USD	CLO ReInv6m VOYE 3A DE XS2125181409	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/19/2023	01/23/2023	01/23/2023	Maturity	1	4,990,279	1.0812			19,871							19,871			0003
USD/L 1667634.11 EUR-S 1801398.88USD	CLO ARESE 7A BR XS1650058990	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/19/2023	01/24/2023	01/24/2023	Maturity	1	1,801,399	1.080212301			10,647							10,647			0003
USD/L 4743440 EUR-S 5147106.74USD	CLO ReInv6m CIFCE 4A D XS2354690062	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/23/2023	01/25/2023	01/25/2023	Maturity	1	5,147,107	1.085099999			14,697							14,697			0003
USD/L 400000 EUR-S 435329USD	CLO PALMP 1A CNE XS1566964802	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	01/26/2023	01/31/2023	01/31/2023	Maturity	1	435,329	1.0883225			(1,527)							(1,527)			0003
USD/L 1666175 EUR-S 1786639.45USD	CLO ARESE 7A BR XS1650058990	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	03/20/2023	03/28/2023	03/28/2023	Maturity	1	1,786,639	1.072299998			12,006							12,006			0003
USD/L 2695312.5 EUR-S 2900106.93USD	CLO ALME 4A CR XS1724885527	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/24/2023	03/29/2023	03/29/2023	Maturity	1	2,900,107	1.075981702			23,225							23,225			0003
USD/L 395695.79 EUR-S 432036.49USD	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/30/2023	04/17/2023	04/17/2023	Maturity	1	432,036	1.091839997			3,033							3,033			0003
USD/L 2015855.7 EUR-S 2192646.24USD	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	04/03/2023	04/11/2023	04/11/2023	Maturity	1	2,192,646	1.087699998			(3,426)							(3,426)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
USD/L 395695.79 EUR-S 430109.45USD	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	CREDIT AGRICOLE SA	969500TJ5KRTCJQWXH05	04/03/2023	04/05/2023	04/05/2023	Maturity	1	430,109	1.086969993			3,416							3,416			0003
USD/L 3302530 EUR-S 3628225.5USD	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	04/21/2023	04/28/2023	04/28/2023	Maturity	1	3,628,226	1.098619997			12,170							12,170			0003
USD/L 328697.88 EUR-S 360285.75USD	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	05/02/2023	05/11/2023	05/11/2023	Maturity	1	360,286	1.096100011			659							659			0003
USD/L 172412.1 EUR-S 188980.9USD	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	05/02/2023	05/15/2023	05/15/2023	Maturity	1	188,981	1.096099984			(1,914)							(1,914)			0003
USD/L 396775.74 EUR-S 431608.68USD	Non-USD Balances Buy Foreign 5.15.2023	D1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	05/15/2023	05/17/2023	05/17/2023	Maturity	1	431,609	1.087789994			(673)							(673)			0003
USD/L 2695312.5 EUR-S 2910449.92USD	CLO ALME 4A CR XS1724885527	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	06/13/2023	06/28/2023	06/28/2023	Maturity	1	2,910,450	1.079819101			44,159							44,159			0003
USD/L 2776060.94 EUR-S 3077818.76USD	Coupon Hedge CML Total	B1	Currency	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	07/12/2023	07/17/2023	07/17/2023	Maturity	1	3,077,819	1.108699998			38,305							38,305			0003
USD/L 4129850.57 EUR-S 4639887.12USD	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	07/17/2023	07/28/2023	07/28/2023	Maturity	1	4,639,887	1.123500001			(111,095)							(111,095)			0003
USD/L 1596690.93 EUR-S 1723388.36USD	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	08/29/2023	08/30/2023	08/30/2023	Maturity	1	1,723,388	1.079350003			14,450							14,450			0003
USD/L 359747.07 EUR-S 383922.07USD	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	CREDIT AGRICOLE SA	969500TJ5KRTCJQWXH05	09/14/2023	09/15/2023	09/15/2023	Maturity	1	383,922	1.067199991			(1,078)							(1,078)			0003
USD/L 1906126.5 EUR-S 2027661.13USD	Coupon Hedge RMBS	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	09/21/2023	09/28/2023	09/28/2023	Maturity	1	2,027,661	1.063760002			(25,091)							(25,091)			0003
USD/L 8810857.68 EUR-S 9252898.41USD	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	10/13/2023	10/17/2023	10/17/2023	Maturity	1	9,252,898	1.05017			52,249							52,249			0003
USD/L 2776060.94 EUR-S 2950566.91USD	Coupon Hedge CML Total	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	10/23/2023	10/24/2023	10/24/2023	Maturity	1	2,950,567	1.062861001			9,838							9,838			0003
USD/L 4129850.57 EUR-S 4380284.71USD	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	10/24/2023	10/27/2023	10/27/2023	Maturity	1	4,380,285	1.06064			(20,821)							(20,821)			0003
USD/L 1596690.93 EUR-S 1746523.98USD	Coupon Hedge CLO FMAN	D1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	11/20/2023	11/30/2023	11/30/2023	Maturity	1	1,746,524	1.093839733			5,367							5,367			0003
USD/L 2918853.74 EUR-S 3233798.06USD	Coupon Hedge RMBS	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	12/27/2023	12/28/2023	12/28/2023	Maturity	1	3,233,798	1.1079			4,945							4,945			0003
USD/L 2935447.02 EUR-S 3165674.13USD	Coupon Hedge CML Total	B1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	01/12/2023	01/17/2023	01/17/2023	Maturity	1	3,165,674	1.07843			10,185							10,185			0003
USD/L 3773.33 EUR-S 4075.72USD	CLO VOYE 3A DE XS2125181409 - AccInt	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	01/19/2023	01/23/2023	01/23/2023	Maturity	1	4,076	1.080138763			20							20			0003
USD/L 1667634.11 EUR-S 1801398.88USD	CLO ARESE 7A BR XS1650058990 - AccInt	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	01/19/2023	01/24/2023	01/24/2023	Maturity	1	1,801,399	1.080212301			9							9			0003
USD/L 7297600 EUR-S 7916436.48USD	CLO ReInv6m VOYE 5A D XS2372436928	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	01/23/2023	01/25/2023	01/25/2023	Maturity	1	7,916,436	1.0848			24,801							24,801			0003
USD/L 1680725.15 EUR-S 1826007.03USD	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	01/27/2023	01/31/2023	01/31/2023	Maturity	1	1,826,007	1.086439999			(3,253)							(3,253)			0003
USD/L 10327760.51 EUR-S 11229250.66USD	CLO PALMP 1A CNE XS1566964802	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	03/20/2023	03/28/2023	03/28/2023	Maturity	1	11,229,251	1.087288057			2,962							2,962			0003
USD/L 22329.01 EUR-S 24026.73USD	CLO ALME 4A CR XS1724885527 - AccInt	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	03/24/2023	03/29/2023	03/29/2023	Maturity	1	24,027	1.076032032			191							191			0003
USD/L 2936050.77 EUR-S 3205991.28USD	Coupon Hedge CML Total	B1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	04/11/2023	04/17/2023	04/17/2023	Maturity	1	3,205,991	1.091940001			22,212							22,212			0003
USD/L 8607421.71 EUR-S 9391173.01USD	Coupon Hedge RMBS	B1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	06/15/2023	06/28/2023	06/28/2023	Maturity	1	9,391,173	1.091055292			28,862							28,862			0003
USD/L 159989.83 EUR-S 177564.72USD	Coupon Hedge CML Total	B1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	07/12/2023	07/17/2023	07/17/2023	Maturity	1	177,565	1.109850045			2,024							2,024			0003
USD/L 1012727.24 EUR-S 1079060.87USD	Coupon Hedge CLO MJSD	D1	Currency	GOLDMAN SACHS GROUP INC/THE	KD3XUN7C6T14HNAYLU02	09/22/2023	09/28/2023	09/28/2023	Maturity	1	1,079,061	1.065499996			(15,093)							(15,093)			0003
USD/L 2918853.74 EUR-S 3233798.06USD	Coupon Hedge CLO MJSD	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	12/27/2023	12/28/2023	12/28/2023	Maturity	1	3,233,798	1.1079			2,627							2,627			0003
USD/L 5209464.27 EUR-S 5655391.18USD	CLO ReInv6m CADOG 9A DR XS2346595379	D1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	01/23/2023	01/25/2023	01/25/2023	Maturity	1	5,655,391	1.08559938			13,491							13,491			0003
USD/L 10327760.51 EUR-S 11229250.66USD	Coupon Hedge CLO MJSD	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	03/23/2023	03/28/2023	03/28/2023	Maturity	1	11,229,251	1.087288057			(10,859)							(10,859)			0003
USD/L 2975200.71 EUR-S 3247431.58USD	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	04/11/2023	04/17/2023	04/17/2023	Maturity	1	3,247,432	1.091500002			23,817							23,817			0003
USD/L 8607421.71 EUR-S 9391173.01USD	Coupon Hedge RMBS	B1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	06/15/2023	06/28/2023	06/28/2023	Maturity	1	9,391,173	1.091055292			15,445							15,445			0003
USD/L 2507213.3 EUR-S 2804117.5USD	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	07/13/2023	07/17/2023	07/17/2023	Maturity	1	2,804,118	1.11842			10,225							10,225			0003
USD/L 2774996 EUR-S 3015033.15USD	CLO ReInv6m BECLO 3A DR XS2348330494	D1	Currency	CREDIT AGRICOLE SA	969500TJ5KRTCJQWXH05	01/23/2023	01/25/2023	01/25/2023	Maturity	1	3,015,033	1.086499999			4,713							4,713			0003
USD/L 10327760.51 EUR-S 11229250.66USD	Coupon Hedge RMBS	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	03/23/2023	03/28/2023	03/28/2023	Maturity	1	11,229,251	1.087288057			(72,479)							(72,479)			0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 1012727.24 EUR-S 1109872.72USD	Coupon Hedge CLO MJSD	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2023	06/28/2023	06/28/2023	Maturity	1	1,109,873	1.095924624			282							282			0003
USD/L 4041972 EUR-S 4386752.21USD	CLO ReInv6m ACLO 6A DR XS2331214796	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	01/23/2023	01/25/2023	01/25/2023	Maturity	1	4,386,752	1.0853			11,716							11,716			0003
USD/L 239015.96 EUR-S 261876.64USD	Coupon Hedge CLO MJSD	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/16/2023	06/28/2023	06/28/2023	Maturity	1	261,877	1.095644994			133							133			0003
USD/L 45545.91 EUR-S 49441.87USD	CLO CIFCE 4A D XS2354690062 - AccInt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/23/2023	01/25/2023	01/25/2023	Maturity	1	49,442	1.085539185			15							15			0003
USD/L 5209464.27 EUR-S 5655391.18USD	CLO VOYE 5A D XS2372436928 - AccInt	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/23/2023	01/25/2023	01/25/2023	Maturity	1	5,655,391	1.08559938			27							27			0003
USD/L 5209464.27 EUR-S 5655391.18USD	CLO CADOG 9A DR XS2346595379 - AccInt	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/23/2023	01/25/2023	01/25/2023	Maturity	1	5,655,391	1.08559938			22							22			0003
USD/L 2756.41 EUR-S 2992USD	CLO BECLO 3A DR XS2348330494 - AccInt	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/23/2023	01/25/2023	01/25/2023	Maturity	1	2,992	1.085469868			8							8			0003
USD/L 45545.91 EUR-S 49441.87USD	CLO ACLO 6A DR XS2331214796 - AccInt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/23/2023	01/25/2023	01/25/2023	Maturity	1	49,442	1.085539185			106							106			0003
USD/L 2639000 EUR-S 2863512.93USD	CLO ReInv6m ACLO 5A CR XS2310114553	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/23/2023	01/26/2023	01/26/2023	Maturity	1	2,863,513	1.085075002			16,422							16,422			0003
USD/L 7500000 EUR-S 8163750USD	CLO ReInv6m PENTA 2023-14A C XS2580301849	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/31/2023	03/08/2023	03/08/2023	Maturity	1	8,163,750	1.0885			(251,273)							(251,273)			0003
USD/L 4940000 EUR-S 5234325.2USD	CLO ReInv6m ARESE?12A?CR XS2391580219	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2023	02/24/2023	02/24/2023	Maturity	1	5,234,325	1.05958			2,553							2,553			0003
USD/L 1210950 EUR-S 1314235.56USD	CLO ReInv6m CIFCE 4A C XS2354689304	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/23/2023	01/26/2023	01/26/2023	Maturity	1	1,314,236	1.085293001			7,272							7,272			0003
USD/L 4525.8 EUR-S 4912.53USD	CLO ACLO 5A CR XS2310114553 - AccInt	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/23/2023	01/26/2023	01/26/2023	Maturity	1	4,913	1.085450086			19							19			0003
USD/L 4525.8 EUR-S 4912.53USD	CLO CIFCE 4A C XS2354689304 - AccInt	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/23/2023	01/26/2023	01/26/2023	Maturity	1	4,913	1.085450086			7							7			0003
USD/L 6431153.74 GBP-S 7910319.11USD	Coupon Hedge RML	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/02/2023	02/07/2023	02/07/2023	Maturity	1	7,910,319	1.230000002			(180,102)							(180,102)			0003
USD/L 670000 GBP-S 806215.36USD	Heylo Deal 1st Funding AADE - 19344	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/23/2023	02/24/2023	02/24/2023	Maturity	1	806,215	1.203306507			(879)							(879)			0003
USD/L 11244578.37 GBP-S 13683476.23USD	Heylo Deal 1st Funding AADE - 19344	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/14/2023	03/22/2023	03/22/2023	Maturity	1	13,683,476	1.216895448			49,236							49,236			0003
USD/L 4907638.01 GBP-S 6164974.87USD	Coupon Hedge RML	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/04/2023	05/09/2023	05/09/2023	Maturity	1	6,164,975	1.2562			25,051							25,051			0003
USD/L 10488899.52 GBP-S 13189791.15USD	Heylo Deal 1st Funding AADE - 19344	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	06/09/2023	06/22/2023	06/22/2023	Maturity	1	13,189,791	1.2575			208,732							208,732			0003
USD/L 4907638.01 GBP-S 6267546.33USD	Coupon Hedge RML	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2023	08/09/2023	08/09/2023	Maturity	1	6,267,546	1.277100372			(14,192)							(14,192)			0003
USD/L 11300179.87 GBP-S 14094358.4USD	Heylo Deal 1st Funding AADE - 19344	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/12/2023	09/21/2023	09/21/2023	Maturity	1	14,094,358	1.2472685			(153,329)							(153,329)			0003
USD/L 4883262.35 GBP-S 6054297.38USD	Coupon Hedge RML	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/06/2023	11/09/2023	11/09/2023	Maturity	1	6,054,297	1.239805881			(54,245)							(54,245)			0003
USD/L 11244578.37 GBP-S 13683476.23USD	Heylo Deal 1st Funding AADE - 19344	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/14/2023	03/22/2023	03/22/2023	Maturity	1	13,683,476	1.216895448			3,640							3,640			0003
USD/L 1496917.43 GBP-S 1881176.13USD	Coupon Hedge RML	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/04/2023	05/09/2023	05/09/2023	Maturity	1	1,881,176	1.256699997			6,892							6,892			0003
USD/L 4907638.01 GBP-S 6267546.33USD	Coupon Hedge RML	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2023	08/09/2023	08/09/2023	Maturity	1	6,267,546	1.277100372			(73)							(73)			0003
USD/L 288104.6 GBP-S 390452.89USD	Johnson Estate 7200412	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/02/2021	01/09/2023	01/09/2023	Maturity	1	390,453	1.355246983			(42,046)					42,134		(42,046)			0003
USD/L 5004094.75 GBP-S 6107497.64USD	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/12/2023	01/17/2023	01/17/2023	Maturity	1	6,107,498	1.2205			(6,506)							(6,506)			0003
USD/L 2239640.7 GBP-S 2726762.55USD	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/12/2023	01/20/2023	01/20/2023	Maturity	1	2,726,763	1.217499999			47,473							47,473			0003
USD/L 1606111.12 GBP-S 1982904.79USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/23/2023	01/24/2023	01/24/2023	Maturity	1	1,982,905	1.234600001			4,020							4,020			0003
USD/L 319406.85 GBP-S 392963.85USD	60 Curzon July 2022 - 7200568	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/24/2023	01/27/2023	01/27/2023	Maturity	1	392,964	1.230292494			3,450							3,450			0003
USD/L 319406.85 GBP-S 392508.92USD	60 Curzon July 2022 - 7200568	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/24/2023	01/25/2023	01/25/2023	Maturity	1	392,509	1.228868197			1,417							1,417			0003
USD/L 252556.22 GBP-S 313078.03USD	Chiswick High Street July 2021 - 7200450	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/27/2023	01/31/2023	01/31/2023	Maturity	1	313,078	1.239636981			(1,246)							(1,246)			0003
USD/L 25724615.04 GBP-S 31641276.5USD	Coupon Hedge RML	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/02/2023	02/07/2023	02/07/2023	Maturity	1	31,641,277	1.23			(720,410)							(720,410)			0003
USD/L 2816180.87 GBP-S 3389457.37USD	Chiswick High Street July 2021 - 7200450	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/13/2023	02/24/2023	02/24/2023	Maturity	1	3,389,457	1.203565228			(907)							(907)			0003

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USD/L 211467.94 GBP-S 257197.88USD	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/14/2023	02/16/2023	02/16/2023	Maturity	1	257,198	1.21624999			(2,822)							(2,822)			0003
USD/L 1065643.25 GBP-S 1281009.75USD	Coupon Hedge CML FMAN	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/23/2023	02/28/2023	02/28/2023	Maturity	1	1,281,010	1.202099999			3,625							3,625			0003
USD/L 22614979.89 GBP-S 27188226.35USD	Box Plus II - 7200406	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	02/27/2023	03/30/2023	03/30/2023	Maturity	1	27,188,226	1.202222			650,735							650,735			0003
USD/L 146502.96 GBP-S 178645.71USD	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/14/2023	03/16/2023	03/16/2023	Maturity	1	178,646	1.219400004			(1,991)							(1,991)			0003
USD/L 41955598.14 GBP-S 51066256.27USD	Heylo Deal 1st Funding AADE - 19344	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/14/2023	03/22/2023	03/22/2023	Maturity	1	51,066,256	1.21715			186,612							186,612			0003
USD/L 236050.76 GBP-S 283848.68USD	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/15/2023	03/24/2023	03/24/2023	Maturity	1	283,849	1.202490007			6,211							6,211			0003
USD/L 4614904.91 GBP-S 5738316.29USD	Coupon Hedge CML JAJO	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/11/2023	04/17/2023	04/17/2023	Maturity	1	5,738,316	1.2434311			(8,433)							(8,433)			0003
USD/L 201500.44 GBP-S 251176.34USD	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/12/2023	04/24/2023	04/24/2023	Maturity	1	251,176	1.246529983			(470)							(470)			0003
USD/L 329807.06 GBP-S 410370.02USD	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/18/2023	04/19/2023	04/19/2023	Maturity	1	410,370	1.244273			(616)							(616)			0003
USD/L 319406.85 GBP-S 397444.33USD	60 Curzon July 2022 - 7200568	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/18/2023	04/20/2023	04/20/2023	Maturity	1	397,444	1.244319995			(197)							(197)			0003
USD/L 4037546.14 GBP-S 5012100.77USD	Coupon Hedge CML JAJO	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/21/2023	04/28/2023	04/28/2023	Maturity	1	5,012,101	1.241373001			29,979							29,979			0003
USD/L 1523286.61 GBP-S 1889423.78USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/21/2023	04/25/2023	04/25/2023	Maturity	1	1,889,424	1.24036			11,785							11,785			0003
USD/L 49022.96 GBP-S 61119.38USD	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/02/2023	05/04/2023	05/04/2023	Maturity	1	61,119	1.246750094			414							414			0003
USD/L 25618221.84 GBP-S 32189394.24USD	Coupon Hedge RML	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/04/2023	05/09/2023	05/09/2023	Maturity	1	32,189,394	1.256503845			100,203							100,203			0003
USD/L 237712.14 GBP-S 299564.84USD	Chiswick High Street July 2021 - 7200450	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/09/2023	05/24/2023	05/24/2023	Maturity	1	299,565	1.260200005			(4,373)							(4,373)			0003
USD/L 330969.67 GBP-S 412314.44USD	Brunel Sept 2021 - 7200467	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	05/17/2023	05/18/2023	05/18/2023	Maturity	1	412,314	1.245777113			1,067							1,067			0003
USD/L 134675.53 GBP-S 167737.03USD	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/19/2023	05/23/2023	05/23/2023	Maturity	1	167,737	1.245490031			(349)							(349)			0003
USD/L 2168235.28 GBP-S 2702345.35USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/22/2023	05/25/2023	05/25/2023	Maturity	1	2,702,345	1.246334			(22,633)							(22,633)			0003
USD/L 946192.55 GBP-S 1169494USD	Coupon Hedge CML FMAN	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	05/25/2023	05/30/2023	05/30/2023	Maturity	1	1,169,494	1.236000009			(186)							(186)			0003
USD/L 273725.78 GBP-S 342808.69USD	Non-USD Balances Buy Foreign 6.1.2023	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/01/2023	06/05/2023	06/05/2023	Maturity	1	342,809	1.252379991			(2,074)							(2,074)			0003
USD/L 41955598.14 GBP-S 52759164.66USD	Heylo Deal 1st Funding AADE - 19344	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	06/09/2023	06/22/2023	06/22/2023	Maturity	1	52,759,165	1.2575			834,926							834,926			0003
USD/L 659151.5 GBP-S 839920.09USD	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/15/2023	06/16/2023	06/16/2023	Maturity	1	839,920	1.274244373			2,028							2,028			0003
USD/L 200883.54 GBP-S 256149.62USD	Chiswick High Street July 2021 - 7200450	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/15/2023	06/23/2023	06/23/2023	Maturity	1	256,150	1.275115024			(162)							(162)			0003
USD/L 2215276.55 GBP-S 2808793.44USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/15/2023	06/26/2023	06/26/2023	Maturity	1	2,808,793	1.267919999			8,800							8,800			0003
USD/L 2308907.94 GBP-S 2959327.31USD	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/16/2023	06/20/2023	06/20/2023	Maturity	1	2,959,327	1.281700001			(8,759)							(8,759)			0003
USD/L 1307318.76 GBP-S 1697684.14USD	Coupon Hedge CML JAJO	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/12/2023	07/17/2023	07/17/2023	Maturity	1	1,697,684	1.298599999			13,735							13,735			0003
USD/L 277173.94 GBP-S 363264.17USD	Chiswick High Street July 2021 - 7200450	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/14/2023	07/24/2023	07/24/2023	Maturity	1	363,264	1.310600015			(6,986)							(6,986)			0003
USD/L 2039553.37 GBP-S 2674262.38USD	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/14/2023	07/20/2023	07/20/2023	Maturity	1	2,674,262	1.311200001			(35,908)							(35,908)			0003
USD/L 165553.69 GBP-S 216560.78USD	60 Curzon July 2022 - 7200568	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/18/2023	07/21/2023	07/21/2023	Maturity	1	216,561	1.308099989			(3,625)							(3,625)			0003
USD/L 2184100 GBP-S 2823024.06USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/19/2023	07/26/2023	07/26/2023	Maturity	1	2,823,024	1.292534252			(6,175)							(6,175)			0003
USD/L 4037546.14 GBP-S 5175958.11USD	Coupon Hedge CML JAJO	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/25/2023	07/28/2023	07/28/2023	Maturity	1	5,175,958	1.281956399			(15,165)							(15,165)			0003
USD/L 19630552.07 GBP-S 25070185.36USD	Coupon Hedge RML	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/07/2023	08/09/2023	08/09/2023	Maturity	1	25,070,185	1.277100372			(56,768)							(56,768)			0003
USD/L 363453.81 GBP-S 462095.17USD	Chiswick High Street July 2021 - 7200450	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/11/2023	08/24/2023	08/24/2023	Maturity	1	462,095	1.271399989			73							73			0003
USD/L 884618.45 GBP-S 1128330.83USD	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/16/2023	08/18/2023	08/18/2023	Maturity	1	1,128,331	1.275499997			(1,055)							(1,055)			0003

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
USD/L 2184100 GBP-S 2757863.07USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/23/2023	08/25/2023	08/25/2023	Maturity	1	2,757,863	1.2627			(7,419)							(7,419)			0003
USD/L 946192.55 GBP-S 1189837.13USD	Coupon Hedge CML FMAN	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/29/2023	08/30/2023	08/30/2023	Maturity	1	1,189,837	1.257499998			6,905							6,905			0003
USD/L 289177.41 GBP-S 360459.64USD	Chiswick High Street July 2021 - 7200450	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/12/2023	09/22/2023	09/22/2023	Maturity	1	360,460	1.246499995			(5,030)							(5,030)			0003
USD/L 622121.46 GBP-S 775793.36USD	60 Curzon July 2022 - 7200568	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/12/2023	09/20/2023	09/20/2023	Maturity	1	775,793	1.247012697			(4,734)							(4,734)			0003
USD/L 45200719.53 GBP-S 56377433.65USD	Heylo Deal 1st Funding AADE - 19344	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/12/2023	09/21/2023	09/21/2023	Maturity	1	56,377,434	1.2472685			(613,318)							(613,318)			0003
USD/L 1022623.48 GBP-S 1272143.61USD	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/14/2023	09/19/2023	09/19/2023	Maturity	1	1,272,144	1.244000001			(6,129)							(6,129)			0003
USD/L 2184100 GBP-S 2678143.42USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2023	09/25/2023	09/25/2023	Maturity	1	2,678,143	1.2262			(5,448)							(5,448)			0003
USD/L 246419.72 GBP-S 303441.24USD	Chiswick High Street July 2021 - 7200450	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	10/11/2023	10/25/2023	10/25/2023	Maturity	1	303,441	1.231399987			(3,744)							(3,744)			0003
USD/L 835030.38 GBP-S 1014809.92USD	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/13/2023	10/18/2023	10/18/2023	Maturity	1	1,014,810	1.215297005			2,428							2,428			0003
USD/L 1307318.76 GBP-S 1591922.05USD	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/17/2023	10/19/2023	10/19/2023	Maturity	1	1,591,922	1.217699997			(5,101)							(5,101)			0003
USD/L 2121046.69 GBP-S 2576930.25USD	60 Curzon July 2022 - 7200568	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/19/2023	10/20/2023	10/20/2023	Maturity	1	2,576,930	1.214933298			(257)							(257)			0003
USD/L 19533049.43 GBP-S 24217189.54USD	Coupon Hedge RML	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/06/2023	11/09/2023	11/09/2023	Maturity	1	24,217,190	1.23980588			(216,981)							(216,981)			0003
USD/L 255916.76 GBP-S 313981.2USD	Chiswick High Street July 2021 - 7200450	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/09/2023	11/24/2023	11/24/2023	Maturity	1	313,981	1.226887993			6,761							6,761			0003
USD/L 649019.71 GBP-S 809517.74USD	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/20/2023	11/21/2023	11/21/2023	Maturity	1	809,518	1.247292998			2,082							2,082			0003
USD/L 2184100 GBP-S 2732178.05USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/20/2023	11/27/2023	11/27/2023	Maturity	1	2,732,178	1.250939998			20,866							20,866			0003
USD/L 946192.55 GBP-S 1182646.07USD	Coupon Hedge CML FMAN	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2023	11/30/2023	11/30/2023	Maturity	1	1,182,646	1.249900002			18,258							18,258			0003
USD/L 612798.88 GBP-S 767309.99USD	Brunel Sept 2021 - 7200467	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2023	12/15/2023	12/15/2023	Maturity	1	767,310	1.252140001			15,170							15,170			0003
USD/L 205527.37 GBP-S 257698.46USD	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/13/2023	12/27/2023	12/27/2023	Maturity	1	257,698	1.253840109			3,382							3,382			0003
USD/L 2184100 GBP-S 2783853.86USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/27/2023	12/29/2023	12/29/2023	Maturity	1	2,783,854	1.2746			(3,721)							(3,721)			0003
USD/L 33297590.26 GBP-S 39606358.49USD	Johnson Estate 7200412	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/06/2023	01/09/2023	01/09/2023	Maturity	1	39,606,358	1.18946621			660,645							660,645			0003
USD/L 147990.01 GBP-S 180191.16USD	Brunel Sept 2021 - 7200467	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/13/2023	01/17/2023	01/17/2023	Maturity	1	180,191	1.217590025			238							238			0003
USD/L 17816.88 GBP-S 21918.88USD	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/24/2023	01/27/2023	01/27/2023	Maturity	1	21,919	1.230231107			194							194			0003
USD/L 4654859.75 GBP-S 5759923.45USD	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/27/2023	01/31/2023	01/31/2023	Maturity	1	5,759,923	1.237399999			(12,544)							(12,544)			0003
USD/L 2816180.87 GBP-S 3389457.37USD	Heylo Deal 1st Funding AADE - 19344	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/23/2023	02/24/2023	02/24/2023	Maturity	1	3,389,457	1.203565228			(3,514)							(3,514)			0003
USD/L 3022715.39 GBP-S 3678071.52USD	Heylo Deal 1st Funding AADE - 19344	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/14/2023	03/22/2023	03/22/2023	Maturity	1	3,678,072	1.216810399			14,471							14,471			0003
USD/L 291281.11 GBP-S 364762.6USD	Brunel Sept 2021 - 7200467	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	04/13/2023	04/17/2023	04/17/2023	Maturity	1	364,763	1.252270015			(3,107)							(3,107)			0003
USD/L 2308907.94 GBP-S 2873205.04USD	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/18/2023	04/20/2023	04/20/2023	Maturity	1	2,873,205	1.2444			(1,608)							(1,608)			0003
USD/L 60661.95 GBP-S 75489.31USD	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/24/2023	04/25/2023	04/25/2023	Maturity	1	75,489	1.244426036			223							223			0003
USD/L 25618221.84 GBP-S 32189394.24USD	Coupon Hedge RML	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/04/2023	05/09/2023	05/09/2023	Maturity	1	32,189,394	1.256503845			22,780							22,780			0003
USD/L 659151.5 GBP-S 839920.09USD	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/15/2023	06/16/2023	06/16/2023	Maturity	1	839,920	1.274244373			515							515			0003
USD/L 2847722.18 GBP-S 3699280.54USD	Coupon Hedge CML JAJO	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	07/12/2023	07/17/2023	07/17/2023	Maturity	1	3,699,281	1.299031403			28,690							28,690			0003
USD/L 842918.46 GBP-S 1081211.51USD	Brunel Sept 2021 - 7200467	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/24/2023	07/26/2023	07/26/2023	Maturity	1	1,081,212	1.282700002			5,906							5,906			0003
USD/L 19630552.07 GBP-S 25070185.36USD	Coupon Hedge RML	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/07/2023	08/09/2023	08/09/2023	Maturity	1	25,070,185	1.277100372			(291)							(291)			0003
USD/L 2121046.69 GBP-S 2576930.25USD	60 Curzon July 2022 - 7200568	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/19/2023	10/20/2023	10/20/2023	Maturity	1	2,576,930	1.214933298			(96)							(96)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
USD/L 2184100 GBP-S 2664602USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/23/2023	10/25/2023	10/25/2023	Maturity	1	2,664,602	1.22			(8,289)							(8,289)			0003
USD/L 2121046.69 GBP-S 2576930.25USD	60 Curzon July 2022 - 7200568	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/19/2023	10/20/2023	10/20/2023	Maturity	1	2,576,930	1.214933298			(146)							(146)			0003
USD/L 9012642.69 GBP-S 11086933.85USD	iQ Pool II 7200424	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/23/2021	05/16/2023	05/16/2023	Maturity	1	11,086,934	1.230153489			(2,780)					4,198		(2,780)			0003
USD/L 102566234.2 GBP-S 126484680USD	CML Standard Hotel	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	08/02/2022	10/10/2023	10/10/2023	Maturity	1	126,484,680	1.2332			(933,857)					1,941,561		(933,857)			0003
USD/L 1037974.04 GBP-S 1257180.66USD	Finsbury - 2321501	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/11/2023	01/12/2023	01/12/2023	Maturity	1	1,257,181	1.211186997			3,231							3,231			0003
USD/L 32330.41 GBP-S 40076.78USD	iQ Pool I 7200423	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	01/18/2023	01/19/2023	01/19/2023	Maturity	1	40,077	1.239600116			(191)							(191)			0003
USD/L 2902215.05 GBP-S 3583074.7USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/23/2023	01/24/2023	01/24/2023	Maturity	1	3,583,075	1.2346			7,265							7,265			0003
USD/L 54250.16 GBP-S 66740.23USD	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/24/2023	01/27/2023	01/27/2023	Maturity	1	66,740	1.230231026			589							589			0003
USD/L 769002.13 GBP-S 953283.49USD	Chiswick High Street July 2021 - 7200450	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/27/2023	01/31/2023	01/31/2023	Maturity	1	953,283	1.239636996			(3,793)							(3,793)			0003
USD/L 1500000 GBP-S 1843831.05USD	The Standard Hotel - 7200351	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/02/2023	02/03/2023	02/03/2023	Maturity	1	1,843,831	1.2292207			(8,430)							(8,430)			0003
USD/L 61095960.73 GBP-S 75101598.77USD	Coupon Hedge RML	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/02/2023	02/07/2023	02/07/2023	Maturity	1	75,101,599	1.22924			(1,664,540)							(1,664,540)			0003
USD/L 392763.12 GBP-S 478632.92USD	Non-USD Balances Buy Foreign 2.9.2023	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/09/2023	02/13/2023	02/13/2023	Maturity	1	478,633	1.218629998			(5,236)							(5,236)			0003
USD/L 6779653.72 GBP-S 8160219.95USD	Chiswick High Street July 2021 - 7200450	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/13/2023	02/24/2023	02/24/2023	Maturity	1	8,160,220	1.203633738			(2,762)							(2,762)			0003
USD/L 4623400.45 GBP-S 5557789.68USD	Coupon Hedge CML FMAN	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/23/2023	02/28/2023	02/28/2023	Maturity	1	5,557,790	1.2021			15,728							15,728			0003
USD/L 13706048.41 GBP-S 16485840.62USD	Box Plus II - 7200406	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/27/2023	03/30/2023	03/30/2023	Maturity	1	16,485,841	1.202815			386,257							386,257			0003
USD/L 99644545.62 GBP-S 121180422.3USD	Heylo Deal 1st Funding AADE - 19344	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/14/2023	03/22/2023	03/22/2023	Maturity	1	121,180,422	1.216127			545,140							545,140			0003
USD/L 718745.08 GBP-S 864283.77USD	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/15/2023	03/24/2023	03/24/2023	Maturity	1	864,284	1.202489998			18,912							18,912			0003
USD/L 85363766 GBP-S 104502322.3USD	Finsbury deal June 2020 AADE - 2321501	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/21/2023	03/31/2023	03/31/2023	Maturity	1	104,502,322	1.2242			1,246,679							1,246,679			0003
USD/L 613543.65 GBP-S 764800.57USD	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/12/2023	04/24/2023	04/24/2023	Maturity	1	764,801	1.246530006			(1,430)							(1,430)			0003
USD/L 85363766 GBP-S 105532663USD	Finsbury deal June 2020 AADE - 2321501	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2023	04/18/2023	04/18/2023	Maturity	1	105,532,663	1.23627			112,947							112,947			0003
USD/L 372250.15 GBP-S 462888.52USD	Non-USD Balances Buy Foreign 4.19.2023	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/20/2023	04/21/2023	04/21/2023	Maturity	1	462,889	1.2434878			6							6			0003
USD/L 7255190.42 GBP-S 9006397.5USD	Coupon Hedge CML JAJO	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/21/2023	04/28/2023	04/28/2023	Maturity	1	9,006,398	1.241373			53,870							53,870			0003
USD/L 2667750.64 GBP-S 3308971.19USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/21/2023	04/25/2023	04/25/2023	Maturity	1	3,308,971	1.240360002			20,639							20,639			0003
USD/L 1614530.65 GBP-S 2022441.82USD	Non-USD Balances Buy Foreign 5.3.2023	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/03/2023	05/05/2023	05/05/2023	Maturity	1	2,022,442	1.252650001			7,342							7,342			0003
USD/L 46622561.17 GBP-S 58567261.34USD	Coupon Hedge RML	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/04/2023	05/09/2023	05/09/2023	Maturity	1	58,567,261	1.2562			237,982							237,982			0003
USD/L 723803.75 GBP-S 912137.49USD	Chiswick High Street July 2021 - 7200450	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/09/2023	05/24/2023	05/24/2023	Maturity	1	912,137	1.260200006			(13,315)							(13,315)			0003
USD/L 298909.47 GBP-S 374049.33USD	Non-USD Balances Buy Foreign 5.15.2023	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/15/2023	05/17/2023	05/17/2023	Maturity	1	374,049	1.251379991			(1,070)							(1,070)			0003
USD/L 3903518.5 GBP-S 4865087.83USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/22/2023	05/25/2023	05/25/2023	Maturity	1	4,865,088	1.246334001			(40,747)							(40,747)			0003
USD/L 76863766 GBP-S 95368717.66USD	Finsbury deal June 2020 AADE - 2321501	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/23/2023	05/26/2023	05/26/2023	Maturity	1	95,368,718	1.24075			(703,078)							(703,078)			0003
USD/L 4339765.04 GBP-S 5360755.81USD	Coupon Hedge CML FMAN	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	05/25/2023	05/30/2023	05/30/2023	Maturity	1	5,360,756	1.235264066			(595)							(595)			0003
USD/L 76863766 GBP-S 95064595.41USD	Finsbury deal June 2020 AADE - 2321501	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/31/2023	06/01/2023	06/01/2023	Maturity	1	95,064,595	1.23679336			531,159							531,159			0003
USD/L 8495145.63 GBP-S 10639040.05USD	Finsbury deal June 2020 AADE - 2321501	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/02/2023	06/30/2023	06/30/2023	Maturity	1	10,639,040	1.252367			74,979							74,979			0003
USD/L 99644545.62 GBP-S 125321350.7USD	Heylo Deal 1st Funding AADE - 19344	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/09/2023	06/22/2023	06/22/2023	Maturity	1	125,321,351	1.257684			1,964,615							1,964,615			0003
USD/L 611665.27 GBP-S 779943.56USD	Chiswick High Street July 2021 - 7200450	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/15/2023	06/23/2023	06/23/2023	Maturity	1	779,944	1.275114999			(494)							(494)			0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
USD/L 3954007.66 GBP-S 5013365.39USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	06/15/2023	06/26/2023	06/26/2023	Maturity	1	5,013,365	1.267919999			15,707							15,707			0003
USD/L 843960 GBP-S 1106093.98USD	Chiswick High Street July 2021 - 7200450	B1	Currency	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	07/14/2023	07/24/2023	07/24/2023	Maturity	1	1,106,094	1.310600005			(21,271)							(21,271)			0003
USD/L 3700664.4 GBP-S 4783235.48USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	07/19/2023	07/26/2023	07/26/2023	Maturity	1	4,783,235	1.292534249			(10,463)							(10,463)			0003
USD/L 7255190.42 GBP-S 9299978.78USD	Coupon Hedge CML JAJO	B1	Currency	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	07/25/2023	07/28/2023	07/28/2023	Maturity	1	9,299,979	1.281838			(26,392)							(26,392)			0003
USD/L 46622561.17 GBP-S 59541690.24USD	Coupon Hedge RML	B1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	08/07/2023	08/09/2023	08/09/2023	Maturity	1	59,541,690	1.277100373			(134,824)							(134,824)			0003
USD/L 1106671.41 GBP-S 1407022.03USD	Chiswick High Street July 2021 - 7200450	B1	Currency	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	08/11/2023	08/24/2023	08/24/2023	Maturity	1	1,407,022	1.271399999			223							223			0003
USD/L 3700664.4 GBP-S 4672828.94USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	08/23/2023	08/25/2023	08/25/2023	Maturity	1	4,672,829	1.262700001			(12,571)							(12,571)			0003
USD/L 3030840.81 GBP-S 3811282.32USD	Coupon Hedge CML FMAN	B1	Currency	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	08/29/2023	08/30/2023	08/30/2023	Maturity	1	3,811,282	1.2575			22,119							22,119			0003
USD/L 316569.34 GBP-S 398339.2USD	Patrizia London - 7200445	B1	Currency	Natixis NA	KX1WK48MPD4Y2NCUIZ63	09/05/2023	09/07/2023	09/07/2023	Maturity	1	398,339	1.258299998			(2,499)							(2,499)			0003
USD/L 880509.08 GBP-S 1097554.57USD	Chiswick High Street July 2021 - 7200450	B1	Currency	CREDIT AGRICOLE SA	969500TJ5KRTCJQWXH05	09/12/2023	09/22/2023	09/22/2023	Maturity	1	1,097,555	1.246500002			(15,316)							(15,316)			0003
USD/L 107351708.9 GBP-S 133925604.7USD	Heylo Deal 1st Funding AADE - 19344	B1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	09/12/2023	09/21/2023	09/21/2023	Maturity	1	133,925,605	1.247540501			(1,485,829)							(1,485,829)			0003
USD/L 3700664.4 GBP-S 4537754.69USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	09/21/2023	09/25/2023	09/25/2023	Maturity	1	4,537,755	1.226200001			(9,231)							(9,231)			0003
USD/L 65654.56 GBP-S 80577.84USD	iQ Pool I 7200423	B1	Currency	CREDIT AGRICOLE SA	969500TJ5KRTCJQWXH05	10/10/2023	10/11/2023	10/11/2023	Maturity	1	80,578	1.227299977			66							66			0003
USD/L 750317.26 GBP-S 923940.67USD	Chiswick High Street July 2021 - 7200450	B1	Currency	Natixis NA	KX1WK48MPD4Y2NCUIZ63	10/11/2023	10/25/2023	10/25/2023	Maturity	1	923,941	1.231399995			(11,401)							(11,401)			0003
USD/L 21289.22 GBP-S 26213.42USD	Patrizia London - 7200445	B1	Currency	Natixis NA	KX1WK48MPD4Y2NCUIZ63	10/11/2023	10/13/2023	10/13/2023	Maturity	1	26,213	1.23130016			(296)							(296)			0003
USD/L 12075782.02 GBP-S 14704679.77USD	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	10/17/2023	10/19/2023	10/19/2023	Maturity	1	14,704,680	1.2177			(47,114)							(47,114)			0003
USD/L 92420.92 GBP-S 113825.61USD	iQ Pool I 7200423	B1	Currency	CREDIT AGRICOLE SA	969500TJ5KRTCJQWXH05	11/03/2023	11/06/2023	11/06/2023	Maturity	1	113,826	1.231600053			509							509			0003
USD/L 46390992.41 GBP-S 57515825.17USD	Coupon Hedge RML	B1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	11/06/2023	11/09/2023	11/09/2023	Maturity	1	57,515,825	1.23980588			(515,331)							(515,331)			0003
USD/L 779234.53 GBP-S 956033.49USD	Chiswick High Street July 2021 - 7200450	B1	Currency	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	11/09/2023	11/24/2023	11/24/2023	Maturity	1	956,033	1.226887995			20,586							20,586			0003
USD/L 3700664.4 GBP-S 4629309.12USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	11/20/2023	11/27/2023	11/27/2023	Maturity	1	4,629,309	1.250939999			35,355							35,355			0003
USD/L 3030840.81 GBP-S 3788247.93USD	Coupon Hedge CML FMAN	B1	Currency	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	11/20/2023	11/30/2023	11/30/2023	Maturity	1	3,788,248	1.249900001			58,485							58,485			0003
USD/L 625805.15 GBP-S 784659.59USD	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	12/13/2023	12/27/2023	12/27/2023	Maturity	1	784,660	1.253840097			10,296							10,296			0003
USD/L 3700664.4 GBP-S 4716866.84USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	12/27/2023	12/29/2023	12/29/2023	Maturity	1	4,716,867	1.274599999			(6,305)							(6,305)			0003
USD/L 9012642.69 GBP-S 11086933.85USD	iQ Pool I 7200423	B1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	11/23/2021	05/16/2023	05/16/2023	Maturity	1	11,086,934	1.230153489			(1,808)					2,731		(1,808)			0003
USD/L 8677116.66 GBP-S 10737064.16USD	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	01/27/2023	01/31/2023	01/31/2023	Maturity	1	10,737,064	1.237400001			(23,384)							(23,384)			0003
USD/L 6779653.72 GBP-S 8160219.95USD	Heylo Deal 1st Funding AADE - 19344	B1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	02/23/2023	02/24/2023	02/24/2023	Maturity	1	8,160,220	1.203633738			(8,346)							(8,346)			0003
USD/L 85363765.06 GBP-S 102595294.68USD	Finsbury deal June 2020 AADE - 2321501	B1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	02/27/2023	02/28/2023	02/28/2023	Maturity	1	102,595,295	1.20186			307,107							307,107			0003
USD/L 7178949.04 GBP-S 8735208.07USD	Heylo Deal 1st Funding AADE - 19344	B1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	03/14/2023	03/22/2023	03/22/2023	Maturity	1	8,735,208	1.216780899			34,581							34,581			0003
USD/L 5811666.04 GBP-S 7226406.29USD	Coupon Hedge CML JAJO	B1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	04/11/2023	04/17/2023	04/17/2023	Maturity	1	7,226,406	1.243431099			(10,620)							(10,620)			0003
USD/L 76863766 GBP-S 95484013.31USD	Finsbury deal June 2020 AADE - 2321501	B1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	04/20/2023	04/21/2023	04/21/2023	Maturity	1	95,484,013	1.24225			96,287							96,287			0003
USD/L 14220715.7 GBP-S 17875155.22USD	Coupon Hedge RML	B1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	05/04/2023	05/09/2023	05/09/2023	Maturity	1	17,875,155	1.25698			61,497							61,497			0003
USD/L 4339765.04 GBP-S 5360755.81USD	Coupon Hedge CML FMAN	B1	Currency	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	05/25/2023	05/30/2023	05/30/2023	Maturity	1	5,360,756	1.235264066			2,937							2,937			0003
USD/L 68368620.37 GBP-S 86146786.2USD	Finsbury deal June 2020 AADE - 2321501	B1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	06/13/2023	06/30/2023	06/30/2023	Maturity	1	86,146,786	1.260034			79,245							79,245			0003
USD/L 12075782.02 GBP-S 15681610.54USD	Coupon Hedge CML JAJO	B1	Currency	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	07/12/2023	07/17/2023	07/17/2023	Maturity	1	15,681,611	1.298600001			126,870							126,870			0003
USD/L 1356331.72 GBP-S 1745775.25USD	Non-USD Balances Buy Foreign 7.20.2023	D1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	07/20/2023	07/24/2023	07/24/2023	Maturity	1	1,745,775	1.287130002			(2,351)							(2,351)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 287202.13 GBP-S 370325.86USD	Non-USD Balances Buy Foreign 7.27.2023	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/27/2023	07/28/2023	07/28/2023	Maturity	1	370,326	1.289425883			(3,224)							(3,224)			0003
USD/L 46622561.17 GBP-S 59541690.24USD	Coupon Hedge RML	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/07/2023	08/09/2023	08/09/2023	Maturity	1	59,541,690	1.277100373			(690)							(690)			0003
USD/L 3700664.4 GBP-S 4514810.57USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/23/2023	10/25/2023	10/25/2023	Maturity	1	4,514,811	1.220000001			(14,045)							(14,045)			0003
USD/L 68368620.37 GBP-S 87183664.7USD	Finsbury deal June 2020 AADE - 2321501	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/27/2023	12/29/2023	12/29/2023	Maturity	1	87,183,665	1.2752			(157,506)							(157,506)			0003
USD/L 9012642.69 GBP-S 11086933.85USD	iQ Pool I 7200423	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/02/2022	05/16/2023	05/16/2023	Maturity	1	11,086,934	1.230153489			101,518					74,852		101,518			0003
USD/L 8888504.9 GBP-S 10848420.23USD	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/12/2023	01/17/2023	01/17/2023	Maturity	1	10,848,420	1.2205			(11,555)							(11,555)			0003
USD/L 85363765.06 GBP-S 102595294.68USD	Finsbury - 2321501	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/27/2023	02/28/2023	02/28/2023	Maturity	1	102,595,295	1.20186			3,780							3,780			0003
USD/L 9012642.69 GBP-S 11086933.85USD	iQ Pool II 7200424	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/02/2022	05/16/2023	05/16/2023	Maturity	1	11,086,934	1.230153489			109,043					80,401		109,043			0003
USD/L 2780000 GBP-S 3808669.5USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/21/2021	06/15/2023	06/15/2023	Maturity	1	3,808,670	1.370025			(146,022)					219,391		(146,022)			0003
USD/L 1390000 GBP-S 1898256.28USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2021	01/17/2023	01/17/2023	Maturity	1	1,898,256	1.365652			(157,932)					168,419		(157,932)			0003
USD/L 2780000 GBP-S 3619325.09USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2021	05/15/2023	05/15/2023	Maturity	1	3,619,325	1.3019155			(108,624)					137,766		(108,624)			0003
USD/L 1390000 GBP-S 1884145USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/02/2021	02/15/2023	02/15/2023	Maturity	1	1,884,145	1.3555			(191,953)					202,183		(191,953)			0003
USD/L 1390000 GBP-S 1884072.72USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/02/2021	03/15/2023	03/15/2023	Maturity	1	1,884,073	1.355448			(84,036)					88,245		(84,036)			0003
USD/L 1390000 GBP-S 1885715.7USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/03/2021	04/17/2023	04/17/2023	Maturity	1	1,885,716	1.35663			(159,887)					201,697		(159,887)			0003
USD/L 1390000 GBP-S 1864484.15USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/28/2022	07/17/2023	07/17/2023	Maturity	1	1,864,484	1.341355504			(44,827)					177,967		(44,827)			0003
USD/L 1390000 GBP-S 1860790.22USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/28/2022	08/15/2023	08/15/2023	Maturity	1	1,860,790	1.338698			(98,419)					173,823		(98,419)			0003
USD/L 1390000 GBP-S 1863023.95USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/28/2022	09/15/2023	09/15/2023	Maturity	1	1,863,024	1.340305			(138,865)					175,576		(138,865)			0003
USD/L 1390000 GBP-S 1866168.13USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/28/2022	10/16/2023	10/16/2023	Maturity	1	1,866,168	1.342567			(178,845)					178,240		(178,845)			0003
USD/L 1388889 GBP-S 1759875.14USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/27/2022	11/15/2023	11/15/2023	Maturity	1	1,759,875	1.267109999			(23,894)					72,831		(23,894)			0003
USD/L 1388889 GBP-S 1759611.25USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/27/2022	12/15/2023	12/15/2023	Maturity	1	1,759,611	1.266919999			13,854					72,102		13,854			0003
USD/L 1388888.89 GBP-S 1668657.36USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/22/2022	01/05/2023	01/05/2023	Maturity	1	1,668,657	1.201433298			5,933					(10,320)		5,933			0003
USD/L 729279.78 GBP-S 902410.8USD	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/27/2023	01/31/2023	01/31/2023	Maturity	1	902,411	1.2374			(1,965)							(1,965)			0003
USD/L 12862307.53 GBP-S 15810862.91USD	Coupon Hedge RML	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/02/2023	02/07/2023	02/07/2023	Maturity	1	15,810,863	1.22924			(350,430)							(350,430)			0003
USD/L 1340000 GBP-S 1612430.71USD	Heylo Deal 1st Funding AADE - 19344	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/23/2023	02/24/2023	02/24/2023	Maturity	1	1,612,431	1.2033065			(1,757)							(1,757)			0003
USD/L 1964083.04 GBP-S 2361024.23USD	Coupon Hedge CML FMAN	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/23/2023	02/28/2023	02/28/2023	Maturity	1	2,361,024	1.202100004			6,682							6,682			0003
USD/L 6853024.2 GBP-S 8242920.3USD	Box Plus II - 7200406	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/27/2023	03/30/2023	03/30/2023	Maturity	1	8,242,920	1.202815			193,128							193,128			0003
USD/L 20977799.1 GBP-S 25521590.39USD	Heylo Deal 1st Funding AADE - 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/14/2023	03/22/2023	03/22/2023	Maturity	1	25,521,590	1.2166			104,844							104,844			0003
USD/L 1390000 GBP-S 1724642.5USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/17/2023	04/24/2023	04/24/2023	Maturity	1	1,724,643	1.24075			4,794							4,794			0003
USD/L 729279.78 GBP-S 905308.23USD	Coupon Hedge CML JAJO	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/21/2023	04/28/2023	04/28/2023	Maturity	1	905,308	1.241373002			5,415							5,415			0003
USD/L 12809110.93 GBP-S 16094697.13USD	Coupon Hedge RML	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/04/2023	05/09/2023	05/09/2023	Maturity	1	16,094,697	1.256503845			50,101							50,101			0003
USD/L 1728321.54 GBP-S 2136205.42USD	Coupon Hedge CML FMAN	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	05/25/2023	05/30/2023	05/30/2023	Maturity	1	2,136,205	1.235999998			(339)							(339)			0003
USD/L 500729.87 GBP-S 627104.07USD	Non-USD Balances Buy Foreign 6.1.2023	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/01/2023	06/05/2023	06/05/2023	Maturity	1	627,104	1.252379991			(3,794)							(3,794)			0003
USD/L 20977799.1 GBP-S 26401609.06USD	Heylo Deal 1st Funding AADE - 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/09/2023	06/22/2023	06/22/2023	Maturity	1	26,401,609	1.25855			395,436							395,436			0003
USD/L 863121.36 GBP-S 1098926.12USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/06/2023	07/11/2023	07/11/2023	Maturity	1	1,098,926	1.273200005			11,055							11,055			0003
USD/L 729279.78 GBP-S 934818.53USD	Coupon Hedge CML JAJO	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/25/2023	07/28/2023	07/28/2023	Maturity	1	934,819	1.281837994			(2,653)							(2,653)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
USD/L 9815276.04 GBP-S 12535092.68USD	Coupon Hedge RML	B1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	08/07/2023	08/09/2023	08/09/2023	Maturity	1	12,535,093	1.277100372			(28,384)							(28,384)			0003
USD/L 1728321.54 GBP-S 2173364.34USD	Coupon Hedge CML FMAN	B1	Currency	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	08/29/2023	08/30/2023	08/30/2023	Maturity	1	2,173,364	1.257500002			12,614							12,614			0003
USD/L 22600359.79 GBP-S 28188716.85USD	Heylo Deal 1st Funding AADE - 19344	B1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	09/12/2023	09/21/2023	09/21/2023	Maturity	1	28,188,717	1.2472685			(306,659)							(306,659)			0003
USD/L 1388888.89 GBP-S 1703055.56USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	09/22/2023	09/26/2023	09/26/2023	Maturity	1	1,703,056	1.226200002			(7,221)							(7,221)			0003
USD/L 178489.36 GBP-S 216903.31USD	Non-USD Balances Buy Foreign 10.4.2026	D1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	10/05/2023	10/10/2023	10/10/2023	Maturity	1	216,903	1.21521703			701							701			0003
USD/L 9766524.72 GBP-S 12108594.78USD	Coupon Hedge RML	B1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	11/06/2023	11/09/2023	11/09/2023	Maturity	1	12,108,595	1.239805881			(108,491)							(108,491)			0003
USD/L 535663.42 GBP-S 657489.35USD	Non-USD Futures Repatriation - 11.8.2023	D1	Currency	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	11/08/2023	11/10/2023	11/10/2023	Maturity	1	657,489	1.227429997			(3,124)							(3,124)			0003
USD/L 1728321.54 GBP-S 2160229.09USD	Coupon Hedge CML FMAN	B1	Currency	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	11/20/2023	11/30/2023	11/30/2023	Maturity	1	2,160,229	1.249899998			33,351							33,351			0003
USD/L 555555.6 GBP-S 703676.06USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	11/30/2023	12/05/2023	12/05/2023	Maturity	1	703,676	1.266616807			(2,013)							(2,013)			0003
USD/L 1944444.44 GBP-S 2467499.99USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	12/15/2023	12/19/2023	12/19/2023	Maturity	1	2,467,500	1.268999998			(8,948)							(8,948)			0003
USD/L 2780000 GBP-S 3808669.5USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	10/22/2021	06/15/2023	06/15/2023	Maturity	1	3,808,670	1.370025			(144,284)					217,653		(144,284)			0003
USD/L 1390000 GBP-S 1898256.28USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	11/02/2021	01/17/2023	01/17/2023	Maturity	1	1,898,256	1.365652			(45,636)					48,948		(45,636)			0003
USD/L 1390000 GBP-S 1884072.72USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	11/03/2021	03/15/2023	03/15/2023	Maturity	1	1,884,073	1.355448			(107,577)					112,935		(107,577)			0003
USD/L 2780000 GBP-S 3619325.09USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	11/03/2021	05/15/2023	05/15/2023	Maturity	1	3,619,325	1.3019155			(55,146)					71,539		(55,146)			0003
USD/L 1511357.68 GBP-S 1839035.74USD	Heylo Deal 1st Funding AADE - 19344	B1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	03/14/2023	03/22/2023	03/22/2023	Maturity	1	1,839,036	1.216810398			7,236							7,236			0003
USD/L 1390000 GBP-S 1701553.07USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	03/24/2023	07/17/2023	07/17/2023	Maturity	1	1,701,553	1.224138899			118,104							118,104			0003
USD/L 835779.92 GBP-S 1039234.75USD	Coupon Hedge CML JAJO	B1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	04/11/2023	04/17/2023	04/17/2023	Maturity	1	1,039,235	1.243431106			(1,527)							(1,527)			0003
USD/L 12809110.93 GBP-S 16094697.13USD	Coupon Hedge RML	B1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	05/04/2023	05/09/2023	05/09/2023	Maturity	1	16,094,697	1.256503845			11,390							11,390			0003
USD/L 1390000 GBP-S 1743699.4USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	06/02/2023	10/16/2023	10/16/2023	Maturity	1	1,743,699	1.25446			(56,376)							(56,376)			0003
USD/L 9815276.04 GBP-S 12535092.68USD	Coupon Hedge RML	B1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	08/07/2023	08/09/2023	08/09/2023	Maturity	1	12,535,093	1.277100372			(145)							(145)			0003
USD/L 178489.36 GBP-S 216903.31USD	Non-USD Balances Buy Foreign 10.4.2027	D1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	10/05/2023	10/10/2023	10/10/2023	Maturity	1	216,903	1.21521703			91							91			0003
USD/L 835108.57 GBP-S 1014431.43USD	Coupon Hedge CML JAJO	B1	Currency	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	01/12/2023	01/17/2023	01/17/2023	Maturity	1	1,014,431	1.214729996			3,733							3,733			0003
USD/L 2780000 GBP-S 3619325.09USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	04/12/2023	05/15/2023	05/15/2023	Maturity	1	3,619,325	1.3019155			5,255							5,255			0003
USD/L 835779.92 GBP-S 1085704.36USD	Coupon Hedge CML JAJO	B1	Currency	MIZUHO CAPITAL MARKETS LLC	OV6W8S6QX2D1J857QP30	07/12/2023	07/17/2023	07/17/2023	Maturity	1	1,085,704	1.299031401			8,420							8,420			0003
USD/L 178489.36 GBP-S 216903.31USD	Non-USD Balances Buy Foreign 10.4.2029	D1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	10/05/2023	10/10/2023	10/10/2023	Maturity	1	216,903	1.21521703			701							701			0003
USD/L 178489.36 GBP-S 216903.31USD	Non-USD Balances Buy Foreign 10.4.2027	D1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	10/05/2023	10/10/2023	10/10/2023	Maturity	1	216,903	1.21521703			91							91			0003
USD/L 784115.23 GBP-S 965245.85USD	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	03/23/2023	03/28/2023	03/28/2023	Maturity	1	965,246	1.231000002			(1,959)							(1,959)			0003
USD/L 735045.52 GBP-S 932589USD	Coupon Hedge RMBS	B1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	06/15/2023	06/28/2023	06/28/2023	Maturity	1	932,589	1.268749995			4,742							4,742			0003
USD/L 735045.52 GBP-S 901621.54USD	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	09/21/2023	09/28/2023	09/28/2023	Maturity	1	901,622	1.226620006			(9,500)							(9,500)			0003
USD/L 735045.52 GBP-S 940424.59USD	Coupon Hedge RMBS	B1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	12/27/2023	12/28/2023	12/28/2023	Maturity	1	940,425	1.279410002			217							217			0003
USD/L 36997.5 GBP-S 45047.79USD	Brunel Sept 2021 - 7200467	B1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	01/13/2023	01/17/2023	01/17/2023	Maturity	1	45,048	1.217590107			60							60			0003
USD/L 243456.53 GBP-S 300571.43USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	01/23/2023	01/24/2023	01/24/2023	Maturity	1	300,571	1.234599992			609							609			0003
USD/L 52866.98 GBP-S 64299.46USD	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	02/14/2023	02/16/2023	02/16/2023	Maturity	1	64,299	1.216249916			(705)							(705)			0003
USD/L 36625.74 GBP-S 44661.43USD	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	03/14/2023	03/16/2023	03/16/2023	Maturity	1	44,661	1.219400072			(498)							(498)			0003
USD/L 2007613.77 GBP-S 2471372.55USD	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	03/23/2023	03/28/2023	03/28/2023	Maturity	1	2,471,373	1.231			(5,017)							(5,017)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 72820.28 GBP-S 91190.65USD	Brunel Sept 2021 - 7200467	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	04/13/2023	04/17/2023	04/17/2023	Maturity	1	91,191	1.252269972			(777)							(777)			0003
USD/L 231175.11 GBP-S 286740.36USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/21/2023	04/25/2023	04/25/2023	Maturity	1	286,740	1.240360002			1,789							1,789			0003
USD/L 82742.42 GBP-S 103078.61USD	Brunel Sept 2021 - 7200467	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	05/17/2023	05/18/2023	05/18/2023	Maturity	1	103,079	1.245777075			267							267			0003
USD/L 330757.5 GBP-S 412234.32USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/22/2023	05/25/2023	05/25/2023	Maturity	1	412,234	1.246334006			(3,453)							(3,453)			0003
USD/L 129341.19 GBP-S 164804.22USD	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/15/2023	06/16/2023	06/16/2023	Maturity	1	164,804	1.27418203			507							507			0003
USD/L 307150.16 GBP-S 389937.57USD	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/15/2023	06/28/2023	06/28/2023	Maturity	1	389,938	1.269533996			1,741							1,741			0003
USD/L 338501 GBP-S 429192.19USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/15/2023	06/26/2023	06/26/2023	Maturity	1	429,192	1.267920006			1,345							1,345			0003
USD/L 341338.34 GBP-S 441191.49USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/19/2023	07/26/2023	07/26/2023	Maturity	1	441,191	1.292534235			(965)							(965)			0003
USD/L 221154.61 GBP-S 282082.71USD	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/16/2023	08/18/2023	08/18/2023	Maturity	1	282,083	1.275500022			(264)							(264)			0003
USD/L 341338.34 GBP-S 431007.92USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/23/2023	08/25/2023	08/25/2023	Maturity	1	431,008	1.262699994			(1,159)							(1,159)			0003
USD/L 255655.87 GBP-S 318035.9USD	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/14/2023	09/19/2023	09/19/2023	Maturity	1	318,036	1.243999991			(1,532)							(1,532)			0003
USD/L 341338.34 GBP-S 418549.07USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2023	09/25/2023	09/25/2023	Maturity	1	418,549	1.226199993			(851)							(851)			0003
USD/L 1700463.61 GBP-S 2085822.67USD	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/21/2023	09/28/2023	09/28/2023	Maturity	1	2,085,823	1.226619998			(21,978)							(21,978)			0003
USD/L 208757.59 GBP-S 253702.47USD	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/13/2023	10/18/2023	10/18/2023	Maturity	1	253,702	1.215296986			607							607			0003
USD/L 341338.34 GBP-S 416432.77USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/23/2023	10/25/2023	10/25/2023	Maturity	1	416,433	1.219999986			(1,295)							(1,295)			0003
USD/L 162254.93 GBP-S 202379.44USD	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/20/2023	11/21/2023	11/21/2023	Maturity	1	202,379	1.24729301			520							520			0003
USD/L 341338.34 GBP-S 426993.78USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/20/2023	11/27/2023	11/27/2023	Maturity	1	426,994	1.250939991			3,261							3,261			0003
USD/L 153199.72 GBP-S 191827.5USD	Brunel Sept 2021 - 7200467	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/13/2023	12/15/2023	12/15/2023	Maturity	1	191,828	1.252140017			3,792							3,792			0003
USD/L 341338.34 GBP-S 435069.85USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/27/2023	12/29/2023	12/29/2023	Maturity	1	435,070	1.274600005			(582)							(582)			0003
USD/L 1700463.61 GBP-S 2175590.15USD	Coupon Hedge RMBS	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/27/2023	12/28/2023	12/28/2023	Maturity	1	2,175,590	1.279410002			502							502			0003
USD/L 1700463.61 GBP-S 2157463.2USD	Coupon Hedge RMBS	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/15/2023	06/28/2023	06/28/2023	Maturity	1	2,157,463	1.268749997			10,970							10,970			0003
USD/L 210729.62 GBP-S 270302.88USD	Brunel Sept 2021 - 7200467	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/24/2023	07/26/2023	07/26/2023	Maturity	1	270,303	1.282699983			1,477							1,477			0003
USD/L 632285 GBP-S 780619.07USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/23/2023	01/24/2023	01/24/2023	Maturity	1	780,619	1.234600014			1,583							1,583			0003
USD/L 17816.88 GBP-S 21918.88USD	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/24/2023	01/27/2023	01/27/2023	Maturity	1	21,919	1.230231107			194							194			0003
USD/L 252556.22 GBP-S 313078.03USD	Chiswick High Street July 2021 - 7200450	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/27/2023	01/31/2023	01/31/2023	Maturity	1	313,078	1.239636981			(1,246)							(1,246)			0003
USD/L 136180.87 GBP-S 164595.95USD	Chiswick High Street July 2021 - 7200450	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/13/2023	02/24/2023	02/24/2023	Maturity	1	164,596	1.208656913			(907)							(907)			0003
USD/L 2734428.54 GBP-S 3285392.37USD	Coupon Hedge CML FMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/28/2023	02/28/2023	Maturity	1	3,285,392	1.201491398			10,966							10,966			0003
USD/L 300000 GBP-S 360480USD	12.18 Hotel - Schloss Roxburghe	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	02/27/2023	03/06/2023	03/06/2023	Maturity	1	360,480	1.2016			722							722			0003
USD/L 236050.76 GBP-S 283848.68USD	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/15/2023	03/24/2023	03/24/2023	Maturity	1	283,849	1.202490007			6,211							6,211			0003
USD/L 2745818.67 GBP-S 3380102.78USD	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/23/2023	03/28/2023	03/28/2023	Maturity	1	3,380,103	1.230999999			(6,861)							(6,861)			0003
USD/L 3436057.42 GBP-S 4199927.35USD	12.18 Hotel - Schloss Roxburghe	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/24/2023	03/29/2023	03/29/2023	Maturity	1	4,199,927	1.222310001			40,182							40,182			0003
USD/L 378023.56 GBP-S 467615.14USD	12.18 Hotel - Schloss Roxburghe	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/30/2023	04/17/2023	04/17/2023	Maturity	1	467,615	1.23699999			1,740							1,740			0003
USD/L 378023.56 GBP-S 468235.1USD	12.18 Hotel - Schloss Roxburghe	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/03/2023	04/05/2023	04/05/2023	Maturity	1	468,235	1.238639994			4,182							4,182			0003
USD/L 201500.44 GBP-S 251176.34USD	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/12/2023	04/24/2023	04/24/2023	Maturity	1	251,176	1.246529983			(470)							(470)			0003
USD/L 598586.17 GBP-S 742462.35USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/21/2023	04/25/2023	04/25/2023	Maturity	1	742,462	1.240360014			4,631							4,631			0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 686537.94 GBP-S 854396.47USD	12.18 Hotel - Schloss Roxburghe	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	05/02/2023	05/11/2023	05/11/2023	Maturity	1	854,396	1.244500005			12,291							12,291			0003
USD/L 237712.14 GBP-S 299564.84USD	Chiswick High Street July 2021 - 7200450	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/09/2023	05/24/2023	05/24/2023	Maturity	1	299,565	1.260200005			(4,373)							(4,373)			0003
USD/L 845205.28 GBP-S 1053408.08USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/22/2023	05/25/2023	05/25/2023	Maturity	1	1,053,408	1.246334003			(8,823)							(8,823)			0003
USD/L 7006462.25 GBP-S 8659987.34USD	Coupon Hedge CML FMAN	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	05/25/2023	05/30/2023	05/30/2023	Maturity	1	8,659,987	1.236			(1,375)							(1,375)			0003
USD/L 200883.54 GBP-S 256149.62USD	Chiswick High Street July 2021 - 7200450	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/15/2023	06/23/2023	06/23/2023	Maturity	1	256,150	1.275115024			(162)							(162)			0003
USD/L 449691.72 GBP-S 570898.93USD	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/15/2023	06/28/2023	06/28/2023	Maturity	1	570,899	1.269534004			2,548							2,548			0003
USD/L 861272.56 GBP-S 1092024.7USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/15/2023	06/26/2023	06/26/2023	Maturity	1	1,092,025	1.267919995			3,421							3,421			0003
USD/L 277173.94 GBP-S 363264.17USD	Chiswick High Street July 2021 - 7200450	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/14/2023	07/24/2023	07/24/2023	Maturity	1	363,264	1.310600015			(6,986)							(6,986)			0003
USD/L 818746.66 GBP-S 1058258.09USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/19/2023	07/26/2023	07/26/2023	Maturity	1	1,058,258	1.292534238			(2,315)							(2,315)			0003
USD/L 363453.81 GBP-S 462095.17USD	Chiswick High Street July 2021 - 7200450	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/11/2023	08/24/2023	08/24/2023	Maturity	1	462,095	1.271399989			73							73			0003
USD/L 818746.66 GBP-S 1033831.41USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/23/2023	08/25/2023	08/25/2023	Maturity	1	1,033,831	1.262700003			(2,781)							(2,781)			0003
USD/L 7006462.25 GBP-S 8810626.28USD	Coupon Hedge CML FMAN	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/29/2023	08/30/2023	08/30/2023	Maturity	1	8,810,626	1.2575			51,134							51,134			0003
USD/L 289177.41 GBP-S 360459.64USD	Chiswick High Street July 2021 - 7200450	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/12/2023	09/22/2023	09/22/2023	Maturity	1	360,460	1.246499995			(5,030)							(5,030)			0003
USD/L 10835.21 GBP-S 13525.59USD	12.18 Hotel - Schloss Roxburghe	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	09/15/2023	09/15/2023	Maturity	1	13,526	1.248299756			(86)							(86)			0003
USD/L 818746.66 GBP-S 1003947.15USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2023	09/25/2023	09/25/2023	Maturity	1	1,003,947	1.226199995			(2,042)							(2,042)			0003
USD/L 2241047.11 GBP-S 2748913.21USD	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/21/2023	09/28/2023	09/28/2023	Maturity	1	2,748,913	1.226620002			(28,965)							(28,965)			0003
USD/L 246419.72 GBP-S 303441.24USD	Chiswick High Street July 2021 - 7200450	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	10/11/2023	10/25/2023	10/25/2023	Maturity	1	303,441	1.231399987			(3,744)							(3,744)			0003
USD/L 255916.76 GBP-S 313981.2USD	Chiswick High Street July 2021 - 7200450	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/09/2023	11/24/2023	11/24/2023	Maturity	1	313,981	1.226887993			6,761							6,761			0003
USD/L 818746.66 GBP-S 1024202.95USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/20/2023	11/27/2023	11/27/2023	Maturity	1	1,024,203	1.250940004			7,822							7,822			0003
USD/L 7006462.25 GBP-S 8757377.17USD	Coupon Hedge CML FMAN	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2023	11/30/2023	11/30/2023	Maturity	1	8,757,377	1.249900001			135,201							135,201			0003
USD/L 205527.37 GBP-S 257698.46USD	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/13/2023	12/27/2023	12/27/2023	Maturity	1	257,698	1.253840109			3,382							3,382			0003
USD/L 818746.66 GBP-S 1043574.49USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/27/2023	12/29/2023	12/29/2023	Maturity	1	1,043,574	1.274599997			(1,395)							(1,395)			0003
USD/L 2241047.11 GBP-S 2867218.08USD	Coupon Hedge RMBS	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/27/2023	12/28/2023	12/28/2023	Maturity	1	2,867,218	1.279409999			661							661			0003
USD/L 2241047.11 GBP-S 2843328.52USD	Coupon Hedge RMBS	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/15/2023	06/28/2023	06/28/2023	Maturity	1	2,843,329	1.26875			14,457							14,457			0003
USD/L 818746.66 GBP-S 998870.93USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/23/2023	10/25/2023	10/25/2023	Maturity	1	998,871	1.220000006			(3,107)							(3,107)			0003
USD/L 552722.28 GBP-S 692743.42USD	Non-USD Futures Repatriation - 12.8.2023	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/08/2023	12/12/2023	12/12/2023	Maturity	1	692,743	1.253330009			1,143							1,143			0003
AUD/L 5287279.32 USD-S 7840601.91AUD	AUSTRALIAN AUTO LOANS TRUST 10/15/23 - 50083106	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/05/2022	03/22/2023	03/22/2023	Maturity	1	5,287,279	0.6743461			59,166					67,312		59,166			0003
AUD/L 107412.79 USD-S 159398.09AUD	AUSTRALIAN AUTO LOANS TRUST 10/15/23 - 50083106	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	12/05/2022	03/22/2023	03/22/2023	Maturity	1	107,413	0.673864975			1,126					1,445		1,126			0003
AUD/L 3537650 USD-S 5000000AUD	Walker 28yr amort Citibank AADE	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/30/2023	02/01/2023	02/01/2023	Maturity	1	3,537,650	0.70753			9,143							9,143			0003
AUD/L 3537100 USD-S 5000000AUD	Walker 28yr amort mizuho AADE	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	01/30/2023	02/01/2023	02/01/2023	Maturity	1	3,537,100	0.70742			8,593							8,593			0003
AUD/L 3537650 USD-S 5000000AUD	Walker 28yr amort Citibank AADE	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/30/2023	02/01/2023	02/01/2023	Maturity	1	3,537,650	0.70753			9,143							9,143			0003
AUD/L 3537100 USD-S 5000000AUD	Walker 28yr amort mizuho AADE	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	01/30/2023	02/01/2023	02/01/2023	Maturity	1	3,537,100	0.70742			8,593							8,593			0003
BRL/L 954218.84 USD-S 4631110.3BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	04/17/2023	04/17/2023	Maturity	1	954,219	0.206045371			11,883					(94,668)		11,883			0003
BRL/L 9396610.39 USD-S 48244544.27BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	10/16/2023	10/16/2023	Maturity	1	9,396,610	0.194770425			9,789					(71,204)		9,789			0003
BRL/L 9396610.39 USD-S 48244544.27BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	10/16/2023	10/16/2023	Maturity	1	9,396,610	0.194770425			(95,203)							(95,203)			0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
BRL/L 1426742.28 USD-S 6946665.51BRL	Foreign Currency	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/17/2023	04/17/2023	Maturity	1	1,426,742	0.205385199			13,238					(135,548)		13,238			0003
BRL/L 1116663.42 USD-S 5624075.31BRL	Foreign Currency	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/16/2023	10/16/2023	Maturity	1	1,116,663	0.198550581			11,303					(103,552)		11,303			0003
BRL/L 12855662.13 USD-S 66742741.1BRL	Celse	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/05/2023	10/16/2023	10/16/2023	Maturity	1	12,855,662	0.192615136			(262,015)							(262,015)			0003
EUR/L 1951926.81 USD-S 1835259.37EUR	Coupon Hedge CML Total	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2022	01/17/2023	01/17/2023	Maturity	1	1,951,927	1.063570001			(33,640)					14,722		(33,640)			0003
EUR/L 1991788.67 USD-S 1836029.14EUR	Coupon Hedge CML Total	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/12/2023	04/17/2023	04/17/2023	Maturity	1	1,991,789	1.084834999			(26,935)							(26,935)			0003
EUR/L 325098.76 USD-S 299177.98EUR	Non-USD Balances Sell Foreign 4.3.2023	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	04/03/2023	04/05/2023	04/05/2023	Maturity	1	325,099	1.086639999			(2,681)							(2,681)			0003
EUR/L 2898392.71 USD-S 2632055.69EUR	Coupon Hedge CML Total	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/11/2023	07/17/2023	07/17/2023	Maturity	1	2,898,393	1.101189736			(46,017)							(46,017)			0003
EUR/L 2931328.32 USD-S 2632055.69EUR	Coupon Hedge CML Total	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/12/2023	10/17/2023	10/17/2023	Maturity	1	2,931,328	1.113703001			151,614							151,614			0003
EUR/L 478462.23 USD-S 436362.02EUR	Non-USD Balances Sell Foreign 8.11.2023	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/11/2023	08/15/2023	08/15/2023	Maturity	1	478,462	1.096480005			2,697							2,697			0003
EUR/L 412748.37 USD-S 380693.94EUR	Non-USD Futures Repatriation - 11.15.2023	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/15/2023	11/17/2023	11/17/2023	Maturity	1	412,748	1.084200001			(116)							(116)			0003
EUR/L 2898392.71 USD-S 2632055.69EUR	Coupon Hedge CML Total	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/12/2023	07/17/2023	07/17/2023	Maturity	1	2,898,393	1.101189736			(10,068)							(10,068)			0003
EUR/L 5732845.2 USD-S 4780000EUR	CLO ReInv6m ALME 5A B1R XS1852482089	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/23/2021	01/17/2023	01/17/2023	Maturity	1	5,732,845	1.19934			211,392					(229,947)		211,392			0003
EUR/L 1199340 USD-S 1000000EUR	CLO ReInv6m CADOG 11A DN XS1833626820	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/23/2021	02/15/2023	02/15/2023	Maturity	1	1,199,340	1.19934			125,641					(125,664)		125,641			0003
EUR/L 751986.18 USD-S 627000EUR	CLO ReInv6m CORDA 3A DRR XS1823358350	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/23/2021	05/15/2023	05/15/2023	Maturity	1	751,986	1.19934			43,107					(45,171)		43,107			0003
EUR/L 18050067 USD-S 15050000EUR	CLO ReInv6m OHECP 2018-7A DE XS1843456176	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/23/2021	10/16/2023	10/16/2023	Maturity	1	18,050,067	1.19934			444,109					(337,017)		444,109			0003
EUR/L 47706691.62 USD-S 44945978.41EUR	Irish RPL EPF	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/05/2022	03/22/2023	03/22/2023	Maturity	1	47,706,692	1.061422919			(683,031)					656,771		(683,031)			0003
EUR/L 5628758.49 USD-S 5316318.45EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/09/2022	02/28/2023	02/28/2023	Maturity	1	5,628,758	1.058770001			(10,282)					83,971		(10,282)			0003
EUR/L 1733174.7 USD-S 1623339.55EUR	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2022	01/31/2023	01/31/2023	Maturity	1	1,733,175	1.067659998			(27,345)					8,100		(27,345)			0003
EUR/L 1743060.84 USD-S 1623339.55EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/13/2022	04/17/2023	04/17/2023	Maturity	1	1,743,061	1.073749999			(41,809)					6,701		(41,809)			0003
EUR/L 1745252.35 USD-S 1623339.55EUR	Coupon Hedge CLO JAJO	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/14/2022	04/28/2023	04/28/2023	Maturity	1	1,745,252	1.0751			(44,163)					5,559		(44,163)			0003
EUR/L 4327920 USD-S 4000000EUR	CLO ReInv6m CONTE 4A B1R XS2294714907	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/20/2022	10/31/2023	10/31/2023	Maturity	1	4,327,920	1.08198			40,750					11,372		40,750			0003
EUR/L 11655162.59 USD-S 10962342.54EUR	Coupon Hedge RML	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/04/2023	02/07/2023	02/07/2023	Maturity	1	11,655,163	1.0632			(105,241)							(105,241)			0003
EUR/L 140291.34 USD-S 133326.24EUR	Irish RPL EPF	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/05/2023	01/06/2023	01/06/2023	Maturity	1	140,291	1.052241029			32							32			0003
EUR/L 2334765.11 USD-S 2199392.5EUR	Coupon Hedge CLO MJSD	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/05/2023	03/28/2023	03/28/2023	Maturity	1	2,334,765	1.061550001			(39,491)							(39,491)			0003
EUR/L 140912.8 USD-S 130449.53EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/12/2023	01/20/2023	01/20/2023	Maturity	1	140,913	1.080209335			(350)							(350)			0003
EUR/L 280945.5 USD-S 260899.06EUR	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/12/2023	01/27/2023	01/27/2023	Maturity	1	280,946	1.076835999			(3,175)							(3,175)			0003
EUR/L 12035371.69 USD-S 10961975.09EUR	Coupon Hedge RML	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	02/02/2023	05/09/2023	05/09/2023	Maturity	1	12,035,372	1.09792			(21,752)							(21,752)			0003
EUR/L 339176.04 USD-S 317092.5EUR	Irish RPL EPF	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2023	02/08/2023	02/08/2023	Maturity	1	339,176	1.069643842			(623)							(623)			0003
EUR/L 5395731.99 USD-S 5065273.55EUR	Coupon Hedge CLO FMAN	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2023	05/30/2023	05/30/2023	Maturity	1	5,395,732	1.065239999			(30,203)							(30,203)			0003
EUR/L 103113.36 USD-S 97430.79EUR	Irish RPL EPF	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/07/2023	03/08/2023	03/08/2023	Maturity	1	103,113	1.05832417			324							324			0003
EUR/L 394958.92 USD-S 373532.6EUR	Non-USD Balances Sell Foreign 3.16.2023	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/16/2023	03/17/2023	03/17/2023	Maturity	1	394,959	1.057361312			(1,472)							(1,472)			0003
EUR/L 54572527.44 USD-S 51023343.66EUR	Irish RPL EPF	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/17/2023	06/22/2023	06/22/2023	Maturity	1	54,572,527	1.06956			(1,481,681)							(1,481,681)			0003
EUR/L 2332467.76 USD-S 2133029.5EUR	Coupon Hedge CLO MJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/23/2023	06/28/2023	06/28/2023	Maturity	1	2,332,468	1.093500001			(5,765)							(5,765)			0003
EUR/L 213452.69 USD-S 195937.81EUR	Irish RPL EPF	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/04/2023	04/06/2023	04/06/2023	Maturity	1	213,453	1.089389996			(178)							(178)			0003
EUR/L 375585.89 USD-S 344849.46EUR	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	04/06/2023	04/10/2023	04/10/2023	Maturity	1	375,586	1.089129993			(887)							(887)			0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 6194311.55 USD-S 5646720.8EUR	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	04/11/2023	07/17/2023	07/17/2023	Maturity	1	6,194,312	1.096975			(144,123)							(144,123)			0003
EUR/L 7222304.92 USD-S 6534098.58EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/21/2023	07/28/2023	07/28/2023	Maturity	1	7,222,305	1.105325368			46,358							46,358			0003
EUR/L 12389726.69 USD-S 11164316.77EUR	Coupon Hedge RML	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/04/2023	08/09/2023	08/09/2023	Maturity	1	12,389,727	1.1097613			158,076							158,076			0003
EUR/L 95807.64 USD-S 86823.18EUR	Irish RPL EPF	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/04/2023	05/08/2023	05/08/2023	Maturity	1	95,808	1.103479969			163							163			0003
EUR/L 1253915.93 USD-S 1152718.75EUR	Non-USD Balances Sell Foreign 5.16.2023	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/16/2023	05/18/2023	05/18/2023	Maturity	1	1,253,916	1.087790001			4,478							4,478			0003
EUR/L 5898407.99 USD-S 5473957.34EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/25/2023	08/30/2023	08/30/2023	Maturity	1	5,898,408	1.07754			(59,446)							(59,446)			0003
EUR/L 134501.08 USD-S 126043.56EUR	Non-USD Balances Sell Foreign 6.6.2023	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/06/2023	06/08/2023	06/08/2023	Maturity	1	134,501	1.067099977			(290)							(290)			0003
EUR/L 54932262.2 USD-S 50740582.67EUR	Irish RPL EPF	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/09/2023	09/21/2023	09/21/2023	Maturity	1	54,932,262	1.08261			858,001							858,001			0003
EUR/L 223081.2 USD-S 206608.32EUR	Irish RPL EPF	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	06/13/2023	06/15/2023	06/15/2023	Maturity	1	223,081	1.079729993			(572)							(572)			0003
EUR/L 1610545.19 USD-S 1462703.04EUR	Coupon Hedge CLO MJSD	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/16/2023	09/28/2023	09/28/2023	Maturity	1	1,610,545	1.101074617			73,834							73,834			0003
EUR/L 4461695.93 USD-S 4006181.12EUR	Coupon Hedge CML Total	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/12/2023	10/17/2023	10/17/2023	Maturity	1	4,461,696	1.113703			230,768							230,768			0003
EUR/L 92602.81 USD-S 82537.38EUR	Irish RPL EPF	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/17/2023	07/19/2023	07/19/2023	Maturity	1	92,603	1.121949958			(79)							(79)			0003
EUR/L 6983517.09 USD-S 6188455.3EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/17/2023	10/27/2023	10/27/2023	Maturity	1	6,983,517	1.128474999			450,994							450,994			0003
EUR/L 12847957.75 USD-S 11634217.96EUR	Coupon Hedge RML	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/07/2023	11/09/2023	11/09/2023	Maturity	1	12,847,958	1.104325			388,820							388,820			0003
EUR/L 5934782.44 USD-S 5473957.34EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/29/2023	11/30/2023	11/30/2023	Maturity	1	5,934,782	1.084185			(71,249)							(71,249)			0003
EUR/L 52793.61 USD-S 49252.74EUR	Irish RPL EPF	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/08/2023	09/11/2023	09/11/2023	Maturity	1	52,794	1.071891838			98							98			0003
EUR/L 675199.81 USD-S 629727.21EUR	Non-USD Balances Sell Foreign 9.20.2023	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/20/2023	09/22/2023	09/22/2023	Maturity	1	675,200	1.072209997			4,035							4,035			0003
EUR/L 1564609.56 USD-S 1462703.04EUR	Coupon Hedge CLO MJSD	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/22/2023	12/28/2023	12/28/2023	Maturity	1	1,564,610	1.069669999			(59,714)							(59,714)			0003
EUR/L 1835665.36 USD-S 1717445.26EUR	Irish RPL EPF	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/08/2023	11/10/2023	11/10/2023	Maturity	1	1,835,665	1.068834858			277							277			0003
EUR/L 35290.81 USD-S 32184.96EUR	Irish RPL EPF	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/20/2023	12/22/2023	12/22/2023	Maturity	1	35,291	1.096500042			(119)							(119)			0003
EUR/L 5732845.2 USD-S 4780000EUR	CLO ReInv6m MILPK 1A CE XS1823316788	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/23/2021	01/17/2023	01/17/2023	Maturity	1	5,732,845	1.19934			103,347					(112,419)		103,347			0003
EUR/L 751986.18 USD-S 627000EUR	CLO ReInv6m CORDA 3A B1RR XS1823355927	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/23/2021	05/15/2023	05/15/2023	Maturity	1	751,986	1.19934			28,585					(29,954)		28,585			0003
EUR/L 18050067 USD-S 15050000EUR	CLO ReInv6m CADOG 12A DN XS1861236112	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/23/2021	10/16/2023	10/16/2023	Maturity	1	18,050,067	1.19934			1,709,820					(1,297,517)		1,709,820			0003
EUR/L 7734047.88 USD-S 7305246.01EUR	Irish RPL EPF	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/05/2022	03/22/2023	03/22/2023	Maturity	1	7,734,048	1.0586978			(132,220)					127,893		(132,220)			0003
EUR/L 1731809.47 USD-S 1623339.55EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/15/2022	01/31/2023	01/31/2023	Maturity	1	1,731,809	1.066818997			(28,710)					9,466		(28,710)			0003
EUR/L 1752727.83 USD-S 1623339.55EUR	Coupon Hedge CLO JAJO	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/15/2022	04/28/2023	04/28/2023	Maturity	1	1,752,728	1.079705001			(36,687)					(1,917)		(36,687)			0003
EUR/L 4327920 USD-S 4000000EUR	CLO ReInv6m CONTE 4A B1R XS2294714907	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/20/2022	10/31/2023	10/31/2023	Maturity	1	4,327,920	1.08198			40,750					11,372		40,750			0003
EUR/L 1734319.16 USD-S 1623339.55EUR	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/04/2023	04/17/2023	04/17/2023	Maturity	1	1,734,319	1.068365001			(50,551)							(50,551)			0003
EUR/L 70195.17 USD-S 66725.36EUR	Irish RPL EPF	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	01/05/2023	01/06/2023	01/06/2023	Maturity	1	70,195	1.052001368													0003
EUR/L 87559.11 USD-S 80941.45EUR	Coupon Hedge CML Total	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	01/12/2023	01/20/2023	01/20/2023	Maturity	1	87,559	1.081758605			(92)							(92)			0003
EUR/L 175195.33 USD-S 161882.89EUR	Coupon Hedge CML Total	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	01/12/2023	01/27/2023	01/27/2023	Maturity	1	175,195	1.082235003			(1,096)							(1,096)			0003
EUR/L 5184555.3 USD-S 4780000EUR	CLO ReInv6m DRYD 2013-29A B1RR (Tax Exchange) XS1735592088	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	01/12/2023	03/28/2023	03/28/2023	Maturity	1	5,184,555	1.084635			10,772							10,772			0003
EUR/L 339176.04 USD-S 317092.5EUR	Irish RPL EPF	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/07/2023	02/08/2023	02/08/2023	Maturity	1	339,176	1.069643842			(250)							(250)			0003
EUR/L 145953.7 USD-S 137945.36EUR	Irish RPL EPF	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/07/2023	03/08/2023	03/08/2023	Maturity	1	145,954	1.058054435			422							422			0003
EUR/L 141154.8 USD-S 129234.23EUR	Irish RPL EPF	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	04/04/2023	04/06/2023	04/06/2023	Maturity	1	141,155	1.092240036			251							251			0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
EUR/L 4876499.2 USD-S 4429561.98EUR	Coupon Hedge CML Total	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2023	07/17/2023	07/17/2023	Maturity	1	4,876,499	1.100898739			(80,045)							(80,045)			0003
EUR/L 343451.58 USD-S 310498.39EUR	Coupon Hedge RML	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/13/2023	05/09/2023	05/09/2023	Maturity	1	343,452	1.106129987			1,933							1,933			0003
EUR/L 140173.27 USD-S 127039.89EUR	Irish RPL EPF	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/04/2023	05/08/2023	05/08/2023	Maturity	1	140,173	1.10337997			226							226			0003
EUR/L 746710.05 USD-S 696850.4EUR	Coupon Hedge CLO FMAN	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/25/2023	05/30/2023	05/30/2023	Maturity	1	746,710	1.071550006			242							242			0003
EUR/L 5748619.61 USD-S 5117125.4EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/13/2023	10/17/2023	10/17/2023	Maturity	1	5,748,620	1.123408			344,423							344,423			0003
EUR/L 164680.89 USD-S 146724.72EUR	Irish RPL EPF	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/17/2023	07/19/2023	07/19/2023	Maturity	1	164,681	1.122379992			(77)							(77)			0003
EUR/L 7222304.92 USD-S 6534098.58EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/20/2023	07/28/2023	07/28/2023	Maturity	1	7,222,305	1.105325368			10,658							10,658			0003
EUR/L 516971.19 USD-S 469901.19EUR	Coupon Hedge RML	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/07/2023	08/09/2023	08/09/2023	Maturity	1	516,971	1.100169995			2,146							2,146			0003
EUR/L 197522.68 USD-S 184103.04EUR	Irish RPL EPF	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/08/2023	09/11/2023	09/11/2023	Maturity	1	197,523	1.072892007			552							552			0003
EUR/L 1381705.2 USD-S 1307318.76EUR	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/17/2023	10/27/2023	10/27/2023	Maturity	1	1,381,705	1.056900002			(2,360)							(2,360)			0003
EUR/L 182352.44 USD-S 170873.18EUR	Irish RPL EPF	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	11/08/2023	11/10/2023	11/10/2023	Maturity	1	182,352	1.067179999			150							150			0003
EUR/L 227612.92 USD-S 207579.43EUR	Irish RPL EPF	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2023	12/22/2023	12/22/2023	Maturity	1	227,613	1.096509996			(765)							(765)			0003
EUR/L 5732845.2 USD-S 4780000EUR	CLO ReInv6m DRYD 2013-29A B1RR (Tax Exchange) XS1735592088	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/23/2021	01/17/2023	01/17/2023	Maturity	1	5,732,845	1.19934			246,624					(268,272)		246,624			0003
EUR/L 18050067 USD-S 15050000EUR	CLO ReInv6m AVOCA 19A C XS1869413572	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/23/2021	10/16/2023	10/16/2023	Maturity	1	18,050,067	1.19934			74,018					(56,170)		74,018			0003
EUR/L 3103524.97 USD-S 2855330.51EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/12/2023	04/17/2023	04/17/2023	Maturity	1	3,103,525	1.086923198			(35,926)							(35,926)			0003
EUR/L 5184555.3 USD-S 4780000EUR	CLO ReInv6m MILPK 1A CE XS1823316788	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	01/12/2023	03/28/2023	03/28/2023	Maturity	1	5,184,555	1.084635			4,514							4,514			0003
EUR/L 3280057.57 USD-S 3002767.04EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/27/2023	04/28/2023	04/28/2023	Maturity	1	3,280,058	1.092345003			(29,907)							(29,907)			0003
EUR/L 47706691.62 USD-S 44945978.41EUR	Irish RPL EPF	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/17/2023	03/22/2023	03/22/2023	Maturity	1	47,706,692	1.061422919			(7,979)							(7,979)			0003
EUR/L 327582.64 USD-S 297167.54EUR	Coupon Hedge RML	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/04/2023	05/09/2023	05/09/2023	Maturity	1	327,583	1.102350008			727							727			0003
EUR/L 4876499.2 USD-S 4429561.98EUR	Coupon Hedge CML Total	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/12/2023	07/17/2023	07/17/2023	Maturity	1	4,876,499	1.100898739			(15,631)							(15,631)			0003
EUR/L 3428408.57 USD-S 3058293.85EUR	Coupon Hedge CLO JAJO	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/20/2023	10/17/2023	10/17/2023	Maturity	1	3,428,409	1.121019999			198,544							198,544			0003
EUR/L 94645.31 USD-S 86088.15EUR	Irish RPL EPF	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/07/2023	08/09/2023	08/09/2023	Maturity	1	94,645	1.099399975			327							327			0003
EUR/L 41149.78 USD-S 38958.7EUR	Irish RPL EPF	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/26/2023	10/31/2023	10/31/2023	Maturity	1	41,150	1.056241096			(209)							(209)			0003
EUR/L 1835665.36 USD-S 1717445.26EUR	Non-USD Futures Repatriation - 11.8.2023	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/08/2023	11/10/2023	11/10/2023	Maturity	1	1,835,665	1.068834858			4,072							4,072			0003
EUR/L 1718791.91 USD-S 1623339.55EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/12/2022	01/17/2023	01/17/2023	Maturity	1	1,718,792	1.058799997			(37,499)					20,765		(37,499)			0003
EUR/L 3791908.92 USD-S 3495378.48EUR	Coupon Hedge CML Total	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/12/2023	04/17/2023	04/17/2023	Maturity	1	3,791,909	1.084835002			(51,278)							(51,278)			0003
EUR/L 5184555.3 USD-S 4780000EUR	CLO ReInv6m ALME 5A B1R XS1852482089	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	01/12/2023	03/28/2023	03/28/2023	Maturity	1	5,184,555	1.084635			9,233							9,233			0003
EUR/L 181298.22 USD-S 164860.03EUR	Irish RPL EPF	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/07/2023	08/09/2023	08/09/2023	Maturity	1	181,298	1.099709978			677							677			0003
EUR/L 170328 USD-S 161246.23EUR	Irish RPL EPF	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/26/2023	10/31/2023	10/31/2023	Maturity	1	170,328	1.056322371			(852)							(852)			0003
EUR/L 1731770.51 USD-S 1623339.55EUR	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	12/14/2022	01/17/2023	01/17/2023	Maturity	1	1,731,771	1.066794997			(24,520)					7,787		(24,520)			0003
EUR/L 1070868.1 USD-S 1000000EUR	CLO ReInv6m CADOG 11A DN XS1833626820	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	02/13/2023	03/28/2023	03/28/2023	Maturity	1	1,070,868	1.0708681			(8,637)							(8,637)			0003
EUR/L 3975840.38 USD-S 3738202.82EUR	Coupon Hedge CML Total	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	01/17/2023	01/17/2023	Maturity	1	3,975,840	1.063570002			(68,521)					29,987		(68,521)			0003
EUR/L 25144216.24 USD-S 21357243.75EUR	Spanish RPL Bankia	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/06/2020	09/29/2023	09/29/2023	Maturity	1	25,144,216	1.1773156			2,584,542					(1,856,449)		2,584,542			0003
EUR/L 24560830.31 USD-S 21357243.75EUR	Spanish RPL Bankia	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/18/2020	06/30/2023	06/30/2023	Maturity	1	24,560,830	1.15			1,349,715					(1,407,253)		1,349,715			0003
EUR/L 3326969.16 USD-S 2774000EUR	CLO ReInv6m ANCHE 1X CE XS1846662861	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/23/2021	01/17/2023	01/17/2023	Maturity	1	3,326,969	1.19934			117,440					(127,748)		117,440			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 2398680 USD-S 2000000EUR	CLO ReInv6m DRYD 2017-59X D1-D1 5/15/32 XS1770929591	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/23/2021	05/15/2023	05/15/2023	Maturity	1	2,398,680	1.19934			228,682					(239,633)		228,682			0003
EUR/L 6596370 USD-S 5500000EUR	CLO ReInv6m Rockford Tower Europe XS1900082311	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/23/2021	09/15/2023	09/15/2023	Maturity	1	6,596,370	1.19934			743,251					(625,423)		743,251			0003
EUR/L 5397030 USD-S 4500000EUR	CLO ReInv6m PHNXP 1X CR-CR 10/29/31 XS1890618462	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/23/2021	10/16/2023	10/16/2023	Maturity	1	5,397,030	1.19934			592,146					(449,356)		592,146			0003
EUR/L 5002957.5 USD-S 4150000EUR	CLO ReInv6m DRYD 2017-62X D XS1826186592	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/23/2021	07/17/2023	07/17/2023	Maturity	1	5,002,958	1.205531928			105,657					(160,013)		105,657			0003
EUR/L 18640681.96 USD-S 17772119.65EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/29/2022	03/22/2023	03/22/2023	Maturity	1	18,640,682	1.048872184			(442,429)					434,230		(442,429)			0003
EUR/L 10628496.47 USD-S 10037370.85EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/09/2022	02/28/2023	02/28/2023	Maturity	1	10,628,496	1.058892476			(18,974)					154,953		(18,974)			0003
EUR/L 8114562.9 USD-S 7600324.91EUR	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2022	01/31/2023	01/31/2023	Maturity	1	8,114,563	1.067660001			(128,024)					37,926		(128,024)			0003
EUR/L 8160848.88 USD-S 7600324.91EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/13/2022	04/17/2023	04/17/2023	Maturity	1	8,160,849	1.073750001			(195,748)					31,372		(195,748)			0003
EUR/L 8171109.32 USD-S 7600324.91EUR	Coupon Hedge CLO JAJO	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/14/2022	04/28/2023	04/28/2023	Maturity	1	8,171,109	1.075100001			(206,766)					26,026		(206,766)			0003
EUR/L 1406574 USD-S 1300000EUR	CLO ReInv6m DRYD 2017-51X B1-B1 XS1584045162	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/20/2022	10/31/2023	10/31/2023	Maturity	1	1,406,574	1.08198			26,488					7,392		26,488			0003
EUR/L 13958797.86 USD-S 13129042.39EUR	Coupon Hedge RML	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/04/2023	02/07/2023	02/07/2023	Maturity	1	13,958,798	1.063199999			(126,042)							(126,042)			0003
EUR/L 814353.36 USD-S 773922.86EUR	Irish RPL UPB	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/05/2023	01/06/2023	01/06/2023	Maturity	1	814,353	1.052240995			186							186			0003
EUR/L 3423573.18 USD-S 3225070.11EUR	Coupon Hedge CLO MJSD	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/05/2023	03/28/2023	03/28/2023	Maturity	1	3,423,573	1.061550001			(57,908)							(57,908)			0003
EUR/L 596953.18 USD-S 552627.33EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/12/2023	01/20/2023	01/20/2023	Maturity	1	596,953	1.080209298			(1,485)							(1,485)			0003
EUR/L 1190178.01 USD-S 1105254.66EUR	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/12/2023	01/27/2023	01/27/2023	Maturity	1	1,190,178	1.076836003			(13,449)							(13,449)			0003
EUR/L 260836.68 USD-S 240542.14EUR	Non-USD Balances Sell Foreign 1.17.2023	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/17/2023	01/19/2023	01/19/2023	Maturity	1	260,837	1.084369999			1,291							1,291			0003
EUR/L 5798141.07 USD-S 5283924.35EUR	Coupon Hedge ABS	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/02/2023	05/09/2023	05/09/2023	Maturity	1	5,798,141	1.097317199			(13,670)							(13,670)			0003
EUR/L 1424169.75 USD-S 1331429.81EUR	Irish RPL UPB	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/07/2023	02/08/2023	02/08/2023	Maturity	1	1,424,170	1.069654397			(3,578)							(3,578)			0003
EUR/L 471251.03 USD-S 440540.92EUR	Non-USD Balances Sell Foreign 2.7.2023	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/07/2023	02/09/2023	02/09/2023	Maturity	1	471,251	1.069710006			(658)							(658)			0003
EUR/L 243389.27 USD-S 227056.12EUR	Coupon Hedge CML Total	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/14/2023	02/15/2023	02/15/2023	Maturity	1	243,389	1.071934419			(401)							(401)			0003
EUR/L 739595.18 USD-S 695327.18EUR	Non-USD Balances Sell Foreign 2.22.2023	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	02/23/2023	02/23/2023	Maturity	1	739,595	1.063664993			2,411							2,411			0003
EUR/L 10000771.34 USD-S 9388279.96EUR	Coupon Hedge CLO FMAN	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2023	05/30/2023	05/30/2023	Maturity	1	10,000,771	1.06524			(55,981)							(55,981)			0003
EUR/L 457661.26 USD-S 432439.57EUR	Irish RPL UPB	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/07/2023	03/08/2023	03/08/2023	Maturity	1	457,661	1.058324195			1,439							1,439			0003
EUR/L 2828995.91 USD-S 2638636.99EUR	Non-USD Balances Sell Foreign 3.13.2023	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	03/14/2023	03/14/2023	Maturity	1	2,828,996	1.072142898			(2,008)							(2,008)			0003
EUR/L 69238724.2 USD-S 65103633.76EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/15/2023	06/22/2023	06/22/2023	Maturity	1	69,238,724	1.063515509			(213,689)							(213,689)			0003
EUR/L 110008.24 USD-S 104029.4EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/16/2023	03/17/2023	03/17/2023	Maturity	1	110,008	1.057472599			(398)							(398)			0003
EUR/L 3445466.9 USD-S 3150861.36EUR	Coupon Hedge CLO MJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/23/2023	06/28/2023	06/28/2023	Maturity	1	3,445,467	1.093500001			(8,516)							(8,516)			0003
EUR/L 87471.02 USD-S 80293.58EUR	Irish RPL UPB	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/04/2023	04/06/2023	04/06/2023	Maturity	1	87,471	1.089389961			(73)							(73)			0003
EUR/L 32200567.45 USD-S 29157065.48EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/21/2023	07/28/2023	07/28/2023	Maturity	1	32,200,567	1.104383			226,946							226,946			0003
EUR/L 19037505.55 USD-S 17154594.92EUR	Coupon Hedge ABS	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/04/2023	08/09/2023	08/09/2023	Maturity	1	19,037,506	1.109761299			65,700							65,700			0003
EUR/L 745045.18 USD-S 675177.78EUR	Irish RPL UPB	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/04/2023	05/08/2023	05/08/2023	Maturity	1	745,045	1.103480005			1,269							1,269			0003
EUR/L 1215663.21 USD-S 1109495.58EUR	Non-USD Balances Sell Foreign 5.9.2023	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/09/2023	05/11/2023	05/11/2023	Maturity	1	1,215,663	1.095689998			(2,679)							(2,679)			0003
EUR/L 1394946.96 USD-S 1282367.88EUR	Non-USD Balances Sell Foreign 5.16.2023	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/16/2023	05/18/2023	05/18/2023	Maturity	1	1,394,947	1.087790003			4,982							4,982			0003
EUR/L 9025175.18 USD-S 8375721.72EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/25/2023	08/30/2023	08/30/2023	Maturity	1	9,025,175	1.07754			(90,959)							(90,959)			0003
EUR/L 3568809.38 USD-S 3344400.13EUR	Non-USD Balances Sell Foreign 6.6.2023	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/06/2023	06/08/2023	06/08/2023	Maturity	1	3,568,809	1.0671			(7,707)							(7,707)			0003

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 22790496.82 USD-S 21043662.4EUR	Irish RPL UPB	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/09/2023	09/21/2023	09/21/2023	Maturity	1	22,790,497	1.08301			364,257							364,257			0003
EUR/L 1172060.06 USD-S 1085512.17EUR	Irish RPL UPB	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	06/13/2023	06/15/2023	06/15/2023	Maturity	1	1,172,060	1.079730004			(3,004)							(3,004)			0003
EUR/L 1292138.7 USD-S 1173525.1EUR	Coupon Hedge CLO MJSD	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/16/2023	09/28/2023	09/28/2023	Maturity	1	1,292,139	1.101074617			59,237							59,237			0003
EUR/L 28309876.14 USD-S 25419592.24EUR	Coupon Hedge CML Total	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/12/2023	10/17/2023	10/17/2023	Maturity	1	28,309,876	1.113703			1,464,244							1,464,244			0003
EUR/L 310175.18 USD-S 276460.79EUR	Irish RPL UPB	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/17/2023	07/19/2023	07/19/2023	Maturity	1	310,175	1.121949988			(263)							(263)			0003
EUR/L 18453915.52 USD-S 16352967.96EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/17/2023	10/27/2023	10/27/2023	Maturity	1	18,453,916	1.128475			1,191,749							1,191,749			0003
EUR/L 16470308.34 USD-S 14914367.01EUR	Coupon Hedge ABS	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/07/2023	11/09/2023	11/09/2023	Maturity	1	16,470,308	1.104324999			132,122							132,122			0003
EUR/L 1027772.58 USD-S 937338.19EUR	Non-USD Balances Sell Foreign 8.11.2023	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/11/2023	08/15/2023	08/15/2023	Maturity	1	1,027,773	1.096480002			5,793							5,793			0003
EUR/L 9080831.85 USD-S 8375721.72EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/29/2023	11/30/2023	11/30/2023	Maturity	1	9,080,832	1.084185			(109,019)							(109,019)			0003
EUR/L 3816544.11 USD-S 3557255.74EUR	Non-USD Balances Sell Foreign 9.5.2023	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/05/2023	09/07/2023	09/07/2023	Maturity	1	3,816,544	1.07289			1,384							1,384			0003
EUR/L 463487.32 USD-S 432401.18EUR	Irish RPL UPB	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2023	09/11/2023	09/11/2023	Maturity	1	463,487	1.071891894			863							863			0003
EUR/L 1255284.59 USD-S 1173525.1EUR	Coupon Hedge CLO MJSD	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/22/2023	12/28/2023	12/28/2023	Maturity	1	1,255,285	1.069669997			(47,908)							(47,908)			0003
EUR/L 531318.1 USD-S 500000EUR	CLO ReInv6m PHNXP 1A CR XS1890617225	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/11/2023	10/30/2023	10/30/2023	Maturity	1	531,318	1.0626362			2,917							2,917			0003
EUR/L 400209.79 USD-S 378007.52EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/24/2023	10/26/2023	10/26/2023	Maturity	1	400,210	1.058734996			768							768			0003
EUR/L 5477327.6 USD-S 5122414.61EUR	Irish RPL UPB	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/08/2023	11/10/2023	11/10/2023	Maturity	1	5,477,328	1.069286268			200							200			0003
EUR/L 2500538.07 USD-S 2310777.06EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/05/2023	12/07/2023	12/07/2023	Maturity	1	2,500,538	1.082119999			13,692							13,692			0003
EUR/L 350779.13 USD-S 319908.01EUR	Irish RPL UPB	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/20/2023	12/22/2023	12/22/2023	Maturity	1	350,779	1.096499991			(1,182)							(1,182)			0003
EUR/L 5002957.5 USD-S 4150000EUR	CLO TERM RKFPK 1A C XS2360921600	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/01/2021	07/17/2023	07/17/2023	Maturity	1	5,002,958	1.205531928			238,932					(348,632)		238,932			0003
EUR/L 3326969.16 USD-S 2774000EUR	CLO ReInv6m ALME 5A C1R XS1852482758	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/23/2021	01/17/2023	01/17/2023	Maturity	1	3,326,969	1.19934			208,339					(226,626)		208,339			0003
EUR/L 5397030 USD-S 4500000EUR	CLO ReInv6m PHNXP 1A CR XS1890617225	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/23/2021	10/16/2023	10/16/2023	Maturity	1	5,397,030	1.19934			74,018					(56,170)		74,018			0003
EUR/L 64034725.72 USD-S 60472784.51EUR	Irish RPL UPB	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/05/2022	03/22/2023	03/22/2023	Maturity	1	64,034,726	1.058901558			(425,115)					411,596		(425,115)			0003
EUR/L 8206108.81 USD-S 7600324.91EUR	Coupon Hedge CLO JAJO	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/15/2022	04/28/2023	04/28/2023	Maturity	1	8,206,109	1.079705			(171,767)					(8,973)		(171,767)			0003
EUR/L 8108171.02 USD-S 7600324.91EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/15/2022	01/31/2023	01/31/2023	Maturity	1	8,108,171	1.066819			(134,416)					44,317		(134,416)			0003
EUR/L 8119921.13 USD-S 7600324.91EUR	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/04/2023	04/17/2023	04/17/2023	Maturity	1	8,119,921	1.068365001			(236,676)							(236,676)			0003
EUR/L 5587358.99 USD-S 5283924.35EUR	Coupon Hedge ABS	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/05/2023	02/07/2023	02/07/2023	Maturity	1	5,587,359	1.057426			(81,236)							(81,236)			0003
EUR/L 20331.46 USD-S 19326.46EUR	Irish RPL UPB	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	01/05/2023	01/06/2023	01/06/2023	Maturity	1	20,331	1.052001246													0003
EUR/L 304293.81 USD-S 281295.46EUR	Coupon Hedge CML Total	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	01/12/2023	01/20/2023	01/20/2023	Maturity	1	304,294	1.081758696			(320)							(320)			0003
EUR/L 608855.58 USD-S 562590.91EUR	Coupon Hedge CML Total	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	01/12/2023	01/27/2023	01/27/2023	Maturity	1	608,856	1.082235012			(3,808)							(3,808)			0003
EUR/L 3008777.49 USD-S 2774000EUR	CLO ReInv6m ALME 5A C1R XS1852482758	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	01/12/2023	03/28/2023	03/28/2023	Maturity	1	3,008,777	1.084635			9,100							9,100			0003
EUR/L 14396893.72 USD-S 13112880.47EUR	Coupon Hedge RML	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	02/02/2023	05/09/2023	05/09/2023	Maturity	1	14,396,894	1.09792			(26,020)							(26,020)			0003
EUR/L 1424169.75 USD-S 1331429.81EUR	Irish RPL UPB	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2023	02/08/2023	02/08/2023	Maturity	1	1,424,170	1.069654397			(74)							(74)			0003
EUR/L 10628496.47 USD-S 10037370.85EUR	Coupon Hedge CML Total	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/22/2023	02/28/2023	02/28/2023	Maturity	1	10,628,496	1.058892476			790							790			0003
EUR/L 73221.29 USD-S 69203.71EUR	Irish RPL UPB	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/07/2023	03/08/2023	03/08/2023	Maturity	1	73,221	1.058054402			212							212			0003
EUR/L 69238724.2 USD-S 65103633.76EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/15/2023	06/22/2023	06/22/2023	Maturity	1	69,238,724	1.063515509			(602,214)							(602,214)			0003
EUR/L 72972.67 USD-S 66810.11EUR	Irish RPL UPB	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	04/04/2023	04/06/2023	04/06/2023	Maturity	1	72,973	1.092239932			130							130			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse		6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 19037505.55 USD-S 17154594.92EUR	Coupon Hedge RML	B1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	05/04/2023	08/09/2023	08/09/2023	Maturity	1	19,037,506	1.109761299			177,192							177,192			0003
EUR/L 63653.37 USD-S 57689.44EUR	Irish RPL UPB	B1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	05/04/2023	05/08/2023	05/08/2023	Maturity	1	63,653	1.103379925			103							103			0003
EUR/L 23468703.38 USD-S 21588000EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	06/13/2023	09/21/2023	09/21/2023	Maturity	1	23,468,703	1.087118			121,095							121,095			0003
EUR/L 27370398.5 USD-S 24363720.48EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	07/13/2023	10/17/2023	10/17/2023	Maturity	1	27,370,399	1.123408			1,639,872							1,639,872			0003
EUR/L 33990.85 USD-S 30284.62EUR	Irish RPL UPB	B1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	07/17/2023	07/19/2023	07/19/2023	Maturity	1	33,991	1.122379941			(16)							(16)			0003
EUR/L 16470308.34 USD-S 14914367.01EUR	Coupon Hedge RML	B1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	08/07/2023	11/09/2023	11/09/2023	Maturity	1	16,470,308	1.104324999			366,323							366,323			0003
EUR/L 1032437.81 USD-S 941567.16EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	08/11/2023	08/15/2023	08/15/2023	Maturity	1	1,032,438	1.096510004			5,849							5,849			0003
EUR/L 61727.47 USD-S 57533.72EUR	Irish RPL UPB	B1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	09/08/2023	09/11/2023	09/11/2023	Maturity	1	61,727	1.072892036			172							172			0003
EUR/L 12762894.02 USD-S 12075782.02EUR	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	10/17/2023	10/27/2023	10/27/2023	Maturity	1	12,762,894	1.0569			(21,799)							(21,799)			0003
EUR/L 194330.86 USD-S 183983.41EUR	Irish RPL UPB	B1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	10/26/2023	10/31/2023	10/31/2023	Maturity	1	194,331	1.056241212			(987)							(987)			0003
EUR/L 28211.92 USD-S 26435.95EUR	Irish RPL UPB	B1	Currency	GOLDMAN SACHS GROUP INC/THE	KD3XUN7C6T14HNAYLU02	11/08/2023	11/10/2023	11/10/2023	Maturity	1	28,212	1.067180109			23							23			0003
EUR/L 196577.84 USD-S 179275.92EUR	Irish RPL UPB	B1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	12/20/2023	12/22/2023	12/22/2023	Maturity	1	196,578	1.096510005			(661)							(661)			0003
EUR/L 3078390.59 USD-S 2908879.42EUR	Irish RPL UPB	B1	Currency	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	12/05/2022	03/22/2023	03/22/2023	Maturity	1	3,078,391	1.058273701			(53,883)					52,159		(53,883)			0003
EUR/L 8047224.02 USD-S 7600324.91EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	12/12/2022	01/17/2023	01/17/2023	Maturity	1	8,047,224	1.058800001			(175,566)					97,221		(175,566)			0003
EUR/L 14719948.54 USD-S 13542767.82EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	01/12/2023	04/17/2023	04/17/2023	Maturity	1	14,719,949	1.0869232			(170,395)							(170,395)			0003
EUR/L 3008777.49 USD-S 2774000EUR	CLO ReInv6m ANCHE 1X CE XS1846662861	D1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	01/12/2023	03/28/2023	03/28/2023	Maturity	1	3,008,777	1.084635			5,129							5,129			0003
EUR/L 15959424.59 USD-S 14625773.44EUR	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	01/27/2023	04/28/2023	04/28/2023	Maturity	1	15,959,425	1.091185			(162,637)							(162,637)			0003
EUR/L 69238724.2 USD-S 65103633.76EUR	PK AIRFINANCE 2020 D-E - 69346YAW3	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	03/15/2023	06/22/2023	06/22/2023	Maturity	1	69,238,724	1.063515509			(820,760)							(820,760)			0003
EUR/L 29295752.78 USD-S 26705943.87EUR	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	04/11/2023	07/17/2023	07/17/2023	Maturity	1	29,295,753	1.096975			(681,622)							(681,622)			0003
EUR/L 23468703.38 USD-S 21588000EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	06/13/2023	09/21/2023	09/21/2023	Maturity	1	23,468,703	1.087118			341,268							341,268			0003
EUR/L 13571053.71 USD-S 12100838.17EUR	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	07/20/2023	10/17/2023	10/17/2023	Maturity	1	13,571,054	1.121497			791,358							791,358			0003
EUR/L 379428.8 USD-S 345123.52EUR	Irish RPL UPB	B1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	08/07/2023	08/09/2023	08/09/2023	Maturity	1	379,429	1.099400006			1,311							1,311			0003
EUR/L 1027772.58 USD-S 937338.19EUR	Non-USD Balances Sell Foreign 8.11.2023	D1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	08/11/2023	08/15/2023	08/15/2023	Maturity	1	1,027,773	1.096480002			1							1			0003
EUR/L 79915.33 USD-S 75654.3EUR	Irish RPL UPB	B1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	10/26/2023	10/31/2023	10/31/2023	Maturity	1	79,915	1.056322377			(400)							(400)			0003
EUR/L 5477327.6 USD-S 5122414.61EUR	Non-USD Futures Repatriation - 11.8.2023	D1	Currency	BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	11/08/2023	11/10/2023	11/10/2023	Maturity	1	5,477,328	1.069286268			15,083							15,083			0003
EUR/L 6000985.98 USD-S 5654000EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	D1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	12/09/2022	03/22/2023	03/22/2023	Maturity	1	6,000,986	1.06137			(87,225)					83,876		(87,225)			0003
EUR/L 8107988.62 USD-S 7600324.91EUR	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	12/14/2022	01/17/2023	01/17/2023	Maturity	1	8,107,989	1.066795001			(114,802)					36,456		(114,802)			0003
EUR/L 25085950.32 USD-S 23124208.12EUR	Coupon Hedge CML Total	B1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	01/12/2023	04/17/2023	04/17/2023	Maturity	1	25,085,950	1.084835			(339,237)							(339,237)			0003
EUR/L 69238724.2 USD-S 65103633.76EUR	Irish RPL UPB	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	03/17/2023	06/22/2023	06/22/2023	Maturity	1	69,238,724	1.063515509			(647,419)							(647,419)			0003
EUR/L 29524379.53 USD-S 26847031.12EUR	Coupon Hedge CML Total	B1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	04/11/2023	07/17/2023	07/17/2023	Maturity	1	29,524,380	1.099726052			(548,702)							(548,702)			0003
EUR/L 23605835.5 USD-S 21716500EUR	PK AIRFINANCE 2020 D-E - 69346YAW3	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	06/13/2023	09/21/2023	09/21/2023	Maturity	1	23,605,836	1.087			462,552							462,552			0003
EUR/L 3741383.02 USD-S 3337481.06EUR	Coupon Hedge CLO JAJO	D1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	07/20/2023	10/17/2023	10/17/2023	Maturity	1	3,741,383	1.121020001			216,669							216,669			0003
EUR/L 98879 USD-S 89913.7EUR	Irish RPL UPB	B1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	08/07/2023	08/09/2023	08/09/2023	Maturity	1	98,879	1.099710055			369							369			0003
EUR/L 64034725.72 USD-S 60472784.51EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	D1	Currency	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	12/09/2022	03/22/2023	03/22/2023	Maturity	1	64,034,726	1.058901558			(278,083)					268,644		(278,083)			0003

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 25491746.25 USD-S 23968094.49EUR	Coupon Hedge CML Total	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	01/17/2023	01/17/2023	Maturity	1	25,491,746	1.06357			(439,331)					192,264		(439,331)			0003
EUR/L 29524379.53 USD-S 26847031.12EUR	Coupon Hedge CML Total	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/12/2023	07/17/2023	07/17/2023	Maturity	1	29,524,380	1.099726052			(62,663)							(62,663)			0003
EUR/L 64034725.72 USD-S 60472784.51EUR	PK AIRFINANCE 2020 D-E - 69346YAW3	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/09/2022	03/22/2023	03/22/2023	Maturity	1	64,034,726	1.058901558			(379,000)					366,136		(379,000)			0003
EUR/L 18640681.96 USD-S 17772119.65EUR	Irish RPL UPB	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/17/2023	03/22/2023	03/22/2023	Maturity	1	18,640,682	1.048872184			(53,858)							(53,858)			0003
EUR/L 116940.82 USD-S 110041.23EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	03/17/2023	03/22/2023	03/22/2023	Maturity	1	116,941	1.062700044			(1,551)							(1,551)			0003
EUR/L 6728733.92 USD-S 5715318.75EUR	Spanish RPL Bankia	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/06/2020	09/29/2023	09/29/2023	Maturity	1	6,728,734	1.177315599			691,638					(496,796)		691,638			0003
EUR/L 6572616.56 USD-S 5715318.75EUR	Spanish RPL Bankia	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/18/2020	06/30/2023	06/30/2023	Maturity	1	6,572,617	1.15			361,191					(376,589)		361,191			0003
EUR/L 6044928.5 USD-S 5000000EUR	CLO TERM DRYD 2017-52A CR XS2353414506	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/17/2021	01/03/2023	01/03/2023	Maturity	1	6,044,929	1.2089857			694,416					(692,301)		694,416			0003
EUR/L 142101306.45 USD-S 133852831.44EUR	Irish RPL UPB	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/05/2022	03/22/2023	03/22/2023	Maturity	1	142,101,307	1.061623463			(475,029)					459,011		(475,029)			0003
EUR/L 4830494.57 USD-S 4562364.42EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/09/2022	02/28/2023	02/28/2023	Maturity	1	4,830,495	1.058769998			(8,824)					72,062		(8,824)			0003
EUR/L 2623787.7 USD-S 2478076.78EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/12/2022	01/17/2023	01/17/2023	Maturity	1	2,623,788	1.058800002			(57,243)					31,699		(57,243)			0003
EUR/L 2645743.46 USD-S 2478076.78EUR	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2022	01/31/2023	01/31/2023	Maturity	1	2,645,743	1.067660002			(41,742)					12,366		(41,742)			0003
EUR/L 2660834.95 USD-S 2478076.78EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/13/2022	04/17/2023	04/17/2023	Maturity	1	2,660,835	1.073750003			(63,823)					10,229		(63,823)			0003
EUR/L 2664180.35 USD-S 2478076.78EUR	Coupon Hedge CLO JAJO	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/14/2022	04/28/2023	04/28/2023	Maturity	1	2,664,180	1.075100002			(67,416)					8,486		(67,416)			0003
EUR/L 29429228.02 USD-S 27679860.82EUR	Coupon Hedge RML	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/04/2023	02/07/2023	02/07/2023	Maturity	1	29,429,228	1.0632			(265,733)							(265,733)			0003
EUR/L 5293607 USD-S 5000000EUR	CLO TERM DRYD 2017-52A CR XS2353414506	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/05/2023	03/28/2023	03/28/2023	Maturity	1	5,293,607	1.0587214			(103,921)							(103,921)			0003
EUR/L 964876.06 USD-S 916972.5EUR	Irish RPL UPB	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/05/2023	01/06/2023	01/06/2023	Maturity	1	964,876	1.052241			221							221			0003
EUR/L 166358.78 USD-S 154006.07EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/12/2023	01/20/2023	01/20/2023	Maturity	1	166,359	1.080209241			(414)							(414)			0003
EUR/L 331678.55 USD-S 308012.13EUR	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/12/2023	01/27/2023	01/27/2023	Maturity	1	331,679	1.076836			(3,748)							(3,748)			0003
EUR/L 110944.64 USD-S 102312.53EUR	Non-USD Balances Sell Foreign 1.17.2023	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/17/2023	01/19/2023	01/19/2023	Maturity	1	110,945	1.084370018			549							549			0003
EUR/L 30045450.1 USD-S 27365791.77EUR	Coupon Hedge RML	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	02/02/2023	05/09/2023	05/09/2023	Maturity	1	30,045,450	1.09792			(54,302)							(54,302)			0003
EUR/L 2273892.86 USD-S 2125831.88EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/07/2023	02/08/2023	02/08/2023	Maturity	1	2,273,893	1.06964849			(615)							(615)			0003
EUR/L 1093674.32 USD-S 1021724.48EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/13/2023	02/15/2023	02/15/2023	Maturity	1	1,093,674	1.070420002			(3,350)							(3,350)			0003
EUR/L 4663881.84 USD-S 4378245.13EUR	Coupon Hedge CLO FMAN	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2023	05/30/2023	05/30/2023	Maturity	1	4,663,882	1.065239999			(26,107)							(26,107)			0003
EUR/L 908367.44 USD-S 858307.35EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/07/2023	03/08/2023	03/08/2023	Maturity	1	908,367	1.058324201			1,151							1,151			0003
EUR/L 27608003.72 USD-S 25828425.22EUR	Irish RPL UPB	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/17/2023	06/22/2023	06/22/2023	Maturity	1	27,608,004	1.0689			(767,086)							(767,086)			0003
EUR/L 117577535.8 USD-S 109465996EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/20/2023	04/24/2023	04/24/2023	Maturity	1	117,577,536	1.074101			(2,714,768)							(2,714,768)			0003
EUR/L 1885144.36 USD-S 1723954.6EUR	Coupon Hedge CLO MJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/23/2023	06/28/2023	06/28/2023	Maturity	1	1,885,144	1.093500003			(4,659)							(4,659)			0003
EUR/L 7636160 USD-S 7000000EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/29/2023	06/23/2023	06/23/2023	Maturity	1	7,636,160	1.09088			(33,056)							(33,056)			0003
EUR/L 545342.59 USD-S 499437.64EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/04/2023	04/06/2023	04/06/2023	Maturity	1	545,343	1.091913277			(99)							(99)			0003
EUR/L 9755495.41 USD-S 8893088.19EUR	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	04/11/2023	07/17/2023	07/17/2023	Maturity	1	9,755,495	1.096974999			(226,980)							(226,980)			0003
EUR/L 31349387.96 USD-S 28381505.54EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/19/2023	09/20/2023	09/20/2023	Maturity	1	31,349,388	1.104571			1,040,867							1,040,867			0003
EUR/L 10501674.58 USD-S 9512205.46EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/21/2023	07/28/2023	07/28/2023	Maturity	1	10,501,675	1.104021			70,595							70,595			0003
EUR/L 217372.24 USD-S 197589.93EUR	Non-USD Balances Sell Foreign 4.24.2023	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/25/2023	04/27/2023	04/27/2023	Maturity	1	217,372	1.100118007			(648)							(648)			0003
EUR/L 16455065.16 USD-S 14827571.62EUR	Coupon Hedge RML	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/04/2023	08/09/2023	08/09/2023	Maturity	1	16,455,065	1.1097613			209,944							209,944			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
EUR/L 488430.18 USD-S 442654.75EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	05/04/2023	05/08/2023	05/08/2023	Maturity	1	488,430	1.103411135			82							82			0003
EUR/L 4434464.95 USD-S 4115359.94EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	05/25/2023	08/30/2023	08/30/2023	Maturity	1	4,434,465	1.07754			(44,692)							(44,692)			0003
EUR/L 27003028.94 USD-S 24933314.5EUR	Irish RPL UPB	B1	Currency	Natixis NA	KX1WK48MPD4Y2NCUIZ63	06/09/2023	09/21/2023	09/21/2023	Maturity	1	27,003,029	1.08301			431,585							431,585			0003
EUR/L 1799675.65 USD-S 1666783.03EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	GOLDMAN SACHS GROUP INC/THE	KD3XUN7C6T14HNAYLU02	06/13/2023	06/15/2023	06/15/2023	Maturity	1	1,799,676	1.079730005			(1,053)							(1,053)			0003
EUR/L 1037900.14 USD-S 942624.71EUR	Coupon Hedge CLO MJSD	D1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	06/16/2023	09/28/2023	09/28/2023	Maturity	1	1,037,900	1.101074615			47,582							47,582			0003
EUR/L 2201418.21 USD-S 1976665.42EUR	Coupon Hedge CML Total	B1	Currency	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	07/12/2023	10/17/2023	10/17/2023	Maturity	1	2,201,418	1.113703001			113,862							113,862			0003
EUR/L 573913.18 USD-S 511525.31EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	07/17/2023	07/19/2023	07/19/2023	Maturity	1	573,913	1.121964385			(168)							(168)			0003
EUR/L 6061627.65 USD-S 5371521.43EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	07/17/2023	10/27/2023	10/27/2023	Maturity	1	6,061,628	1.128475001			391,458							391,458			0003
EUR/L 1876274.69 USD-S 1711523.44EUR	Non-USD Balances Buy Foreign 8.2.2023	D1	Currency	GOLDMAN SACHS GROUP INC/THE	KD3XUN7C6T14HNAYLU02	08/02/2023	08/04/2023	08/04/2023	Maturity	1	1,876,275	1.096260002			3,362							3,362			0003
EUR/L 14341926.03 USD-S 12987051.85EUR	Coupon Hedge RML	B1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	08/07/2023	11/09/2023	11/09/2023	Maturity	1	14,341,926	1.104325			434,033							434,033			0003
EUR/L 4461811.52 USD-S 4115359.94EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	08/29/2023	11/30/2023	11/30/2023	Maturity	1	4,461,812	1.084185001			(53,566)							(53,566)			0003
EUR/L 1032623.33 USD-S 963419.93EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	09/08/2023	09/11/2023	09/11/2023	Maturity	1	1,032,623	1.071830982			842							842			0003
EUR/L 1008297.37 USD-S 942624.71EUR	Coupon Hedge CLO MJSD	D1	Currency	GOLDMAN SACHS GROUP INC/THE	KD3XUN7C6T14HNAYLU02	09/22/2023	12/28/2023	12/28/2023	Maturity	1	1,008,297	1.069669996			(38,482)							(38,482)			0003
EUR/L 474325.26 USD-S 449069.07EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	10/26/2023	10/31/2023	10/31/2023	Maturity	1	474,325	1.056241215			(1,239)							(1,239)			0003
EUR/L 2305724.27 USD-S 2157640.63EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	11/08/2023	11/10/2023	11/10/2023	Maturity	1	2,305,724	1.068632208			230							230			0003
EUR/L 1254027.36 USD-S 1143663.81EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	12/20/2023	12/22/2023	12/22/2023	Maturity	1	1,254,027	1.096499993			(2,825)							(2,825)			0003
EUR/L 3647391.6 USD-S 3446548.47EUR	Irish RPL UPB	B1	Currency	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	12/05/2022	03/22/2023	03/22/2023	Maturity	1	3,647,392	1.0582737			(63,842)					61,800		(63,842)			0003
EUR/L 2643599.92 USD-S 2478076.78EUR	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	12/14/2022	01/17/2023	01/17/2023	Maturity	1	2,643,600	1.066795001			(37,431)					11,886		(37,431)			0003
EUR/L 2675591.89 USD-S 2478076.78EUR	Coupon Hedge CLO JAJO	D1	Currency	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	12/15/2022	04/28/2023	04/28/2023	Maturity	1	2,675,592	1.079705			(56,004)					(2,926)		(56,004)			0003
EUR/L 2643659.39 USD-S 2478076.78EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	12/15/2022	01/31/2023	01/31/2023	Maturity	1	2,643,659	1.066818999			(43,826)					14,450		(43,826)			0003
EUR/L 2647490.5 USD-S 2478076.78EUR	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	01/04/2023	04/17/2023	04/17/2023	Maturity	1	2,647,491	1.068365			(77,168)							(77,168)			0003
EUR/L 333273.04 USD-S 316799.08EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	01/05/2023	01/06/2023	01/06/2023	Maturity	1	333,273	1.052001287													0003
EUR/L 1877260.52 USD-S 1768414.6EUR	Coupon Hedge CLO MJSD	D1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	01/05/2023	03/28/2023	03/28/2023	Maturity	1	1,877,261	1.061550001			(31,753)							(31,753)			0003
EUR/L 68068.34 USD-S 62923.77EUR	Coupon Hedge CML Total	B1	Currency	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	01/12/2023	01/20/2023	01/20/2023	Maturity	1	68,068	1.081758769			(72)							(72)			0003
EUR/L 136196.61 USD-S 125847.54EUR	Coupon Hedge CML Total	B1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	01/12/2023	01/27/2023	01/27/2023	Maturity	1	136,197	1.082234981			(852)							(852)			0003
EUR/L 2273892.86 USD-S 2125831.88EUR	Irish RPL UPB	B1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	02/07/2023	02/08/2023	02/08/2023	Maturity	1	2,273,893	1.06964849			(4,239)							(4,239)			0003
EUR/L 908367.44 USD-S 858307.35EUR	Irish RPL UPB	B1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	03/07/2023	03/08/2023	03/08/2023	Maturity	1	908,367	1.058324201			1,705							1,705			0003
EUR/L 103639.01 USD-S 95134.9EUR	Irish RPL UPB	B1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	04/04/2023	04/06/2023	04/06/2023	Maturity	1	103,639	1.089390014			(86)							(86)			0003
EUR/L 4331831.27 USD-S 3947232.66EUR	Coupon Hedge CML Total	B1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	04/11/2023	07/17/2023	07/17/2023	Maturity	1	4,331,831	1.097434999			(98,930)							(98,930)			0003
EUR/L 882757.32 USD-S 799975.82EUR	Irish RPL UPB	B1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	05/04/2023	05/08/2023	05/08/2023	Maturity	1	882,757	1.103480003			1,503							1,503			0003
EUR/L 7539860.08 USD-S 6961755.87EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	06/09/2023	09/20/2023	09/20/2023	Maturity	1	7,539,860	1.08304			105,423							105,423			0003
EUR/L 1799675.65 USD-S 1666783.03EUR	Irish RPL UPB	B1	Currency	GOLDMAN SACHS GROUP INC/THE	KD3XUN7C6T14HNAYLU02	06/13/2023	06/15/2023	06/15/2023	Maturity	1	1,799,676	1.079730005			(3,559)							(3,559)			0003
EUR/L 9240263.56 USD-S 8225207.19EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	07/13/2023	10/17/2023	10/17/2023	Maturity	1	9,240,264	1.123408			553,622							553,622			0003
EUR/L 573913.18 USD-S 511525.31EUR	Irish RPL UPB	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	07/17/2023	07/19/2023	07/19/2023	Maturity	1	573,913	1.121964385			(312)							(312)			0003
EUR/L 227752.7 USD-S 207059.39EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	08/07/2023	08/09/2023	08/09/2023	Maturity	1	227,753	1.099939008			898							898			0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 536426.29 USD-S 499981.63EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/08/2023	09/11/2023	09/11/2023	Maturity	1	536,426	1.072891998			1,294							1,294			0003
EUR/L 474325.26 USD-S 449069.07EUR	Irish RPL UPB	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/26/2023	10/31/2023	10/31/2023	Maturity	1	474,325	1.056241215			(1,169)							(1,169)			0003
EUR/L 506920.55 USD-S 475009.42EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	11/08/2023	11/10/2023	11/10/2023	Maturity	1	506,921	1.067179994			389							389			0003
EUR/L 753804.31 USD-S 687457.76EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2023	12/22/2023	12/22/2023	Maturity	1	753,804	1.096510002			(1,750)							(1,750)			0003
EUR/L 142101306.45 USD-S 133852831.44EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/09/2022	03/22/2023	03/22/2023	Maturity	1	142,101,307	1.061623463			(1,542,539)					1,480,453		(1,542,539)			0003
EUR/L 4495823.7 USD-S 4227106.54EUR	Coupon Hedge CML Total	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2022	01/17/2023	01/17/2023	Maturity	1	4,495,824	1.063569999			(77,482)					33,908		(77,482)			0003
EUR/L 333273.04 USD-S 316799.08EUR	Irish RPL UPB	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	01/05/2023	01/06/2023	01/06/2023	Maturity	1	333,273	1.052001287													0003
EUR/L 4884779.99 USD-S 4494135.36EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/12/2023	04/17/2023	04/17/2023	Maturity	1	4,884,780	1.086923201			(56,545)							(56,545)			0003
EUR/L 5214615.16 USD-S 4773780.4EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/27/2023	04/28/2023	04/28/2023	Maturity	1	5,214,615	1.092345002			(47,546)							(47,546)			0003
EUR/L 2273892.86 USD-S 2125831.88EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2023	02/08/2023	02/08/2023	Maturity	1	2,273,893	1.06964849			(901)							(901)			0003
EUR/L 433919.42 USD-S 410110.69EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/07/2023	03/08/2023	03/08/2023	Maturity	1	433,919	1.0580544			1,003							1,003			0003
EUR/L 545342.59 USD-S 499437.64EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/04/2023	04/06/2023	04/06/2023	Maturity	1	545,343	1.091913277			733							733			0003
EUR/L 488430.18 USD-S 442654.75EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/04/2023	05/08/2023	05/08/2023	Maturity	1	488,430	1.103411135			598							598			0003
EUR/L 1570187.34 USD-S 1450077.43EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/09/2023	09/20/2023	09/20/2023	Maturity	1	1,570,187	1.082829998			21,654							21,654			0003
EUR/L 40273.54 USD-S 35882.27EUR	Irish RPL UPB	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/17/2023	07/19/2023	07/19/2023	Maturity	1	40,274	1.122379939			(19)							(19)			0003
EUR/L 4355785.26 USD-S 3883902.73EUR	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2023	10/17/2023	10/17/2023	Maturity	1	4,355,785	1.121497			253,995							253,995			0003
EUR/L 449561.34 USD-S 408915.17EUR	Irish RPL UPB	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/07/2023	08/09/2023	08/09/2023	Maturity	1	449,561	1.099400005			1,553							1,553			0003
EUR/L 1032623.33 USD-S 963419.93EUR	Irish RPL UPB	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2023	09/11/2023	09/11/2023	Maturity	1	1,032,623	1.071830982			1,022							1,022			0003
EUR/L 549747.25 USD-S 520435.1EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/26/2023	10/31/2023	10/31/2023	Maturity	1	549,747	1.056322393			(2,276)							(2,276)			0003
EUR/L 2305724.27 USD-S 2157640.63EUR	Irish RPL UPB	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2023	11/10/2023	11/10/2023	Maturity	1	2,305,724	1.068632208			237							237			0003
EUR/L 1254027.36 USD-S 1143663.81EUR	Irish RPL UPB	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/20/2023	12/22/2023	12/22/2023	Maturity	1	1,254,027	1.096499993			(1,400)							(1,400)			0003
EUR/L 142101306.45 USD-S 133852831.44EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/19/2022	03/22/2023	03/22/2023	Maturity	1	142,101,307	1.061623463			(13,477)					12,292		(13,477)			0003
EUR/L 155066.39 USD-S 147487.02EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/05/2023	01/06/2023	01/06/2023	Maturity	1	155,066	1.051390082			(90)							(90)			0003
EUR/L 4380927.4 USD-S 4038335.23EUR	Coupon Hedge CML Total	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/12/2023	04/17/2023	04/17/2023	Maturity	1	4,380,927	1.084835			(59,243)							(59,243)			0003
EUR/L 2273892.86 USD-S 2125831.88EUR	Irish RPL UPB	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2023	02/08/2023	02/08/2023	Maturity	1	2,273,893	1.06964849			(88)							(88)			0003
EUR/L 433919.42 USD-S 410110.69EUR	Irish RPL UPB	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/07/2023	03/08/2023	03/08/2023	Maturity	1	433,919	1.0580544			251							251			0003
EUR/L 545342.59 USD-S 499437.64EUR	Irish RPL UPB	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/04/2023	04/06/2023	04/06/2023	Maturity	1	545,343	1.091913277			173							173			0003
EUR/L 488430.18 USD-S 442654.75EUR	Irish RPL UPB	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/04/2023	05/08/2023	05/08/2023	Maturity	1	488,430	1.103411135			122							122			0003
EUR/L 4411880 USD-S 4000000EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/22/2023	09/20/2023	09/20/2023	Maturity	1	4,411,880	1.10297			140,292							140,292			0003
EUR/L 1058677.24 USD-S 944387.47EUR	Coupon Hedge CLO JAJO	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/20/2023	10/17/2023	10/17/2023	Maturity	1	1,058,677	1.121019998			61,310							61,310			0003
EUR/L 462172.02 USD-S 420156.38EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	08/07/2023	08/09/2023	08/09/2023	Maturity	1	462,172	1.100000005			1,848							1,848			0003
EUR/L 536426.29 USD-S 499981.63EUR	Irish RPL UPB	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/08/2023	09/11/2023	09/11/2023	Maturity	1	536,426	1.072891998			204							204			0003
EUR/L 549747.25 USD-S 520435.1EUR	Irish RPL UPB	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/26/2023	10/31/2023	10/31/2023	Maturity	1	549,747	1.056322393			(474)							(474)			0003
EUR/L 506920.55 USD-S 475009.42EUR	Irish RPL UPB	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	11/08/2023	11/10/2023	11/10/2023	Maturity	1	506,921	1.067179994			27							27			0003
EUR/L 753804.31 USD-S 687457.76EUR	Irish RPL UPB	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2023	12/22/2023	12/22/2023	Maturity	1	753,804	1.096510002			(783)							(783)			0003

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EUR/L 1156596 USD-S 1060218.92EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/27/2023	03/22/2023	03/22/2023	Maturity	1	1,156,596	1.090903			14,955							14,955			0003
EUR/L 813518.54 USD-S 748236.41EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/03/2023	04/17/2023	04/17/2023	Maturity	1	813,519	1.087248			(9,171)							(9,171)			0003
EUR/L 5528200 USD-S 5000000EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	07/25/2023	09/20/2023	09/20/2023	Maturity	1	5,528,200	1.10564			188,716							188,716			0003
EUR/L 117155.47 USD-S 106533.06EUR	Irish RPL UPB	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/07/2023	08/09/2023	08/09/2023	Maturity	1	117,155	1.099709987			438							438			0003
EUR/L 2305724.27 USD-S 2157640.63EUR	Non-USD Futures Repatriation - 11.8.2023	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/08/2023	11/10/2023	11/10/2023	Maturity	1	2,305,724	1.068632208			4,559							4,559			0003
EUR/L 4952786.96 USD-S 4658815.69EUR	Irish RPL UPB	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/17/2023	03/22/2023	03/22/2023	Maturity	1	4,952,787	1.0631			(63,813)							(63,813)			0003
EUR/L 2575853.17 USD-S 2405293.79EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/20/2023	03/22/2023	03/22/2023	Maturity	1	2,575,853	1.070909999			(14,160)							(14,160)			0003
EUR/L 1618042.5 USD-S 1350000EUR	CLO ReInv6m CORDA 3A CRR XS1823357469	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/08/2021	05/15/2023	05/15/2023	Maturity	1	1,618,043	1.19855			153,294					(160,685)		153,294			0003
EUR/L 221809 USD-S 209496.87EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/09/2022	02/28/2023	02/28/2023	Maturity	1	221,809	1.058769995			(405)					3,309		(405)			0003
EUR/L 573285.16 USD-S 541448.02EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/12/2022	01/17/2023	01/17/2023	Maturity	1	573,285	1.058799993			(12,507)					6,926		(12,507)			0003
EUR/L 578082.39 USD-S 541448.02EUR	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2022	01/31/2023	01/31/2023	Maturity	1	578,082	1.067659994			(9,120)					2,702		(9,120)			0003
EUR/L 581379.81 USD-S 541448.02EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/13/2022	04/17/2023	04/17/2023	Maturity	1	581,380	1.073749997			(13,945)					2,235		(13,945)			0003
EUR/L 582110.77 USD-S 541448.02EUR	Coupon Hedge CLO JAJO	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/14/2022	04/28/2023	04/28/2023	Maturity	1	582,111	1.075100007			(14,730)					1,854		(14,730)			0003
EUR/L 210309.02 USD-S 197428.77EUR	Coupon Hedge CLO FMAN	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2023	05/30/2023	05/30/2023	Maturity	1	210,309	1.065239985			(1,177)							(1,177)			0003
EUR/L 2273627.77 USD-S 2072634.08EUR	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	04/11/2023	07/17/2023	07/17/2023	Maturity	1	2,273,628	1.096975			(52,900)							(52,900)			0003
EUR/L 2145824.12 USD-S 1943644.3EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/21/2023	07/28/2023	07/28/2023	Maturity	1	2,145,824	1.104020998			14,425							14,425			0003
EUR/L 2275782.23 USD-S 2025784.25EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/13/2023	10/17/2023	10/17/2023	Maturity	1	2,275,782	1.123407999			136,351							136,351			0003
EUR/L 3160633.84 USD-S 2800800.94EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/17/2023	10/27/2023	10/27/2023	Maturity	1	3,160,634	1.128475			204,113							204,113			0003
EUR/L 245412.38 USD-S 226788.51EUR	Non-USD Futures Repatriation - 12.5.2023	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/05/2023	12/07/2023	12/07/2023	Maturity	1	245,412	1.082119989			1,344							1,344			0003
EUR/L 577614.04 USD-S 541448.02EUR	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	12/14/2022	01/17/2023	01/17/2023	Maturity	1	577,614	1.066794999			(8,178)					2,597		(8,178)			0003
EUR/L 584604.13 USD-S 541448.02EUR	Coupon Hedge CLO JAJO	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/15/2022	04/28/2023	04/28/2023	Maturity	1	584,604	1.079704992			(12,237)					(639)		(12,237)			0003
EUR/L 577627.04 USD-S 541448.02EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/15/2022	01/31/2023	01/31/2023	Maturity	1	577,627	1.066819009			(9,576)					3,157		(9,576)			0003
EUR/L 578464.11 USD-S 541448.02EUR	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/04/2023	04/17/2023	04/17/2023	Maturity	1	578,464	1.068364993			(16,861)							(16,861)			0003
EUR/L 1118460.14 USD-S 1001239.97EUR	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2023	07/28/2023	07/28/2023	Maturity	1	1,118,460	1.117075001			20,501							20,501			0003
EUR/L 1177024.83 USD-S 1082896.04EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/12/2023	04/17/2023	04/17/2023	Maturity	1	1,177,025	1.086923201			(13,625)							(13,625)			0003
EUR/L 1072462.42 USD-S 981798.26EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/27/2023	04/28/2023	04/28/2023	Maturity	1	1,072,462	1.092345			(9,779)							(9,779)			0003
EUR/L 2417971.4 USD-S 2000000EUR	CLO TERM DRYD 2017-52A CR XS2353414506	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/17/2021	01/03/2023	01/03/2023	Maturity	1	2,417,971	1.2089857			277,767					(276,920)		277,767			0003
EUR/L 7675484.2 USD-S 7245500EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/09/2022	03/22/2023	03/22/2023	Maturity	1	7,675,484	1.059345			(16,510)					15,949		(16,510)			0003
EUR/L 385783.19 USD-S 364369.21EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/09/2022	02/28/2023	02/28/2023	Maturity	1	385,783	1.058770004			(705)					5,755		(705)			0003
EUR/L 819026.81 USD-S 773542.51EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/12/2022	01/17/2023	01/17/2023	Maturity	1	819,027	1.058800001			(17,869)					9,895		(17,869)			0003
EUR/L 825880.4 USD-S 773542.51EUR	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2022	01/31/2023	01/31/2023	Maturity	1	825,880	1.067660005			(13,030)					3,860		(13,030)			0003
EUR/L 830591.27 USD-S 773542.51EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/13/2022	04/17/2023	04/17/2023	Maturity	1	830,591	1.07375			(19,923)					3,193		(19,923)			0003
EUR/L 831635.56 USD-S 773542.51EUR	Coupon Hedge CLO JAJO	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/14/2022	04/28/2023	04/28/2023	Maturity	1	831,636	1.07510001			(21,044)					2,649		(21,044)			0003
EUR/L 2117442.8 USD-S 2000000EUR	CLO TERM DRYD 2017-52A CR XS2353414506	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/05/2023	03/28/2023	03/28/2023	Maturity	1	2,117,443	1.0587214			(41,568)							(41,568)			0003
EUR/L 934849.95 USD-S 884080.73EUR	Coupon Hedge ABS	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/05/2023	02/07/2023	02/07/2023	Maturity	1	934,850	1.057426			(13,592)							(13,592)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
EUR/L 56615.49 USD-S 52411.6EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/12/2023	01/20/2023	01/20/2023	Maturity	1	56,615	1.080209152			(141)							(141)			0003
EUR/L 112877.38 USD-S 104823.19EUR	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/12/2023	01/27/2023	01/27/2023	Maturity	1	112,877	1.076835956			(1,276)							(1,276)			0003
EUR/L 970116.99 USD-S 884080.73EUR	Coupon Hedge ABS	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/02/2023	05/09/2023	05/09/2023	Maturity	1	970,117	1.097317199			(2,287)							(2,287)			0003
EUR/L 366497.44 USD-S 344051.52EUR	Coupon Hedge CLO FMAN	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2023	05/30/2023	05/30/2023	Maturity	1	366,497	1.065239997			(2,052)							(2,052)			0003
EUR/L 7697112.02 USD-S 7245500EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/15/2023	06/22/2023	06/22/2023	Maturity	1	7,697,112	1.062330001			(34,311)							(34,311)			0003
EUR/L 157343.68 USD-S 143889.97EUR	Coupon Hedge CLO MJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/23/2023	06/28/2023	06/28/2023	Maturity	1	157,344	1.093499985			(389)							(389)			0003
EUR/L 3014695.06 USD-S 2748189.39EUR	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	04/11/2023	07/17/2023	07/17/2023	Maturity	1	3,014,695	1.096975001			(70,143)							(70,143)			0003
EUR/L 3347634.69 USD-S 3031226.21EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/21/2023	07/28/2023	07/28/2023	Maturity	1	3,347,635	1.104382998			23,594							23,594			0003
EUR/L 861584.94 USD-S 776369.6EUR	Coupon Hedge ABS	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/04/2023	08/09/2023	08/09/2023	Maturity	1	861,585	1.109761304			10,993							10,993			0003
EUR/L 358473.02 USD-S 332677.23EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/25/2023	08/30/2023	08/30/2023	Maturity	1	358,473	1.077539993			(3,613)							(3,613)			0003
EUR/L 3926670.22 USD-S 3612000EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/13/2023	09/21/2023	09/21/2023	Maturity	1	3,926,670	1.087118001			20,261							20,261			0003
EUR/L 1153500 USD-S 1000000EUR	CLO ReInv6m GRIPK 1A BRR XS2309455512	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/31/2022	11/21/2023	11/21/2023	Maturity	1	1,153,500	1.1535			59,396							59,396			0003
EUR/L 4200019.97 USD-S 3738641.68EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/13/2023	10/17/2023	10/17/2023	Maturity	1	4,200,020	1.123407999			164,719							164,719			0003
EUR/L 1178673.03 USD-S 1044483.07EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/17/2023	10/27/2023	10/27/2023	Maturity	1	1,178,673	1.128474998			76,118							76,118			0003
EUR/L 730457 USD-S 661451.11EUR	Coupon Hedge ABS	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/07/2023	11/09/2023	11/09/2023	Maturity	1	730,457	1.104325004			22,106							22,106			0003
EUR/L 118968.35 USD-S 108500.25EUR	Non-USD Balances Sell Foreign 8.11.2023	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/11/2023	08/15/2023	08/15/2023	Maturity	1	118,968	1.096479962			671							671			0003
EUR/L 586135.54 USD-S 540623.18EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/29/2023	11/30/2023	11/30/2023	Maturity	1	586,136	1.084184996			(4,330)							(4,330)			0003
EUR/L 572116.34 USD-S 528699.53EUR	Non-USD Futures Repatriation - 12.5.2023	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/05/2023	12/07/2023	12/07/2023	Maturity	1	572,116	1.082120009			3,133							3,133			0003
EUR/L 7675484.2 USD-S 7245500EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/09/2022	03/22/2023	03/22/2023	Maturity	1	7,675,484	1.059345			(46,527)					44,948		(46,527)			0003
EUR/L 825211.28 USD-S 773542.51EUR	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	12/14/2022	01/17/2023	01/17/2023	Maturity	1	825,211	1.066794997			(11,684)					3,710		(11,684)			0003
EUR/L 835197.72 USD-S 773542.51EUR	Coupon Hedge CLO JAJO	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/15/2022	04/28/2023	04/28/2023	Maturity	1	835,198	1.079705005			(17,482)					(913)		(17,482)			0003
EUR/L 825229.85 USD-S 773542.51EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/15/2022	01/31/2023	01/31/2023	Maturity	1	825,230	1.066819004			(13,681)					4,511		(13,681)			0003
EUR/L 826425.75 USD-S 773542.51EUR	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/04/2023	04/17/2023	04/17/2023	Maturity	1	826,426	1.068365008			(24,088)							(24,088)			0003
EUR/L 152746.4 USD-S 143889.97EUR	Coupon Hedge CLO MJSD	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/05/2023	03/28/2023	03/28/2023	Maturity	1	152,746	1.061550016			(2,584)							(2,584)			0003
EUR/L 7697112.02 USD-S 7245500EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/15/2023	06/22/2023	06/22/2023	Maturity	1	7,697,112	1.062330001			(96,694)							(96,694)			0003
EUR/L 13192.46 USD-S 12311.57EUR	Coupon Hedge CLO FMAN	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/25/2023	05/30/2023	05/30/2023	Maturity	1	13,192	1.07154977			4							4			0003
EUR/L 3926670.22 USD-S 3612000EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/13/2023	09/21/2023	09/21/2023	Maturity	1	3,926,670	1.087118001			57,099							57,099			0003
EUR/L 2181308.18 USD-S 1944996.89EUR	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2023	10/17/2023	10/17/2023	Maturity	1	2,181,308	1.121497001			127,197							127,197			0003
EUR/L 586135.54 USD-S 540623.18EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/29/2023	11/30/2023	11/30/2023	Maturity	1	586,136	1.084184996			(2,707)							(2,707)			0003
EUR/L 7675484.2 USD-S 7245500EUR	PK AIRFINANCE 2020 D-E - 69346YAW3	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/09/2022	03/22/2023	03/22/2023	Maturity	1	7,675,484	1.059345			(63,412)					61,260		(63,412)			0003
EUR/L 1510660.46 USD-S 1389850.23EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/12/2023	04/17/2023	04/17/2023	Maturity	1	1,510,660	1.0869232			(17,487)							(17,487)			0003
EUR/L 1658787.62 USD-S 1518556.52EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/27/2023	04/28/2023	04/28/2023	Maturity	1	1,658,788	1.092344999			(15,125)							(15,125)			0003
EUR/L 7697112.02 USD-S 7245500EUR	PK AIRFINANCE 2020 D-E - 69346YAW3	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/15/2023	06/22/2023	06/22/2023	Maturity	1	7,697,112	1.062330001			(131,784)							(131,784)			0003
EUR/L 3946398.85 USD-S 3633500EUR	PK AIRFINANCE 2020 D-E - 69346YAW3	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	06/13/2023	09/21/2023	09/21/2023	Maturity	1	3,946,399	1.086114999			74,176							74,176			0003
EUR/L 1991691.65 USD-S 1776678.07EUR	Coupon Hedge CLO JAJO	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/20/2023	10/17/2023	10/17/2023	Maturity	1	1,991,692	1.12102			115,342							115,342			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
EUR/L 4200019.97 USD-S 3738641.68EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/13/2023	10/17/2023	10/17/2023	Maturity	1	4,200,020	1.123407999			86,921							86,921			0003
EUR/L 2450068 USD-S 2000000EUR	Foreign Currency	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/22/2021	06/27/2023	06/27/2023	Maturity	1	2,450,068	1.225034								(222,610)					0003
EUR/L 2110580.6 USD-S 1700000EUR	Foreign Currency	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/12/2021	06/27/2023	06/27/2023	Maturity	1	2,110,581	1.241518								(187,590)					0003
EUR/L 5984167.8 USD-S 4940000EUR	Foreign Currency	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/27/2021	09/29/2023	09/29/2023	Maturity	1	5,984,168	1.21137								(501,478)					0003
EUR/L 7904736 USD-S 6300000EUR	Foreign Currency	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/27/2021	06/27/2023	06/27/2023	Maturity	1	7,904,736	1.25472								(750,608)					0003
EUR/L 1153500 USD-S 1000000EUR	Foreign Currency	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/31/2022	06/27/2023	06/27/2023	Maturity	1	1,153,500	1.1535								(64,903)					0003
EUR/L 221791.83 USD-S 209480.66EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/09/2022	02/28/2023	02/28/2023	Maturity	1	221,792	1.05876996			(405)					3,309		(405)			0003
EUR/L 379137.54 USD-S 358082.3EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/12/2022	01/17/2023	01/17/2023	Maturity	1	379,138	1.058800002			(8,272)					4,580		(8,272)			0003
EUR/L 382310.15 USD-S 358082.3EUR	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2022	01/31/2023	01/31/2023	Maturity	1	382,310	1.067660004			(6,032)					1,787		(6,032)			0003
EUR/L 384490.87 USD-S 358082.3EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/13/2022	04/17/2023	04/17/2023	Maturity	1	384,491	1.073750001			(9,222)					1,478		(9,222)			0003
EUR/L 384974.28 USD-S 358082.3EUR	Coupon Hedge CLO JAJO	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/14/2022	04/28/2023	04/28/2023	Maturity	1	384,974	1.075099998			(9,742)					1,226		(9,742)			0003
EUR/L 24032.05 USD-S 22247.58EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/12/2023	01/20/2023	01/20/2023	Maturity	1	24,032	1.080209623			(60)							(60)			0003
EUR/L 47914 USD-S 44495.17EUR	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/12/2023	01/27/2023	01/27/2023	Maturity	1	47,914	1.07683598			(541)							(541)			0003
EUR/L 212524.84 USD-S 199508.88EUR	Coupon Hedge CLO FMAN	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2023	05/30/2023	05/30/2023	Maturity	1	212,525	1.065240003			(1,190)							(1,190)			0003
EUR/L 5234369.17 USD-S 4940000EUR	CLO ReInv6m ARESE?12A?CR XS2391580219	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/23/2023	02/24/2023	02/24/2023	Maturity	1	5,234,369	1.059588901			(2,509)							(2,509)			0003
EUR/L 1416625.97 USD-S 1291393.13EUR	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	04/11/2023	07/17/2023	07/17/2023	Maturity	1	1,416,626	1.096974993			(32,961)							(32,961)			0003
EUR/L 1533655.7 USD-S 1388699.12EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/21/2023	07/28/2023	07/28/2023	Maturity	1	1,533,656	1.104383			10,809							10,809			0003
EUR/L 224070.08 USD-S 207945.95EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/25/2023	08/30/2023	08/30/2023	Maturity	1	224,070	1.077540005			(2,258)							(2,258)			0003
EUR/L 382000.41 USD-S 358082.3EUR	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	12/14/2022	01/17/2023	01/17/2023	Maturity	1	382,000	1.066795008			(5,409)					1,718		(5,409)			0003
EUR/L 386623.25 USD-S 358082.3EUR	Coupon Hedge CLO JAJO	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/15/2022	04/28/2023	04/28/2023	Maturity	1	386,623	1.079705001			(8,093)					(423)		(8,093)			0003
EUR/L 382009 USD-S 358082.3EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/15/2022	01/31/2023	01/31/2023	Maturity	1	382,009	1.066818997			(6,333)					2,088		(6,333)			0003
EUR/L 382562.6 USD-S 358082.3EUR	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/04/2023	04/17/2023	04/17/2023	Maturity	1	382,563	1.06836501			(11,151)							(11,151)			0003
EUR/L 21907.38 USD-S 20444.57EUR	Coupon Hedge CLO FMAN	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/25/2023	05/30/2023	05/30/2023	Maturity	1	21,907	1.07155005			7							7			0003
EUR/L 705871.67 USD-S 649421.85EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/12/2023	04/17/2023	04/17/2023	Maturity	1	705,872	1.086923192			(8,171)							(8,171)			0003
EUR/L 734639.72 USD-S 672534.52EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/27/2023	04/28/2023	04/28/2023	Maturity	1	734,640	1.092345			(6,698)							(6,698)			0003
EUR/L 2935275 USD-S 2500000EUR	CLO ReInv6m ANCHE 4A D XS2294170886	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/09/2022	10/30/2023	10/30/2023	Maturity	1	2,935,275	1.17411			293,267					(216,221)		293,267			0003
EUR/L 13656428.94 USD-S 12841430.84EUR	Foreign Currency	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/18/2022	01/12/2023	01/12/2023	Maturity	1	13,656,429	1.0634663								476,526					0003
EUR/L 937566.46 USD-S 885499.11EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/12/2022	01/17/2023	01/17/2023	Maturity	1	937,566	1.058800003			(20,455)					11,327		(20,455)			0003
EUR/L 945411.98 USD-S 885499.11EUR	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2022	01/31/2023	01/31/2023	Maturity	1	945,412	1.06766			(14,916)					4,419		(14,916)			0003
EUR/L 950804.67 USD-S 885499.11EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/13/2022	04/17/2023	04/17/2023	Maturity	1	950,805	1.073750001			(22,806)					3,655		(22,806)			0003
EUR/L 952000.09 USD-S 885499.11EUR	Coupon Hedge CLO JAJO	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/14/2022	04/28/2023	04/28/2023	Maturity	1	952,000	1.075099996			(24,090)					3,032		(24,090)			0003
EUR/L 1410537.17 USD-S 1328752.46EUR	Coupon Hedge CLO MJSD	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/05/2023	03/28/2023	03/28/2023	Maturity	1	1,410,537	1.061549997			(23,859)							(23,859)			0003
EUR/L 62673.87 USD-S 58020.12EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/12/2023	01/20/2023	01/20/2023	Maturity	1	62,674	1.080209245			(156)							(156)			0003
EUR/L 124956.31 USD-S 116040.24EUR	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/12/2023	01/27/2023	01/27/2023	Maturity	1	124,956	1.076836018			(1,412)							(1,412)			0003
EUR/L 43566.64 USD-S 40057.6EUR	CLO ACLO 6A DR XS2331214796 - AccInt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/23/2023	02/22/2023	02/22/2023	Maturity	1	43,567	1.087599856			921							921			0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 5989.06 USD-S 5488.31EUR	CLO CIFCE 4A D XS2354690062 - AccInt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/23/2023	04/18/2023	04/18/2023	Maturity	1	5,989	1.09123938			(9)							(9)			0003
EUR/L 3008.11 USD-S 2756.41EUR	CLO BECLO 3A DR XS2348330494 - AccInt	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/23/2023	04/19/2023	04/19/2023	Maturity	1	3,008	1.091314427			(16)							(16)			0003
EUR/L 388594.67 USD-S 363271.05EUR	Non-USD Balances Sell Foreign 2.7.2023	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2023	02/09/2023	02/09/2023	Maturity	1	388,595	1.069709987			(542)							(542)			0003
EUR/L 5870881.25 USD-S 5502433.77EUR	CLO ReInv6m CADOG 9A DR XS2346595379	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/16/2023	02/17/2023	02/17/2023	Maturity	1	5,870,881	1.066960821			2,177							2,177			0003
EUR/L 10856006.11 USD-S 9927760.51EUR	Coupon Hedge CLO MJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/23/2023	06/28/2023	06/28/2023	Maturity	1	10,856,006	1.093499999			(3,496)							(3,496)			0003
EUR/L 3263720.8 USD-S 2975200.71EUR	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6I8S6QX2D1J8570P30	04/11/2023	07/17/2023	07/17/2023	Maturity	1	3,263,721	1.096975			(75,937)							(75,937)			0003
EUR/L 3646062.47 USD-S 3302530EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/21/2023	07/28/2023	07/28/2023	Maturity	1	3,646,062	1.104020999			24,510							24,510			0003
EUR/L 386815.15 USD-S 351612.42EUR	Non-USD Balances Sell Foreign 4.24.2023	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/25/2023	04/27/2023	04/27/2023	Maturity	1	386,815	1.100117994			(1,154)							(1,154)			0003
EUR/L 1719449.64 USD-S 1596690.93EUR	Coupon Hedge CLO FMAN	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/25/2023	08/30/2023	08/30/2023	Maturity	1	1,719,450	1.076883201			(18,389)							(18,389)			0003
EUR/L 182419.48 USD-S 170927.99EUR	Non-USD Balances Sell Foreign 6.6.2023	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/06/2023	06/08/2023	06/08/2023	Maturity	1	182,419	1.067230007			(372)							(372)			0003
EUR/L 2083830.86 USD-S 1906126.5EUR	Coupon Hedge RMBS	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/15/2023	09/28/2023	09/28/2023	Maturity	1	2,083,831	1.093227999			81,261							81,261			0003
EUR/L 3091707.4 USD-S 2776060.94EUR	Coupon Hedge CML Total	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/12/2023	10/17/2023	10/17/2023	Maturity	1	3,091,707	1.113703001			159,909							159,909			0003
EUR/L 4660433.12 USD-S 4129850.57EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/17/2023	10/27/2023	10/27/2023	Maturity	1	4,660,433	1.128475			300,970							300,970			0003
EUR/L 543744.56 USD-S 495900.12EUR	Non-USD Balances Sell Foreign 8.11.2023	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/11/2023	08/15/2023	08/15/2023	Maturity	1	543,745	1.096479993			3,065							3,065			0003
EUR/L 1731108.36 USD-S 1596690.93EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/29/2023	11/30/2023	11/30/2023	Maturity	1	1,731,108	1.084185003			(20,783)							(20,783)			0003
EUR/L 2035600.14 USD-S 1906126.5EUR	Coupon Hedge RMBS	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/21/2023	12/28/2023	12/28/2023	Maturity	1	2,035,600	1.067924999			(81,142)							(81,142)			0003
EUR/L 3261386 USD-S 3100000EUR	CLO ReInv6m BECLO 3A DR XS2348330494	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/04/2023	10/06/2023	10/06/2023	Maturity	1	3,261,386	1.05206			(9,105)							(9,105)			0003
EUR/L 689948.07 USD-S 637589.24EUR	Non-USD Futures Repatriation - 12.5.2023	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/05/2023	12/07/2023	12/07/2023	Maturity	1	689,948	1.082120003			3,778							3,778			0003
EUR/L 4067553.03 USD-S 3820946.13EUR	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6I8S6QX2D1J8570P30	12/14/2022	01/17/2023	01/17/2023	Maturity	1	4,067,553	1.064540795			(13,375)					4,247		(13,375)			0003
EUR/L 956077.81 USD-S 885499.11EUR	Coupon Hedge CLO JAJO	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/15/2022	04/28/2023	04/28/2023	Maturity	1	956,078	1.079704993			(20,012)					(1,045)		(20,012)			0003
EUR/L 944667.27 USD-S 885499.11EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/15/2022	01/31/2023	01/31/2023	Maturity	1	944,667	1.066818994			(15,661)					5,163		(15,661)			0003
EUR/L 946036.25 USD-S 885499.11EUR	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/04/2023	04/17/2023	04/17/2023	Maturity	1	946,036	1.068364992			(27,575)							(27,575)			0003
EUR/L 9182452.96 USD-S 8654363.69EUR	Coupon Hedge RMBS	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6I8S6QX2D1J8570P30	01/05/2023	03/28/2023	03/28/2023	Maturity	1	9,182,453	1.06102			(159,981)							(159,981)			0003
EUR/L 3165746.01 USD-S 2963626.67EUR	CLO ReInv6m CIFCE 4A D XS2354690062	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/16/2023	02/17/2023	02/17/2023	Maturity	1	3,165,746	1.0682			2,655							2,655			0003
EUR/L 10856006.11 USD-S 9927760.51EUR	Coupon Hedge RMBS	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/23/2023	06/28/2023	06/28/2023	Maturity	1	10,856,006	1.093499999			(23,336)							(23,336)			0003
EUR/L 3222124.88 USD-S 2936050.77EUR	Coupon Hedge CML Total	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/11/2023	07/17/2023	07/17/2023	Maturity	1	3,222,125	1.097435001			(73,587)							(73,587)			0003
EUR/L 1115088.26 USD-S 1012727.24EUR	Coupon Hedge CLO MJSD	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/16/2023	09/28/2023	09/28/2023	Maturity	1	1,115,088	1.101074619			51,120							51,120			0003
EUR/L 2816623.48 USD-S 2507213.3EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/13/2023	10/17/2023	10/17/2023	Maturity	1	2,816,623	1.123408			168,755							168,755			0003
EUR/L 1116190.34 USD-S 1001038.03EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/20/2023	07/28/2023	07/28/2023	Maturity	1	1,116,190	1.115032902			18,453							18,453			0003
EUR/L 1083283.95 USD-S 1012727.24EUR	Coupon Hedge CLO MJSD	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/22/2023	12/28/2023	12/28/2023	Maturity	1	1,083,284	1.069670003			(41,344)							(41,344)			0003
EUR/L 4067553.03 USD-S 3820946.13EUR	Coupon Hedge CML Total	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6I8S6QX2D1J8570P30	12/16/2022	01/17/2023	01/17/2023	Maturity	1	4,067,553	1.064540795			(52,953)					22,694		(52,953)			0003
EUR/L 426386.4 USD-S 400000EUR	CLO PALMP 1A CNE XS1566964802	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6I8S6QX2D1J8570P30	12/20/2022	01/31/2023	01/31/2023	Maturity	1	426,386	1.065966			(7,415)					2,674		(7,415)			0003
EUR/L 1735748.8 USD-S 1596937.86EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/12/2023	04/17/2023	04/17/2023	Maturity	1	1,735,749	1.086923194			(20,093)							(20,093)			0003
EUR/L 1807221.55 USD-S 1666175EUR	CLO ARESE 7A BR XS1650058990	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/19/2023	03/28/2023	03/28/2023	Maturity	1	1,807,222	1.084652903			8,576							8,576			0003
EUR/L 1835931.71 USD-S 1680725.15EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/27/2023	04/28/2023	04/28/2023	Maturity	1	1,835,932	1.092344998			(16,740)							(16,740)			0003

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EUR/L 1978832.13 USD-S 1854054.28EUR	CLO ReInv6m HNLY 6A D XS2401084376	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/16/2023	02/17/2023	02/17/2023	Maturity	1	1,978,832	1.067299998			(8)							(8)			0003
EUR/L 2915190.7 USD-S 2695312.5EUR	CLO ALME 4A CR XS1724885527	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/24/2023	06/28/2023	06/28/2023	Maturity	1	2,915,191	1.081577999			(39,418)							(39,418)			0003
EUR/L 7066511.42 USD-S 6303644.38EUR	Coupon Hedge CLO JAJO	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/20/2023	10/17/2023	10/17/2023	Maturity	1	7,066,511	1.12102			409,232							409,232			0003
EUR/L 3185130.64 USD-S 2936050.77EUR	Coupon Hedge CML Total	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/12/2023	04/17/2023	04/17/2023	Maturity	1	3,185,131	1.084835001			(43,073)							(43,073)			0003
EUR/L 436888.88 USD-S 400000EUR	CLO PALMP 1A CNE XS1566964802	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	01/26/2023	03/28/2023	03/28/2023	Maturity	1	436,889	1.0922222			5,087							5,087			0003
EUR/L 5870881.25 USD-S 5502433.77EUR	CLO ReInv6m VOYE 5A D XS2372436928	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/16/2023	02/17/2023	02/17/2023	Maturity	1	5,870,881	1.066960821			(4,066)							(4,066)			0003
EUR/L 29735.91 USD-S 27561.45EUR	CLO VOYE 3A DE XS2125181409 - AccInt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/19/2023	04/17/2023	04/17/2023	Maturity	1	29,736	1.078894978			(51)							(51)			0003
EUR/L 29735.91 USD-S 27561.45EUR	CLO ARESE 7A BR XS1650058990 - AccInt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/19/2023	04/17/2023	04/17/2023	Maturity	1	29,736	1.078894978			(20)							(20)			0003
EUR/L 19134.3 USD-S 17536.27EUR	CLO VOYE 5A D XS2372436928 - AccInt	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/23/2023	04/17/2023	04/17/2023	Maturity	1	19,134	1.091127133			(80)							(80)			0003
EUR/L 19134.3 USD-S 17536.27EUR	CLO CADOG 9A DR XS2346595379 - AccInt	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/23/2023	04/17/2023	04/17/2023	Maturity	1	19,134	1.091127133			(67)							(67)			0003
EUR/L 29735.91 USD-S 27561.45EUR	CLO ALME 4A CR XS1724885527 - AccInt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/24/2023	04/17/2023	04/17/2023	Maturity	1	29,736	1.078894978			(497)							(497)			0003
EUR/L 430387.43 USD-S 395695.79EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	04/03/2023	04/17/2023	04/17/2023	Maturity	1	430,387	1.087672502			(4,682)							(4,682)			0003
EUR/L 3542.23 USD-S 3246.6EUR	CLO ACLO 5A CR XS2310114553 - AccInt	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/23/2023	04/17/2023	04/17/2023	Maturity	1	3,542	1.091058338			(27)							(27)			0003
EUR/L 1395.93 USD-S 1279.2EUR	CLO CIFCE 4A C XS2354689304 - AccInt	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/23/2023	04/18/2023	04/18/2023	Maturity	1	1,396	1.091252345			(2)							(2)			0003
EUR/L 91731.29 USD-S 82267.79EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/20/2023	07/28/2023	07/28/2023	Maturity	1	91,731	1.11503287			1,516							1,516			0003
EUR/L 594629.68 USD-S 552722.28EUR	Non-USD Futures Repatriation - 12.8.2023	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/08/2023	12/12/2023	12/12/2023	Maturity	1	594,630	1.075819994			(265)							(265)			0003
GBP/L 12701583.08 USD-S 10386228.86GBP	Heylo Deal 1st Funding AADE - 19344	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/05/2022	03/22/2023	03/22/2023	Maturity	1	12,701,583	1.2229254			13,788					(124,836)		13,788			0003
GBP/L 3967522.49 USD-S 3246745.08GBP	Coupon Hedge RML	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	12/16/2022	02/07/2023	02/07/2023	Maturity	1	3,967,522	1.222000001			64,950					(39,349)		64,950			0003
GBP/L 77288.27 USD-S 62848.77GBP	Non-USD Balances Sell Foreign 1.17.2023	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/17/2023	01/19/2023	01/19/2023	Maturity	1	77,288	1.229749922			(248)							(248)			0003
GBP/L 7925207.23 USD-S 6431153.74GBP	Coupon Hedge RML	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/02/2023	05/09/2023	05/09/2023	Maturity	1	7,925,207	1.232315001			(186,436)							(186,436)			0003
GBP/L 12790842.71 USD-S 10488899.52GBP	Heylo Deal 1st Funding AADE - 19344	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/14/2023	06/22/2023	06/22/2023	Maturity	1	12,790,843	1.2194647			(607,680)							(607,680)			0003
GBP/L 6175747.13 USD-S 4907638.01GBP	Coupon Hedge RML	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/04/2023	08/09/2023	08/09/2023	Maturity	1	6,175,747	1.258394999			(77,535)							(77,535)			0003
GBP/L 13884138.98 USD-S 11026139.87GBP	Heylo Deal 1st Funding AADE - 19344	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	06/09/2023	09/21/2023	09/21/2023	Maturity	1	13,884,139	1.259202145			267,312							267,312			0003
GBP/L 6238611.82 USD-S 4883262.35GBP	Coupon Hedge RML	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/07/2023	11/09/2023	11/09/2023	Maturity	1	6,238,612	1.277550001			238,560							238,560			0003
GBP/L 14094886.11 USD-S 11300179.87GBP	Heylo Deal 1st Funding AADE - 19344	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/12/2023	10/20/2023	10/20/2023	Maturity	1	14,094,886	1.2473152			368,582							368,582			0003
GBP/L 230113.83 USD-S 188349.51GBP	Heylo Deal 1st Funding AADE - 19344	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	12/05/2022	03/22/2023	03/22/2023	Maturity	1	230,114	1.221738405			26					(2,040)		26			0003
GBP/L 3916240.15 USD-S 3246745.08GBP	Coupon Hedge RML	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/04/2023	02/07/2023	02/07/2023	Maturity	1	3,916,240	1.206205			13,668							13,668			0003
GBP/L 13884138.98 USD-S 11026139.87GBP	Heylo Deal 1st Funding AADE - 19344	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	06/09/2023	09/21/2023	09/21/2023	Maturity	1	13,884,139	1.259202145			13,881							13,881			0003
GBP/L 806595.25 USD-S 670000GBP	Heylo Deal 1st Funding AADE - 19344	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/23/2023	03/22/2023	03/22/2023	Maturity	1	806,595	1.203873507			(11,875)							(11,875)			0003
GBP/L 350070.31 USD-S 274040GBP	Heylo Deal 1st Funding AADE - 19344	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/07/2023	09/21/2023	09/21/2023	Maturity	1	350,070	1.277442381			11,987							11,987			0003
GBP/L 43008858.1 USD-S 30947747.29GBP	Johnson Estate 7200412	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/04/2021	01/09/2023	01/09/2023	Maturity	1	43,008,858	1.389725			5,583,536					(5,593,032)		5,583,536			0003
GBP/L 2689136.59 USD-S 2239640.7GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/13/2022	01/20/2023	01/20/2023	Maturity	1	2,689,137	1.200700001			(85,099)					19,429		(85,099)			0003
GBP/L 2777616.25 USD-S 2308907.94GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/13/2022	04/20/2023	04/20/2023	Maturity	1	2,777,616	1.202999999			(93,981)					19,833		(93,981)			0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
GBP/L 2781772.28 USD-S 2308907.94GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/13/2022	07/20/2023	07/20/2023	Maturity	1	2,781,772	1.204799997			(205,017)					19,754		(205,017)			0003
GBP/L 1315275.94 USD-S 1090158.26GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/13/2022	10/20/2023	10/20/2023	Maturity	1	1,315,276	1.206499999			(8,937)					8,592		(8,937)			0003
GBP/L 50804446.28 USD-S 41544915.51GBP	Heylo Deal 1st Funding AADE - 19344	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/05/2022	03/22/2023	03/22/2023	Maturity	1	50,804,446	1.22288			53,267					(497,458)		53,267			0003
GBP/L 27665357.21 USD-S 22614979.9GBP	Box Plus II - 7200406	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/06/2022	03/30/2023	03/30/2023	Maturity	1	27,665,357	1.22332			(173,604)					(275,791)		(173,604)			0003
GBP/L 767642.84 USD-S 624485.73GBP	Coupon Hedge CML FMAN	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/12/2022	02/28/2023	02/28/2023	Maturity	1	767,643	1.229240002			14,824					(11,821)		14,824			0003
GBP/L 6200623.85 USD-S 5004094.75GBP	Coupon Hedge CML JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/13/2022	01/17/2023	01/17/2023	Maturity	1	6,200,624	1.239110001			99,632					(149,308)		99,632			0003
GBP/L 2061543.6 USD-S 1658549.3GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/14/2022	01/24/2023	01/24/2023	Maturity	1	2,061,544	1.242979995			9,747					(55,509)		9,747			0003
GBP/L 6197120.98 USD-S 5004094.75GBP	Coupon Hedge CML JAJO	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/14/2022	01/31/2023	01/31/2023	Maturity	1	6,197,121	1.23841			18,540					(143,483)		18,540			0003
GBP/L 15870089.99 USD-S 12986980.35GBP	Coupon Hedge RML	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	12/16/2022	02/07/2023	02/07/2023	Maturity	1	15,870,090	1.222			259,800					(157,397)		259,800			0003
GBP/L 315985.04 USD-S 259459.89GBP	Coupon Hedge CML JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/12/2023	01/27/2023	01/27/2023	Maturity	1	315,985	1.217856987			(6,029)							(6,029)			0003
GBP/L 5644536.35 USD-S 4614904.91GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/12/2023	04/17/2023	04/17/2023	Maturity	1	5,644,536	1.223110001			(85,346)							(85,346)			0003
GBP/L 345272.14 USD-S 280766.12GBP	Non-USD Balances Sell Foreign 1.17.2023	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/17/2023	01/19/2023	01/19/2023	Maturity	1	345,272	1.229750014			(993)							(993)			0003
GBP/L 1986759.46 USD-S 1606111.12GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/23/2023	04/25/2023	04/25/2023	Maturity	1	1,986,759	1.237000003			(17,822)							(17,822)			0003
GBP/L 5770652.9 USD-S 4654859.75GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/27/2023	04/28/2023	04/28/2023	Maturity	1	5,770,653	1.239704999			(42,327)							(42,327)			0003
GBP/L 31700828.98 USD-S 25724615.04GBP	Coupon Hedge RML	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/02/2023	05/09/2023	05/09/2023	Maturity	1	31,700,829	1.232315			(745,742)							(745,742)			0003
GBP/L 1283450.07 USD-S 1065643.25GBP	Coupon Hedge CML FMAN	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/23/2023	05/30/2023	05/30/2023	Maturity	1	1,283,450	1.204389996			(33,476)							(33,476)			0003
GBP/L 185512.44 USD-S 154383.61GBP	Non-USD Balances Sell Foreign 2.27.2023	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/27/2023	03/01/2023	03/01/2023	Maturity	1	185,512	1.201632997			(150)							(150)			0003
GBP/L 51176389.72 USD-S 41955598.14GBP	Heylo Deal 1st Funding AADE - 19344	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/14/2023	06/22/2023	06/22/2023	Maturity	1	51,176,390	1.219775			(2,417,701)							(2,417,701)			0003
GBP/L 16007.86 USD-S 13255.22GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/16/2023	03/17/2023	03/17/2023	Maturity	1	16,008	1.207664603			(52)							(52)			0003
GBP/L 15982.69 USD-S 12906.02GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/03/2023	04/05/2023	04/05/2023	Maturity	1	15,983	1.238390302			(146)							(146)			0003
GBP/L 5748699.82 USD-S 4614904.91GBP	Coupon Hedge CML JAJO	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/11/2023	07/17/2023	07/17/2023	Maturity	1	5,748,700	1.245681099			(292,701)							(292,701)			0003
GBP/L 2876975.49 USD-S 2308907.94GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/18/2023	06/20/2023	06/20/2023	Maturity	1	2,876,975	1.246033001			(73,592)							(73,592)			0003
GBP/L 5020478.67 USD-S 4037546.14GBP	Coupon Hedge CML JAJO	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/21/2023	07/28/2023	07/28/2023	Maturity	1	5,020,479	1.243447999			(140,314)							(140,314)			0003
GBP/L 1890589.1 USD-S 1523286.61GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/21/2023	05/25/2023	05/25/2023	Maturity	1	1,890,589	1.241125004			7,966							7,966			0003
GBP/L 795433.79 USD-S 641044.61GBP	Non-USD Balances Sell Foreign 4.24.2023	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/25/2023	04/27/2023	04/27/2023	Maturity	1	795,434	1.240839994			(3,435)							(3,435)			0003
GBP/L 19010.36 USD-S 15181.45GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/03/2023	05/05/2023	05/05/2023	Maturity	1	19,010	1.252209769			(76)							(76)			0003
GBP/L 24702988.57 USD-S 19630552.07GBP	Coupon Hedge RML	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/04/2023	08/09/2023	08/09/2023	Maturity	1	24,702,989	1.258395			(310,138)							(310,138)			0003
GBP/L 679652.6 USD-S 539762.38GBP	Non-USD Balances Sell Foreign 5.9.2023	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/09/2023	05/11/2023	05/11/2023	Maturity	1	679,653	1.259170007			(1,745)							(1,745)			0003
GBP/L 2704084.27 USD-S 2168235.28GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/22/2023	06/26/2023	06/26/2023	Maturity	1	2,704,084	1.247135998			(53,678)							(53,678)			0003
GBP/L 1171303.11 USD-S 946192.55GBP	Coupon Hedge CML FMAN	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	05/25/2023	08/30/2023	08/30/2023	Maturity	1	1,171,303	1.237911998			(25,439)							(25,439)			0003
GBP/L 55536556.01 USD-S 44104559.53GBP	Heylo Deal 1st Funding AADE - 19344	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	06/09/2023	09/21/2023	09/21/2023	Maturity	1	55,536,556	1.259202146			1,069,249							1,069,249			0003
GBP/L 2810014.06 USD-S 2215276.55GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/15/2023	07/26/2023	07/26/2023	Maturity	1	2,810,014	1.268471			(47,043)							(47,043)			0003
GBP/L 1697801.8 USD-S 1307318.76GBP	Coupon Hedge CML JAJO	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2023	10/17/2023	10/17/2023	Maturity	1	1,697,802	1.29869			100,921							100,921			0003
GBP/L 815850.08 USD-S 622121.46GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/14/2023	09/20/2023	09/20/2023	Maturity	1	815,850	1.311399996			44,791							44,791			0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
GBP/L 2823498.01 USD-S 2184100GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	07/19/2023	08/25/2023	08/25/2023	Maturity	1	2,823,498	1.292751252			73,054							73,054			0003
GBP/L 24954447.3 USD-S 19533049.43GBP	Coupon Hedge RML	B1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	08/07/2023	11/09/2023	11/09/2023	Maturity	1	24,954,447	1.27755			954,239							954,239			0003
GBP/L 650255.42 USD-S 512629.72GBP	Non-USD Balances Sell Foreign 8.11.2023	D1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	08/11/2023	08/15/2023	08/15/2023	Maturity	1	650,255	1.268469998			296							296			0003
GBP/L 2758321.73 USD-S 2184100GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	08/23/2023	09/25/2023	09/25/2023	Maturity	1	2,758,322	1.26291			85,626							85,626			0003
GBP/L 1190037.72 USD-S 946192.55GBP	Coupon Hedge CML FMAN	B1	Currency	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	08/29/2023	11/30/2023	11/30/2023	Maturity	1	1,190,038	1.257711995			(10,867)							(10,867)			0003
GBP/L 615643.9 USD-S 496326.91GBP	Non-USD Balances Sell Foreign 9.20.2023	D1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	09/20/2023	09/22/2023	09/22/2023	Maturity	1	615,644	1.240400002			5,606							5,606			0003
GBP/L 2678477.59 USD-S 2184100GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	09/21/2023	10/25/2023	10/25/2023	Maturity	1	2,678,478	1.226353001			22,165							22,165			0003
GBP/L 2665056.29 USD-S 2184100GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	10/23/2023	11/27/2023	11/27/2023	Maturity	1	2,665,056	1.220207999			(87,988)							(87,988)			0003
GBP/L 1993623.36 USD-S 1623749.47GBP	Non-USD Futures Repatriation - 11.8.2023	D1	Currency	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	11/08/2023	11/10/2023	11/10/2023	Maturity	1	1,993,623	1.227789999			10,054							10,054			0003
GBP/L 2732682.58 USD-S 2184100GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	11/20/2023	12/29/2023	12/29/2023	Maturity	1	2,732,683	1.251170999			(47,450)							(47,450)			0003
GBP/L 1802203.43 USD-S 1503277.21GBP	Johnson Estate 7200412	B1	Currency	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	11/29/2022	01/09/2023	01/09/2023	Maturity	1	1,802,203	1.198849699			(15,720)					15,259		(15,720)			0003
GBP/L 920455.29 USD-S 753398.02GBP	Heylo Deal 1st Funding AADE - 19344	B1	Currency	MIZUHO CAPITAL MARKETS LLC	OV6W8S6QX2D1J857QP30	12/05/2022	03/22/2023	03/22/2023	Maturity	1	920,455	1.221738398			106					(8,161)		106			0003
GBP/L 773644.15 USD-S 624485.73GBP	Coupon Hedge CML FMAN	B1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	12/13/2022	02/28/2023	02/28/2023	Maturity	1	773,644	1.238850005			20,825					(17,822)		20,825			0003
GBP/L 15664960.63 USD-S 12986980.35GBP	Coupon Hedge RML	B1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	01/04/2023	02/07/2023	02/07/2023	Maturity	1	15,664,961	1.206205			54,671							54,671			0003
GBP/L 157356.33 USD-S 129729.95GBP	Coupon Hedge CML JAJO	B1	Currency	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	01/12/2023	01/20/2023	01/20/2023	Maturity	1	157,356	1.212952984			(3,340)							(3,340)			0003
GBP/L 345272.14 USD-S 280766.12GBP	Non-USD Balances Sell Foreign 1.17.2023	D1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	01/17/2023	01/19/2023	01/19/2023	Maturity	1	345,272	1.229750014			(116)							(116)			0003
GBP/L 393694.43 USD-S 319406.85GBP	60 Curzon July 2022 - 7200568	B1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	01/24/2023	04/20/2023	04/20/2023	Maturity	1	393,694	1.232579796			(3,553)							(3,553)			0003
GBP/L 392529.27 USD-S 319406.85GBP	60 Curzon July 2022 - 7200568	B1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	01/24/2023	01/27/2023	01/27/2023	Maturity	1	392,529	1.228931909			(3,885)							(3,885)			0003
GBP/L 27174159.84 USD-S 22614979.89GBP	Box Plus II - 7200406	B1	Currency	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	02/27/2023	03/01/2023	03/01/2023	Maturity	1	27,174,160	1.2016			(22,670)							(22,670)			0003
GBP/L 928295.11 USD-S 745263.29GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	05/22/2023	05/25/2023	05/25/2023	Maturity	1	928,295	1.2455935			7,228							7,228			0003
GBP/L 190307.57 USD-S 154275.08GBP	Coupon Hedge CML FMAN	B1	Currency	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	05/25/2023	05/30/2023	05/30/2023	Maturity	1	190,308	1.233560015			(346)							(346)			0003
GBP/L 55536556.01 USD-S 44104559.53GBP	Heylo Deal 1st Funding AADE - 19344	B1	Currency	MIZUHO CAPITAL MARKETS LLC	OV6W8S6QX2D1J857QP30	06/09/2023	09/21/2023	09/21/2023	Maturity	1	55,536,556	1.259202146			55,523							55,523			0003
GBP/L 146808.14 USD-S 115634.3GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	06/15/2023	06/26/2023	06/26/2023	Maturity	1	146,808	1.269589905			(266)							(266)			0003
GBP/L 535975.25 USD-S 408766.97GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	07/14/2023	10/20/2023	10/20/2023	Maturity	1	535,975	1.311199997			39,447							39,447			0003
GBP/L 117541.82 USD-S 91011.63GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	07/19/2023	07/26/2023	07/26/2023	Maturity	1	117,542	1.291503295			163							163			0003
GBP/L 1349652.05 USD-S 1134670.36GBP	Johnson Estate 7200412	B1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	01/06/2023	01/09/2023	01/09/2023	Maturity	1	1,349,652	1.189466208			(22,513)							(22,513)			0003
GBP/L 21958.77 USD-S 17816.88GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	01/25/2023	01/27/2023	01/27/2023	Maturity	1	21,959	1.232469995			(154)							(154)			0003
GBP/L 3226380.98 USD-S 2680000GBP	Heylo Deal 1st Funding AADE - 19344	B1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	02/23/2023	03/22/2023	03/22/2023	Maturity	1	3,226,381	1.2038735			(47,501)							(47,501)			0003
GBP/L 1400281.26 USD-S 1096160GBP	Heylo Deal 1st Funding AADE - 19344	B1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	08/07/2023	09/21/2023	09/21/2023	Maturity	1	1,400,281	1.277442399			47,949							47,949			0003
GBP/L 775831.25 USD-S 622121.46GBP	60 Curzon July 2022 - 7200568	B1	Currency	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	09/12/2023	10/20/2023	10/20/2023	Maturity	1	775,831	1.247073602			20,142							20,142			0003
GBP/L 56379544.52 USD-S 45200719.53GBP	Heylo Deal 1st Funding AADE - 19344	B1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	09/12/2023	10/20/2023	10/20/2023	Maturity	1	56,379,545	1.2473152			1,474,328							1,474,328			0003
GBP/L 142704750.5 USD-S 102566234.2GBP	CML Standard Hotel	B1	Currency	BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	05/04/2021	10/10/2023	10/10/2023	Maturity	1	142,704,751	1.3913424			17,153,927					(18,161,632)		17,153,927			0003
GBP/L 12737183.9 USD-S 9012642.69GBP	iQ Pool I 7200423	B1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	12/10/2021	05/16/2023	05/16/2023	Maturity	1	12,737,184	1.413257392			2,668					(4,206)		2,668			0003
GBP/L 120947193.8 USD-S 98669174.32GBP	Heylo Deal 1st Funding AADE - 19344	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	12/05/2022	03/22/2023	03/22/2023	Maturity	1	120,947,194	1.225785			413,143					(1,468,097)		413,143			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
GBP/L 103410748.1 USD-S 84325791.02GBP	Finsbury deal June 2020 AADE - 2321501	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/06/2022	02/28/2023	02/28/2023	Maturity	1	103,410,748	1.22632408			1,755,846					(1,350,325)		1,755,846			0003
GBP/L 16768801.99 USD-S 13706048.41GBP	Box Plus II - 7200406	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/06/2022	03/30/2023	03/30/2023	Maturity	1	16,768,802	1.22346			(103,296)					(169,065)		(103,296)			0003
GBP/L 11013835.31 USD-S 8888504.9GBP	Coupon Hedge CML JAJO	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/13/2022	01/17/2023	01/17/2023	Maturity	1	11,013,835	1.23911			176,970					(265,207)		176,970			0003
GBP/L 3686658.66 USD-S 2965983.89GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/14/2022	01/24/2023	01/24/2023	Maturity	1	3,686,659	1.242980001			17,431					(99,266)		17,431			0003
GBP/L 11007613.35 USD-S 8888504.9GBP	Coupon Hedge CML JAJO	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/14/2022	01/31/2023	01/31/2023	Maturity	1	11,007,613	1.23841			32,931					(254,861)		32,931			0003
GBP/L 37691463.73 USD-S 30844078.34GBP	Coupon Hedge RML	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	12/16/2022	02/07/2023	02/07/2023	Maturity	1	37,691,464	1.222			617,026					(373,817)		617,026			0003
GBP/L 619356.82 USD-S 510618.98GBP	Coupon Hedge CML JAJO	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	01/12/2023	01/20/2023	01/20/2023	Maturity	1	619,357	1.212952993			(13,145)							(13,145)			0003
GBP/L 1240851.09 USD-S 1021237.95GBP	Coupon Hedge CML JAJO	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	01/12/2023	01/27/2023	01/27/2023	Maturity	1	1,240,851	1.215046004			(26,602)							(26,602)			0003
GBP/L 8997989.7 USD-S 7356647.97GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/12/2023	04/17/2023	04/17/2023	Maturity	1	8,997,990	1.22311			(136,051)							(136,051)			0003
GBP/L 734238.61 USD-S 597063.31GBP	Non-USD Balances Sell Foreign 1.17.2023	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/17/2023	01/19/2023	01/19/2023	Maturity	1	734,239	1.229750008			(2,358)							(2,358)			0003
GBP/L 3590040.02 USD-S 2902215.05GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/23/2023	04/25/2023	04/25/2023	Maturity	1	3,590,040	1.237000001			(32,205)							(32,205)			0003
GBP/L 10757064.91 USD-S 8677116.66GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/27/2023	04/28/2023	04/28/2023	Maturity	1	10,757,065	1.239705			(78,901)							(78,901)			0003
GBP/L 75242424.96 USD-S 61095960.73GBP	Coupon Hedge RML	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/02/2023	05/09/2023	05/09/2023	Maturity	1	75,242,425	1.231545			(1,818,182)							(1,818,182)			0003
GBP/L 5568377.26 USD-S 4623400.45GBP	Coupon Hedge CML FMAN	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/23/2023	05/30/2023	05/30/2023	Maturity	1	5,568,377	1.204389998			(145,238)							(145,238)			0003
GBP/L 102650781.16 USD-S 85363765.06GBP	Finsbury deal June 2020 AADE - 2321501	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/27/2023	03/31/2023	03/31/2023	Maturity	1	102,650,781	1.20251			(3,060,546)							(3,060,546)			0003
GBP/L 112431.79 USD-S 93565.83GBP	Non-USD Balances Sell Foreign 2.27.2023	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/27/2023	03/01/2023	03/01/2023	Maturity	1	112,432	1.201633011			(91)							(91)			0003
GBP/L 3707634.59 USD-S 3049716.25GBP	Non-USD Balances Sell Foreign 3.13.2023	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/13/2023	03/14/2023	03/14/2023	Maturity	1	3,707,635	1.215731001			(7,816)							(7,816)			0003
GBP/L 121443483.9 USD-S 99644545.62GBP	Heylo Deal 1st Funding AADE - 19344	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/14/2023	06/22/2023	06/22/2023	Maturity	1	121,443,484	1.218767			(5,842,482)							(5,842,482)			0003
GBP/L 48741.92 USD-S 40360.47GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/16/2023	03/17/2023	03/17/2023	Maturity	1	48,742	1.207664826			(159)							(159)			0003
GBP/L 104542870.1 USD-S 85363766GBP	Finsbury deal June 2020 AADE - 2321501	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/21/2023	04/18/2023	04/18/2023	Maturity	1	104,542,870	1.224675			(1,102,740)							(1,102,740)			0003
GBP/L 48665.26 USD-S 39297.2GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/03/2023	04/05/2023	04/05/2023	Maturity	1	48,665	1.238390013			(445)							(445)			0003
GBP/L 18262762.68 USD-S 14299366.92GBP	Coupon Hedge CML JAJO	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/11/2023	07/17/2023	07/17/2023	Maturity	1	18,262,763	1.277172813			(368,605)							(368,605)			0003
GBP/L 105539065.3 USD-S 85363766GBP	Finsbury deal June 2020 AADE - 2321501	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2023	04/21/2023	04/21/2023	Maturity	1	105,539,065	1.236345			(611,008)							(611,008)			0003
GBP/L 95551653.43 USD-S 76863766GBP	Finsbury deal June 2020 AADE - 2321501	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/20/2023	05/26/2023	05/26/2023	Maturity	1	95,551,653	1.24313			886,014							886,014			0003
GBP/L 9021452.02 USD-S 7255190.42GBP	Coupon Hedge CML JAJO	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/21/2023	07/28/2023	07/28/2023	Maturity	1	9,021,452	1.243448			(252,135)							(252,135)			0003
GBP/L 3311012.02 USD-S 2667750.64GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2023	05/25/2023	05/25/2023	Maturity	1	3,311,012	1.241125003			13,951							13,951			0003
GBP/L 57884.17 USD-S 46225.61GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/03/2023	05/05/2023	05/05/2023	Maturity	1	57,884	1.252209976			(231)							(231)			0003
GBP/L 58669597.86 USD-S 46622561.17GBP	Coupon Hedge RML	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/04/2023	08/09/2023	08/09/2023	Maturity	1	58,669,598	1.258395			(736,578)							(736,578)			0003
GBP/L 4868218.45 USD-S 3903518.5GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/22/2023	06/26/2023	06/26/2023	Maturity	1	4,868,218	1.247136001			(96,637)							(96,637)			0003
GBP/L 95377941.32 USD-S 76863766GBP	Finsbury deal June 2020 AADE - 2321501	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/23/2023	05/31/2023	05/31/2023	Maturity	1	95,377,941	1.24087			28,846							28,846			0003
GBP/L 3751914.21 USD-S 3030840.81GBP	Coupon Hedge CML FMAN	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	05/25/2023	08/30/2023	08/30/2023	Maturity	1	3,751,914	1.237912			(81,488)							(81,488)			0003
GBP/L 95124087.97 USD-S 76863766GBP	Finsbury deal June 2020 AADE - 2321501	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2023	06/30/2023	06/30/2023	Maturity	1	95,124,088	1.23756736			(1,815,962)							(1,815,962)			0003
GBP/L 10633798.54 USD-S 8495145.63GBP	Finsbury deal June 2020 AADE - 2321501	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/02/2023	06/06/2023	06/06/2023	Maturity	1	10,633,799	1.25175			74,395							74,395			0003
GBP/L 4275401.79 USD-S 3449685.15GBP	Non-USD Balances Sell Foreign 6.6.2023	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/06/2023	06/08/2023	06/08/2023	Maturity	1	4,275,402	1.239360001			(12,212)							(12,212)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
GBP/L 131918387.68 USD-S 104748328.94GBP	Heylo Deal 1st Funding AADE - 19344	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/09/2023	09/21/2023	09/21/2023	Maturity	1	131,918,388	1.259384174			2,558,300							2,558,300			0003
GBP/L 86205925.06 USD-S 68368620.37GBP	Finsbury deal June 2020 AADE - 2321501	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/13/2023	12/29/2023	12/29/2023	Maturity	1	86,205,925	1.260899			(820,233)							(820,233)			0003
GBP/L 5015544.05 USD-S 3954007.66GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/15/2023	07/26/2023	07/26/2023	Maturity	1	5,015,544	1.268471			(83,967)							(83,967)			0003
GBP/L 15682697.35 USD-S 12075782.02GBP	Coupon Hedge CML JAJO	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/12/2023	10/17/2023	10/17/2023	Maturity	1	15,682,697	1.29869			932,209							932,209			0003
GBP/L 4784038.53 USD-S 3700664.4GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/19/2023	08/25/2023	08/25/2023	Maturity	1	4,784,039	1.29275125			123,780							123,780			0003
GBP/L 59266812.35 USD-S 46390992.41GBP	Coupon Hedge RML	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/07/2023	11/09/2023	11/09/2023	Maturity	1	59,266,812	1.27755			2,266,318							2,266,318			0003
GBP/L 77755.78 USD-S 61298.87GBP	Non-USD Balances Sell Foreign 8.11.2023	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/11/2023	08/15/2023	08/15/2023	Maturity	1	77,756	1.268470039			35							35			0003
GBP/L 4673606.08 USD-S 3700664.4GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/23/2023	09/25/2023	09/25/2023	Maturity	1	4,673,606	1.262910001			145,082							145,082			0003
GBP/L 3811924.86 USD-S 3030840.81GBP	Coupon Hedge CML FMAN	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/29/2023	11/30/2023	11/30/2023	Maturity	1	3,811,925	1.257712001			(34,808)							(34,808)			0003
GBP/L 3916742.53 USD-S 3112354.51GBP	Non-USD Balances Sell Foreign 9.5.2023	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/05/2023	09/07/2023	09/07/2023	Maturity	1	3,916,743	1.258449999			25,035							25,035			0003
GBP/L 133930650.2 USD-S 107351708.9GBP	Heylo Deal 1st Funding AADE - 19344	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/12/2023	10/20/2023	10/20/2023	Maturity	1	133,930,650	1.247587501			3,530,761							3,530,761			0003
GBP/L 4538320.89 USD-S 3700664.4GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2023	10/25/2023	10/25/2023	Maturity	1	4,538,321	1.226353			37,555							37,555			0003
GBP/L 4515580.31 USD-S 3700664.4GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/23/2023	11/27/2023	11/27/2023	Maturity	1	4,515,580	1.220208001			(149,084)							(149,084)			0003
GBP/L 1173231.85 USD-S 955563.94GBP	Non-USD Futures Repatriation - 11.8.2023	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/08/2023	11/10/2023	11/10/2023	Maturity	1	1,173,232	1.22779			5,917							5,917			0003
GBP/L 12737183.9 USD-S 9012642.69GBP	iQ Pool I 7200423	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/15/2021	05/16/2023	05/16/2023	Maturity	1	12,737,184	1.413257392			2,227					(2,940)		2,227			0003
GBP/L 2186081.37 USD-S 1789320.34GBP	Heylo Deal 1st Funding AADE - 19344	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	12/05/2022	03/22/2023	03/22/2023	Maturity	1	2,186,081	1.2217384			251					(19,383)		251			0003
GBP/L 3016505.57 USD-S 2453959.82GBP	Coupon Hedge CML FMAN	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/12/2022	02/28/2023	02/28/2023	Maturity	1	3,016,506	1.22924			58,252					(46,451)		58,252			0003
GBP/L 37204281.51 USD-S 30844078.34GBP	Coupon Hedge RML	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/04/2023	02/07/2023	02/07/2023	Maturity	1	37,204,282	1.206205			129,844							129,844			0003
GBP/L 66861.69 USD-S 54250.16GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/25/2023	01/27/2023	01/27/2023	Maturity	1	66,862	1.232469913			(468)							(468)			0003
GBP/L 102650781.16 USD-S 85363765.06GBP	Finsbury - 2321501	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/27/2023	03/31/2023	03/31/2023	Maturity	1	102,650,781	1.20251			(37,673)							(37,673)			0003
GBP/L 16477411.4 USD-S 13706048.41GBP	Box Plus II - 7200406	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/27/2023	03/01/2023	03/01/2023	Maturity	1	16,477,411	1.2022			(5,516)							(5,516)			0003
GBP/L 1671242.61 USD-S 1341723.93GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/22/2023	05/25/2023	05/25/2023	Maturity	1	1,671,243	1.245593503			13,012							13,012			0003
GBP/L 131918387.68 USD-S 104748328.94GBP	Heylo Deal 1st Funding AADE - 19344	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/09/2023	09/21/2023	09/21/2023	Maturity	1	131,918,388	1.259384174			132,102							132,102			0003
GBP/L 63336.27 USD-S 49887.19GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/15/2023	06/26/2023	06/26/2023	Maturity	1	63,336	1.269589849			(115)							(115)			0003
GBP/L 18262762.68 USD-S 14299366.92GBP	Coupon Hedge CML JAJO	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/12/2023	07/17/2023	07/17/2023	Maturity	1	18,262,763	1.277172813			(88,021)							(88,021)			0003
GBP/L 43728.84 USD-S 33858.87GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/19/2023	07/26/2023	07/26/2023	Maturity	1	43,729	1.291503231			61							61			0003
GBP/L 4630163.98 USD-S 3700664.4GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/20/2023	12/29/2023	12/29/2023	Maturity	1	4,630,164	1.251171001			(80,398)							(80,398)			0003
GBP/L 12737183.9 USD-S 9012642.69GBP	iQ Pool II 7200424	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/12/2021	05/16/2023	05/16/2023	Maturity	1	12,737,184	1.413257392			986					(1,299)		986			0003
GBP/L 4298763.47 USD-S 3491933.86GBP	Coupon Hedge CML FMAN	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/13/2022	02/28/2023	02/28/2023	Maturity	1	4,298,763	1.231055238			81,835					(70,034)		81,835			0003
GBP/L 7662654.83 USD-S 6365000GBP	Heylo Deal 1st Funding AADE - 19344	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/23/2023	03/22/2023	03/22/2023	Maturity	1	7,662,655	1.2038735			(112,815)							(112,815)			0003
GBP/L 3325668 USD-S 2603380GBP	Heylo Deal 1st Funding AADE - 19344	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/07/2023	09/21/2023	09/21/2023	Maturity	1	3,325,668	1.277442402			113,879							113,879			0003
GBP/L 12737183.9 USD-S 9012642.69GBP	iQ Pool II 7200424	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/17/2021	05/16/2023	05/16/2023	Maturity	1	12,737,184	1.413257392			754,951					(945,499)		754,951			0003
GBP/L 4298763.47 USD-S 3491933.86GBP	Finsbury - 2321501	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/11/2023	02/28/2023	02/28/2023	Maturity	1	4,298,763	1.231055238			7,396							7,396			0003
GBP/L 12737183.9 USD-S 9012642.69GBP	iQ Pool I 7200423	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/17/2021	05/16/2023	05/16/2023	Maturity	1	12,737,184	1.413257392			685,942					(859,073)		685,942			0003
GBP/L 12737183.9 USD-S 9012642.69GBP	iQ Pool I 7200423	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/11/2022	05/16/2023	05/16/2023	Maturity	1	12,737,184	1.413257392			(2,496)					586		(2,496)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
GBP/L 155597.47 USD-S 114741.67GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2021	06/15/2023	06/15/2023	Maturity	1	155,597	1.356067678			10,381					(16,437)		10,381			0003
GBP/L 25390798.31 USD-S 20772457.77GBP	Heylo Deal 1st Funding AADE - 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/05/2022	03/22/2023	03/22/2023	Maturity	1	25,390,798	1.22233			15,209					(237,304)		15,209			0003
GBP/L 8384401.01 USD-S 6853024.22GBP	Box Plus II - 7200406	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/06/2022	03/30/2023	03/30/2023	Maturity	1	8,384,401	1.22346			(51,648)					(84,533)		(51,648)			0003
GBP/L 1413270.45 USD-S 1149710.76GBP	Coupon Hedge CML FMAN	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/12/2022	02/28/2023	02/28/2023	Maturity	1	1,413,270	1.229239996			27,292					(21,763)		27,292			0003
GBP/L 1034791.38 USD-S 835108.57GBP	Coupon Hedge CML JAJO	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/13/2022	01/17/2023	01/17/2023	Maturity	1	1,034,791	1.23911			16,627					(24,917)		16,627			0003
GBP/L 1034206.81 USD-S 835108.57GBP	Coupon Hedge CML JAJO	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/14/2022	01/31/2023	01/31/2023	Maturity	1	1,034,207	1.238410007			3,094					(23,945)		3,094			0003
GBP/L 7935045 USD-S 6493490.18GBP	Coupon Hedge RML	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	12/16/2022	02/07/2023	02/07/2023	Maturity	1	7,935,045	1.222			129,900					(78,698)		129,900			0003
GBP/L 1022250.78 USD-S 835779.92GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/12/2023	04/17/2023	04/17/2023	Maturity	1	1,022,251	1.223110002			(15,457)							(15,457)			0003
GBP/L 174922.75 USD-S 142242.53GBP	Non-USD Balances Sell Foreign 1.17.2023	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/17/2023	01/19/2023	01/19/2023	Maturity	1	174,923	1.229749991			(496)							(496)			0003
GBP/L 904091.79 USD-S 729279.78GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/27/2023	04/28/2023	04/28/2023	Maturity	1	904,092	1.239705			(6,631)							(6,631)			0003
GBP/L 1710422.8 USD-S 1390000GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	02/15/2023	02/15/2023	Maturity	1	1,710,423	1.23052			18,231							18,231			0003
GBP/L 1713592 USD-S 1390000GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	05/15/2023	05/15/2023	Maturity	1	1,713,592	1.2328			(16,813)							(16,813)			0003
GBP/L 2107292.45 USD-S 1693672.03GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	07/17/2023	07/17/2023	Maturity	1	2,107,292	1.24421518			(103,981)							(103,981)			0003
GBP/L 1718318 USD-S 1390000GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	10/16/2023	10/16/2023	Maturity	1	1,718,318	1.2362			30,995							30,995			0003
GBP/L 15840510.53 USD-S 12862307.53GBP	Coupon Hedge RML	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/02/2023	05/09/2023	05/09/2023	Maturity	1	15,840,511	1.231545			(382,775)							(382,775)			0003
GBP/L 2365521.98 USD-S 1964083.04GBP	Coupon Hedge CML FMAN	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/23/2023	05/30/2023	05/30/2023	Maturity	1	2,365,522	1.204390004			(61,699)							(61,699)			0003
GBP/L 56215.9 USD-S 46782.92GBP	Non-USD Balances Sell Foreign 2.27.2023	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/27/2023	03/01/2023	03/01/2023	Maturity	1	56,216	1.201632989			(45)							(45)			0003
GBP/L 25576237.55 USD-S 20977799.1GBP	Heylo Deal 1st Funding AADE - 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/14/2023	06/22/2023	06/22/2023	Maturity	1	25,576,238	1.219205			(1,220,808)							(1,220,808)			0003
GBP/L 1698082.38 USD-S 1390000GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/24/2023	03/27/2023	03/27/2023	Maturity	1	1,698,082	1.221642			(1,184)							(1,184)			0003
GBP/L 906821.48 USD-S 729279.78GBP	Coupon Hedge CML JAJO	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/21/2023	07/28/2023	07/28/2023	Maturity	1	906,821	1.243447995			(25,344)							(25,344)			0003
GBP/L 12351494.29 USD-S 9815276.04GBP	Coupon Hedge RML	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/04/2023	08/09/2023	08/09/2023	Maturity	1	12,351,494	1.258395			(155,069)							(155,069)			0003
GBP/L 662555.98 USD-S 526184.69GBP	Non-USD Balances Sell Foreign 5.9.2023	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/09/2023	05/11/2023	05/11/2023	Maturity	1	662,556	1.259170007			(1,701)							(1,701)			0003
GBP/L 2139509.97 USD-S 1728321.54GBP	Coupon Hedge CML FMAN	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	05/25/2023	08/30/2023	08/30/2023	Maturity	1	2,139,510	1.237911998			(46,468)							(46,468)			0003
GBP/L 26436851.76 USD-S 20977799.1GBP	Heylo Deal 1st Funding AADE - 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/09/2023	09/21/2023	09/21/2023	Maturity	1	26,436,852	1.26023			556,546							556,546			0003
GBP/L 732151.34 USD-S 559449.33GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/18/2023	07/19/2023	07/19/2023	Maturity	1	732,151	1.308700003			2,685							2,685			0003
GBP/L 2671714.99 USD-S 2099596.06GBP	Non-USD Balances Buy Foreign 8.2.2023	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/02/2023	08/04/2023	08/04/2023	Maturity	1	2,671,715	1.27249			4,816							4,816			0003
GBP/L 12477223.66 USD-S 9766524.72GBP	Coupon Hedge RML	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2023	11/09/2023	11/09/2023	Maturity	1	12,477,224	1.27755			477,120							477,120			0003
GBP/L 1773702.83 USD-S 1390000GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2023	08/15/2023	08/15/2023	Maturity	1	1,773,703	1.276045201			11,331							11,331			0003
GBP/L 2173730.74 USD-S 1728321.54GBP	Coupon Hedge CML FMAN	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/29/2023	11/30/2023	11/30/2023	Maturity	1	2,173,731	1.257712			(19,849)							(19,849)			0003
GBP/L 28189772.29 USD-S 22600359.79GBP	Heylo Deal 1st Funding AADE - 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/12/2023	10/20/2023	10/20/2023	Maturity	1	28,189,772	1.2473152			737,164							737,164			0003
GBP/L 1695522 USD-S 1390000GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/28/2023	10/02/2023	10/02/2023	Maturity	1	1,695,522	1.2198			(138)							(138)			0003
GBP/L 1687487.63 USD-S 1388889GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/26/2023	10/26/2023	Maturity	1	1,687,488	1.214990996			5,413							5,413			0003
GBP/L 1687666.8 USD-S 1388889GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2023	11/15/2023	11/15/2023	Maturity	1	1,687,667	1.215119999			(48,314)							(48,314)			0003
GBP/L 1759304.75 USD-S 1388889GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/30/2023	12/15/2023	12/15/2023	Maturity	1	1,759,305	1.266699319			(5,671)							(5,671)			0003
GBP/L 3625467.5 USD-S 2780000GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/03/2021	06/15/2023	06/15/2023	Maturity	1	3,625,468	1.304125			125,561					(198,930)		125,561			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
GBP/L 460227.65 USD-S 376699.01GBP	Heylo Deal 1st Funding AADE - 19344	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	12/05/2022	03/22/2023	03/22/2023	Maturity	1	460,228	1.221738411			53					(4,081)		53			0003
GBP/L 1424319.17 USD-S 1149710.76GBP	Coupon Hedge CML FMAN	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/13/2022	02/28/2023	02/28/2023	Maturity	1	1,424,319	1.238849996			38,341					(32,812)		38,341			0003
GBP/L 1670496.86 USD-S 1390000GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/22/2022	01/17/2023	01/17/2023	Maturity	1	1,670,497	1.201796302			(24,191)					10,392		(24,191)			0003
GBP/L 7832480.32 USD-S 6493490.18GBP	Coupon Hedge RML	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/04/2023	02/07/2023	02/07/2023	Maturity	1	7,832,480	1.206205			27,336							27,336			0003
GBP/L 174922.75 USD-S 142242.53GBP	Non-USD Balances Sell Foreign 1.17.2023	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/17/2023	01/19/2023	01/19/2023	Maturity	1	174,923	1.229749991			(65)							(65)			0003
GBP/L 8238705.69 USD-S 6853024.2GBP	Box Plus II - 7200406	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/27/2023	03/01/2023	03/01/2023	Maturity	1	8,238,706	1.2022			(2,758)							(2,758)			0003
GBP/L 1041115.25 USD-S 835779.92GBP	Coupon Hedge CML JAJO	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/11/2023	07/17/2023	07/17/2023	Maturity	1	1,041,115	1.2456811			(53,009)							(53,009)			0003
GBP/L 1724039.24 USD-S 1390000GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/12/2023	04/17/2023	04/17/2023	Maturity	1	1,724,039	1.240316			(1,790)							(1,790)			0003
GBP/L 1725434.8 USD-S 1390000GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/17/2023	05/15/2023	05/15/2023	Maturity	1	1,725,435	1.24132			(4,971)							(4,971)			0003
GBP/L 326854.38 USD-S 264968.37GBP	Coupon Hedge CML FMAN	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	05/25/2023	05/30/2023	05/30/2023	Maturity	1	326,854	1.233559991			(595)							(595)			0003
GBP/L 1353397.4 USD-S 1074480.69GBP	Heylo Deal 1st Funding AADE - 19344	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/09/2023	09/21/2023	09/21/2023	Maturity	1	1,353,397	1.259582804			27,811							27,811			0003
GBP/L 1704577.85 USD-S 1390000GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/22/2023	10/16/2023	10/16/2023	Maturity	1	1,704,578	1.226315			17,255							17,255			0003
GBP/L 1759304.75 USD-S 1388889GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/30/2023	12/15/2023	12/15/2023	Maturity	1	1,759,305	1.266699319			(8,489)							(8,489)			0003
GBP/L 1613190.49 USD-S 1340000GBP	Heylo Deal 1st Funding AADE - 19344	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/23/2023	03/22/2023	03/22/2023	Maturity	1	1,613,190	1.2038735			(23,751)							(23,751)			0003
GBP/L 3625467.5 USD-S 2780000GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/02/2023	06/15/2023	06/15/2023	Maturity	1	3,625,468	1.304125			(18,457)							(18,457)			0003
GBP/L 2107292.45 USD-S 1693672.03GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/11/2023	07/17/2023	07/17/2023	Maturity	1	2,107,292	1.24421518			(5,923)							(5,923)			0003
GBP/L 700140.63 USD-S 548080GBP	Heylo Deal 1st Funding AADE - 19344	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/07/2023	09/21/2023	09/21/2023	Maturity	1	700,141	1.277442399			23,974							23,974			0003
GBP/L 1029003.18 USD-S 841342.56GBP	Coupon Hedge RMBS	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/15/2022	03/28/2023	03/28/2023	Maturity	1	1,029,003	1.223049004			(4,587)					(10,078)		(4,587)			0003
GBP/L 988702.98 USD-S 801279.7GBP	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/23/2023	06/28/2023	06/28/2023	Maturity	1	988,703	1.23390494			(32,993)							(32,993)			0003
GBP/L 933522.51 USD-S 735045.52GBP	Coupon Hedge RMBS	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/15/2023	09/28/2023	09/28/2023	Maturity	1	933,523	1.270019998			41,401							41,401			0003
GBP/L 901996.41 USD-S 735045.52GBP	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/21/2023	12/28/2023	12/28/2023	Maturity	1	901,996	1.227130001			(38,645)							(38,645)			0003
GBP/L 988702.98 USD-S 801279.7GBP	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/15/2023	06/28/2023	06/28/2023	Maturity	1	988,703	1.23390494			(97)							(97)			0003
GBP/L 312398.57 USD-S 251330.32GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/14/2022	01/24/2023	01/24/2023	Maturity	1	312,399	1.242980035			1,477					(8,412)		1,477			0003
GBP/L 2455410.02 USD-S 2007613.77GBP	Coupon Hedge RMBS	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/15/2022	03/28/2023	03/28/2023	Maturity	1	2,455,410	1.223049003			(10,946)					(24,049)		(10,946)			0003
GBP/L 301155.72 USD-S 243456.53GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/23/2023	04/25/2023	04/25/2023	Maturity	1	301,156	1.236999969			(2,702)							(2,702)			0003
GBP/L 2475638.73 USD-S 2007613.77GBP	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/23/2023	06/28/2023	06/28/2023	Maturity	1	2,475,639	1.233125			(84,473)							(84,473)			0003
GBP/L 286917.21 USD-S 231175.11GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/21/2023	05/25/2023	05/25/2023	Maturity	1	286,917	1.241125007			1,209							1,209			0003
GBP/L 412499.59 USD-S 330757.5GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/22/2023	06/26/2023	06/26/2023	Maturity	1	412,500	1.247136014			(8,188)							(8,188)			0003
GBP/L 184012.19 USD-S 148484.34GBP	Non-USD Balances Sell Foreign 6.6.2023	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/06/2023	06/08/2023	06/08/2023	Maturity	1	184,012	1.239270013			(539)							(539)			0003
GBP/L 429378.7 USD-S 338501GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/15/2023	07/26/2023	07/26/2023	Maturity	1	429,379	1.268470994			(7,188)							(7,188)			0003
GBP/L 2159622.79 USD-S 1700463.61GBP	Coupon Hedge RMBS	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/15/2023	09/28/2023	09/28/2023	Maturity	1	2,159,623	1.270019998			95,778							95,778			0003
GBP/L 441265.57 USD-S 341338.34GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/19/2023	08/25/2023	08/25/2023	Maturity	1	441,266	1.292751263			11,417							11,417			0003
GBP/L 431079.6 USD-S 341338.34GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/23/2023	09/25/2023	09/25/2023	Maturity	1	431,080	1.262909991			13,382							13,382			0003
GBP/L 418601.3 USD-S 341338.34GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2023	10/25/2023	10/25/2023	Maturity	1	418,601	1.226353008			3,464							3,464			0003
GBP/L 2086689.91 USD-S 1700463.61GBP	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/21/2023	12/28/2023	12/28/2023	Maturity	1	2,086,690	1.22713			(89,402)							(89,402)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
GBP/L 416503.77 USD-S 341338.34GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/23/2023	11/27/2023	11/27/2023	Maturity	1	416,504	1.220207991			(13,751)							(13,751)			0003
GBP/L 264462.7 USD-S 212932.93GBP	Non-USD Futures Repatriation - 11.15.2023	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	11/15/2023	11/17/2023	11/17/2023	Maturity	1	264,463	1.242000004			278							278			0003
GBP/L 427072.63 USD-S 341338.34GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/20/2023	12/29/2023	12/29/2023	Maturity	1	427,073	1.251170994			(7,416)							(7,416)			0003
GBP/L 144379.33 USD-S 115912.08GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/22/2023	05/25/2023	05/25/2023	Maturity	1	144,379	1.24559347			1,124							1,124			0003
GBP/L 31602.33 USD-S 24891.76GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/15/2023	06/26/2023	06/26/2023	Maturity	1	31,602	1.269590017			(57)							(57)			0003
GBP/L 27560.27 USD-S 21339.68GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/19/2023	07/26/2023	07/26/2023	Maturity	1	27,560	1.291503434			38							38			0003
GBP/L 177203.06 USD-S 143082.24GBP	Non-USD Balances Sell Foreign 4.3.2023	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	04/03/2023	04/05/2023	04/05/2023	Maturity	1	177,203	1.238469988			(1,607)							(1,607)			0003
GBP/L 2798605.2 USD-S 2289682.84GBP	Foreign Currency	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/15/2022	01/12/2023	01/12/2023	Maturity	1	2,798,605	1.222267622								(22,644)					0003
GBP/L 1710837 USD-S 1391784.36GBP	Coupon Hedge CML FMAN	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/12/2022	02/28/2023	02/28/2023	Maturity	1	1,710,837	1.229239995			33,038					(26,345)		33,038			0003
GBP/L 811949.35 USD-S 653228.01GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/14/2022	01/24/2023	01/24/2023	Maturity	1	811,949	1.242979997			3,839					(21,862)		3,839			0003
GBP/L 3414873.86 USD-S 2792098.98GBP	Coupon Hedge RMBS	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/15/2022	03/28/2023	03/28/2023	Maturity	1	3,414,874	1.223048998			(15,223)					(33,446)		(15,223)			0003
GBP/L 190638.85 USD-S 158395.8GBP	Non-USD Balances Sell Foreign 12.29.2022	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/29/2022	01/03/2023	01/03/2023	Maturity	1	190,639	1.203560006			(940)					829		(940)			0003
GBP/L 782136.55 USD-S 632285GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/23/2023	04/25/2023	04/25/2023	Maturity	1	782,137	1.237000008			(7,016)							(7,016)			0003
GBP/L 21958.77 USD-S 17816.88GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/25/2023	01/27/2023	01/27/2023	Maturity	1	21,959	1.232469995			(154)							(154)			0003
GBP/L 3291638.9 USD-S 2734428.54GBP	Coupon Hedge CML FMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2023	05/30/2023	05/30/2023	Maturity	1	3,291,639	1.203775799			(87,578)							(87,578)			0003
GBP/L 16007.86 USD-S 13255.22GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/16/2023	03/17/2023	03/17/2023	Maturity	1	16,008	1.207664603			(52)							(52)			0003
GBP/L 3385937.64 USD-S 2745818.67GBP	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/23/2023	06/28/2023	06/28/2023	Maturity	1	3,385,938	1.233124997			(115,534)							(115,534)			0003
GBP/L 15982.69 USD-S 12906.02GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/03/2023	04/05/2023	04/05/2023	Maturity	1	15,983	1.238390302			(146)							(146)			0003
GBP/L 468349.87 USD-S 378023.56GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/03/2023	04/17/2023	04/17/2023	Maturity	1	468,350	1.238943599			(1,006)							(1,006)			0003
GBP/L 742920.26 USD-S 598586.17GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/21/2023	05/25/2023	05/25/2023	Maturity	1	742,920	1.241125			3,130							3,130			0003
GBP/L 233338.14 USD-S 188048.53GBP	Non-USD Balances Sell Foreign 4.24.2023	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/25/2023	04/27/2023	04/27/2023	Maturity	1	233,338	1.240840011			(1,008)							(1,008)			0003
GBP/L 19010.36 USD-S 15181.45GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/03/2023	05/05/2023	05/05/2023	Maturity	1	19,010	1.252209769			(76)							(76)			0003
GBP/L 1054085.93 USD-S 845205.28GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/22/2023	06/26/2023	06/26/2023	Maturity	1	1,054,086	1.247135998			(20,924)							(20,924)			0003
GBP/L 8673383.7 USD-S 7006462.25GBP	Coupon Hedge CML FMAN	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	05/25/2023	08/30/2023	08/30/2023	Maturity	1	8,673,384	1.237912			(188,377)							(188,377)			0003
GBP/L 1092499.27 USD-S 861272.56GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/15/2023	07/26/2023	07/26/2023	Maturity	1	1,092,499	1.268471005			(18,290)							(18,290)			0003
GBP/L 2846174.65 USD-S 2241047.11GBP	Coupon Hedge RMBS	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/15/2023	09/28/2023	09/28/2023	Maturity	1	2,846,175	1.27002			126,226							126,226			0003
GBP/L 1058435.77 USD-S 818746.66GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/19/2023	08/25/2023	08/25/2023	Maturity	1	1,058,436	1.292751252			27,386							27,386			0003
GBP/L 189819.25 USD-S 149644.26GBP	Non-USD Balances Sell Foreign 8.11.2023	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/11/2023	08/15/2023	08/15/2023	Maturity	1	189,819	1.26846997			86							86			0003
GBP/L 1034003.34 USD-S 818746.66GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/23/2023	09/25/2023	09/25/2023	Maturity	1	1,034,003	1.262909995			32,098							32,098			0003
GBP/L 8812111.65 USD-S 7006462.25GBP	Coupon Hedge CML FMAN	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/29/2023	11/30/2023	11/30/2023	Maturity	1	8,812,112	1.257712			(80,466)							(80,466)			0003
GBP/L 1004072.42 USD-S 818746.66GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2023	10/25/2023	10/25/2023	Maturity	1	1,004,072	1.226352997			8,309							8,309			0003
GBP/L 2750056.14 USD-S 2241047.11GBP	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/21/2023	12/28/2023	12/28/2023	Maturity	1	2,750,056	1.22713			(117,823)							(117,823)			0003
GBP/L 999041.22 USD-S 818746.66GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/23/2023	11/27/2023	11/27/2023	Maturity	1	999,041	1.220207994			(32,984)							(32,984)			0003
GBP/L 1024392.08 USD-S 818746.66GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/20/2023	12/29/2023	12/29/2023	Maturity	1	1,024,392	1.251171003			(17,787)							(17,787)			0003
GBP/L 390160.53 USD-S 309030.7GBP	Non-USD Futures Repatriation - 12.5.2023	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	12/05/2023	12/07/2023	12/07/2023	Maturity	1	390,161	1.262530001			2,204							2,204			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 1724212.05 USD-S 1391784.36GBP	Coupon Hedge CML FMAN	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/13/2022	02/28/2023	02/28/2023	Maturity	1	1,724,212	1.238849997			46,413					(39,720)		46,413			0003
GBP/L 350777.79 USD-S 281614.98GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/22/2023	05/25/2023	05/25/2023	Maturity	1	350,778	1.245593505			2,731							2,731			0003
GBP/L 5425621.9 USD-S 4398344.55GBP	Coupon Hedge CML FMAN	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	05/25/2023	05/30/2023	05/30/2023	Maturity	1	5,425,622	1.233559999			(9,869)							(9,869)			0003
GBP/L 20398.86 USD-S 16067.28GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/15/2023	06/26/2023	06/26/2023	Maturity	1	20,399	1.269590124			(37)							(37)			0003
GBP/L 7300.73 USD-S 5652.89GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/19/2023	07/26/2023	07/26/2023	Maturity	1	7,301	1.291503992			10							10			0003
GBP/L 697828.46 USD-S 552722.28GBP	Non-USD Futures Repatriation - 12.5.2023	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	12/05/2023	12/07/2023	12/07/2023	Maturity	1	697,828	1.26253			3,942							3,942			0003
SEK/L 253634.04 USD-S 2635143.33SEK	Non-USD Balances Sell Foreign 2.22.2023	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/22/2023	02/23/2023	02/23/2023	Maturity	1	253,634	0.096250567			855							855			0003
SEK/L 445.58 USD-S 4581.45SEK	Non-USD Balances Sell Foreign 4.24.2023	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	04/25/2023	04/27/2023	04/27/2023	Maturity	1	446	0.097257419			2							2			0003
SEK/L 271906.32 USD-S 2965252.62SEK	Non-USD Balances Sell Foreign 6.6.2023	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/06/2023	06/08/2023	06/08/2023	Maturity	1	271,906	0.091697523			(233)							(233)			0003
SEK/L 302529.87 USD-S 3329268.6SEK	Non-USD Balances Sell Foreign 8.24.2023	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/24/2023	08/28/2023	08/28/2023	Maturity	1	302,530	0.090869769			1,045							1,045			0003
SEK/L 890168.7 USD-S 9308627.59SEK	Non-USD Futures Repatriation - 12.5.2023	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/05/2023	12/07/2023	12/07/2023	Maturity	1	890,169	0.09562835			1,636							1,636			0003
SEK/L 53654.98 USD-S 551326.37SEK	Sunbeam March 2021 - 7200439	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/25/2023	04/27/2023	04/27/2023	Maturity	1	53,655	0.097319814			283							283			0003
EUR/L 5567750 USD-S 5000000EUR	CLO ReInv6m VOYE 3A DE XS2125181409	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/19/2023	04/15/2025	04/15/2025	Maturity	1	5,567,750	1.11355			(68,501)										0003
EUR/L 3144470 USD-S 2800000EUR	CLO ReInv6m ACLO 5A CR XS2310114553	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/23/2023	01/20/2026	01/20/2026	Maturity	1	3,144,470	1.123025			(33,314)										0003
EUR/L 4954400 USD-S 4400000EUR	CLO ReInv6m ACLO 6A DR XS2331214796	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	01/23/2023	05/22/2026	05/22/2026	Maturity	1	4,954,400	1.126			(50,408)										0003
EUR/L 6539500 USD-S 5800000EUR	CLO ReInv6m CADOG 9A DR XS2346595379	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/23/2023	07/15/2026	07/15/2026	Maturity	1	6,539,500	1.1275			(65,495)										0003
EUR/L 9025000 USD-S 8000000EUR	CLO ReInv6m VOYE 5A D XS2372436928	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/23/2023	10/15/2026	10/15/2026	Maturity	1	9,025,000	1.128125			(87,096)										0003
EUR/L 5881720 USD-S 5200000EUR	CLO ReInv6m CIFCE 4A D XS2354690062	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/23/2023	01/19/2027	01/19/2027	Maturity	1	5,881,720	1.1311			(56,147)										0003
EUR/L 1470550.9 USD-S 1300000EUR	CLO ReInv6m CIFCE 4A C XS2354689304	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/23/2023	01/19/2027	01/19/2027	Maturity	1	1,470,551	1.131193			(14,029)										0003
EUR/L 8542500 USD-S 7500000EUR	CLO ReInv6m PENTA 2023-14A C XS2580301849	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/31/2023	04/18/2028	04/18/2028	Maturity	1	8,542,500	1.139			(70,137)										0003
USD/L 4000000 EUR-S 4471600USD	CLO ReInv6m VOYE 5A D XS2372436928	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/16/2023	10/15/2026	10/15/2026	Maturity	1	4,471,600	1.1179			48,901										0003
USD/L 2000000 EUR-S 2240200USD	CLO ReInv6m HNLY 6A D XS2401084376	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/16/2023	12/10/2026	12/10/2026	Maturity	1	2,240,200	1.1201			24,107										0003
USD/L 2000000 EUR-S 2233000USD	CLO ReInv6m CADOG 9A DR XS2346595379	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/16/2023	07/15/2026	07/15/2026	Maturity	1	2,233,000	1.1165			24,520										0003
USD/L 3200000 EUR-S 3587200USD	CLO ReInv6m CIFCE 4A D XS2354690062	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/16/2023	01/19/2027	01/19/2027	Maturity	1	3,587,200	1.121			37,494										0003
USD/L 4940000 EUR-S 5429964.02USD	CLO ReInv6m ARESE?12A?CR XS2391580219	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/17/2023	10/21/2024	10/21/2024	Maturity	1	5,429,964	1.099183			79,023										0003
EUR/L 5429964.02 USD-S 4940000EUR	CLO ReInv6m ARESE?12A?CR XS2391580219	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/17/2023	10/21/2024	10/21/2024	Maturity	1	5,429,964	1.099183			(79,023)										0003
EUR/L 2005920 USD-S 1800000EUR	CLO ReInv6m ALME 5A B1R XS1852482089	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	03/20/2023	10/15/2026	10/15/2026	Maturity	1	2,005,920	1.1144			(16,608)										0003
EUR/L 1860284.39 USD-S 1666175EUR	CLO ARESE 7A BR XS1650058990	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	03/20/2023	01/15/2027	01/15/2027	Maturity	1	1,860,284	1.116500002			(15,077)										0003
EUR/L 1988121.8 USD-S 1774000EUR	CLO ReInv6m ALME 5A C1R XS1852482758	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	03/20/2023	07/15/2027	07/15/2027	Maturity	1	1,988,122	1.1207			(15,562)										0003
EUR/L 5629000 USD-S 5000000EUR	CLO TERM DRYD 2017-52A CR XS2353414506	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/20/2023	02/15/2028	02/15/2028	Maturity	1	5,629,000	1.1258			(42,828)										0003
EUR/L 2251600 USD-S 2000000EUR	CLO TERM DRYD 2017-52A CR XS2353414506	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/20/2023	02/15/2028	02/15/2028	Maturity	1	2,251,600	1.1258			(17,131)										0003
EUR/L 447040 USD-S 400000EUR	CLO PALMP 1A CNE XS1566964802	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/20/2023	01/19/2027	01/19/2027	Maturity	1	447,040	1.1176			(3,715)										0003
EUR/L 1127890 USD-S 1000000EUR	CLO ReInv6m ANCHE 1X CE XS1846662861	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/21/2023	01/18/2028	01/18/2028	Maturity	1	1,127,890	1.12789			(8,272)										0003
EUR/L 1127000 USD-S 1000000EUR	CLO ReInv6m CADOG 11A DN XS1833626820	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/21/2023	11/15/2027	11/15/2027	Maturity	1	1,127,000	1.127			(8,349)										0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
EUR/L 992640 USD-S 880000EUR	CLO ReInv6m MILPK 1A CE XS1823316788	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	03/21/2023	01/18/2028	01/18/2028	Maturity	1	992,640	1.128			(7,265)										0003
EUR/L 2349165 USD-S 2100000EUR	CLO ReInv6m DRYD 2013-29A B1RR (Tax Exchange) XS1735592088	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/21/2023	10/15/2026	10/15/2026	Maturity	1	2,349,165	1.11865			(18,933)										0003
EUR/L 429855.4 USD-S 377000EUR	CLO ReInv6m CORDA 3A DRR XS1823358350	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	05/09/2023	04/03/2028	04/03/2028	Maturity	1	429,855	1.1402			(2,196)										0003
EUR/L 282275 USD-S 250000EUR	CLO ReInv6m CORDA 3A B1RR XS1823355927	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	05/09/2023	10/05/2026	10/05/2026	Maturity	1	282,275	1.1291			(1,569)										0003
EUR/L 2956527.9 USD-S 2695312.5EUR	CLO ALME 4A CR XS1724885527	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/13/2023	04/30/2024	04/30/2024	Maturity	1	2,956,528	1.096914699			(30,007)										0003
EUR/L 1591562.5 USD-S 1375000EUR	CLO ReInv6m DRYD 2017-62X D XS1826186592	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/12/2023	10/12/2027	10/12/2027	Maturity	1	1,591,563	1.1575			(7,264)										0003
USD/L 3100000 EUR-S 3410186USD	CLO ReInv6m BECLO 3A DR XS2348330494	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/04/2023	07/20/2026	07/20/2026	Maturity	1	3,410,186	1.10006			12,838										0003
GBP/L 26202.77 USD-S 21289.22GBP	Patrizia London - 7200445	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	10/11/2023	10/28/2025	10/28/2025	Maturity	1	26,203	1.230799907			1										0003
1439999999. Subtotal - Forwards - Hedging Other														24,608,743			XXX		(28,023,483)		25,100,784			XXX
1479999999. Subtotal - Forwards														24,608,743			XXX		(28,023,483)		25,100,784			XXX
1509999999. Subtotal - SSAP No. 108 Adjustments																	XXX							XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														(306,807)	(1,774,330)		XXX		(181,089)		(306,807)			XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1709999999. Subtotal - Hedging Other												(632,094)	632,094	64,828,557	(6,165,825)		XXX	29,229,268	(4,335,757)		2,935,290			XXX
1719999999. Subtotal - Replication																	XXX							XXX
1729999999. Subtotal - Income Generation																	XXX							XXX
1739999999. Subtotal - Other																	XXX							XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 - Totals												(632,094)	632,094	64,521,749	(7,940,155)		XXX	29,229,268	(4,516,846)		2,628,483			XXX

(a)

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

(b)

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

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges: 15 Cumulative Variation Margin	Highly Effective Hedges: 16 Deferred Variation Margin	Highly Effective Hedges: 17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Year-end (b)	22 Value of One (1) Point
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/28/2024	CBOT 549300EX04Q2QBFQTQ27	11/28/2023	102.1200	103.0000	462	462				462	462	1,150	0001	2,000
TU	9	18,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/28/2024	CBOT 549300EX04Q2QBFQTQ27	11/28/2023	102.1200	103.0000	4,162	4,162				4,162	4,162	10,350	0001	2,000
TU	2	4,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/28/2024	CBOT 549300EX04Q2QBFQTQ27	12/18/2023	102.6800	103.0000	925	925				925	925	2,300	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/28/2024	CBOT 549300EX04Q2QBFQTQ27	11/28/2023	102.1200	103.0000	462	462				462	462	1,150	0001	2,000
DM	37	180	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CBOT 549300EX04Q2QBFQTQ27	12/20/2023	36,693.8900	38,012.0000	172,719	172,719				168,051	168,051	302,400	0001	5
DM	8	40	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CBOT 549300EX04Q2QBFQTQ27	12/18/2023	36,777.6300	38,012.0000	37,345	37,345				37,345	37,345	67,200	0001	5
FV	7	7,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/28/2024	CBOT 549300EX04Q2QBFQTQ27	11/28/2023	106.9400	109.0000	3,310	3,310				3,310	3,310	10,500	0001	1,000
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCLQ0F39	12/11/2023	4,713.3800	4,820.0000	9,214	9,214				9,214	9,214	23,223	0001	50
ES	13	650	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCLQ0F39	12/11/2023	4,660.0000	4,820.0000	59,893	59,893				59,893	59,893	150,952	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCLQ0F39	12/29/2023	4,803.2500	4,820.0000	4,607	4,607				4,607	4,607	11,612	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCLQ0F39	12/11/2023	4,660.0000	4,820.0000	4,607	4,607				4,607	4,607	11,612	0001	50
ES	10	500	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCLQ0F39	12/11/2023	4,686.0000	4,820.0000	46,071	46,071				46,071	46,071	116,117	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCLQ0F39	12/11/2023	4,677.0000	4,820.0000	4,607	4,607				4,607	4,607	11,612	0001	50
ES	25	1,250	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCLQ0F39	12/13/2023	4,666.2400	4,820.0000	115,179	115,179				115,179	115,179	290,293	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCLQ0F39	12/11/2023	4,660.0000	4,820.0000	4,607	4,607				4,607	4,607	11,612	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCLQ0F39	12/11/2023	4,660.0000	4,820.0000	9,214	9,214				9,214	9,214	23,223	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCLQ0F39	12/11/2023	4,660.0000	4,820.0000	4,607	4,607				4,607	4,607	11,612	0001	50
ES	10	500	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCLQ0F39	12/11/2023	4,660.0000	4,820.0000	46,071	46,071				46,071	46,071	116,117	0001	50
ES	43	2,100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCLQ0F39	12/11/2023	4,660.0000	4,820.0000	198,107	198,107				193,500	193,500	487,691	0001	50
ES	3	150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCLQ0F39	12/13/2023	4,738.0000	4,820.0000	13,821	13,821				13,821	13,821	34,835	0001	50
ES	11	550	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCLQ0F39	12/18/2023	4,682.7700	4,820.0000	50,679	50,679				50,679	50,679	127,729	0001	50
ES	11	550	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCLQ0F39	12/11/2023	4,660.0000	4,820.0000	50,679	50,679				50,679	50,679	127,729	0001	50
ES	3	150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCLQ0F39	12/11/2023	4,695.5800	4,820.0000	13,821	13,821				13,821	13,821	34,835	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCLQ0F39	12/11/2023	4,660.0000	4,820.0000	9,214	9,214				9,214	9,214	23,223	0001	50
ES	6	300	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCLQ0F39	12/20/2023	4,676.1700	4,820.0000	27,643	27,643				27,643	27,643	69,670	0001	50
ES	24	1,200	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCLQ0F39	12/11/2023	4,702.7200	4,820.0000	110,572	110,572				110,572	110,572	278,681	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCLQ0F39	12/11/2023	4,660.0000	4,820.0000	9,214	9,214				9,214	9,214	23,223	0001	50
ES	7	350	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCLQ0F39	12/11/2023	4,660.0000	4,820.0000	32,250	32,250				32,250	32,250	81,282	0001	50
ES	9	450	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCLQ0F39	12/11/2023	4,763.9400	4,820.0000	41,464	41,464				41,464	41,464	104,505	0001	50
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCLQ0F39	12/11/2023	94.6100	95.0000	496	496				496	496	1,440	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCLQ0F39	12/11/2023	94.6100	95.0000	496	496				496	496	1,440	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCLQ0F39	12/11/2023	94.6100	95.0000	2,231	2,231				2,231	2,231	6,479	0001	2,500
S3	25	62,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCLQ0F39	12/18/2023	94.6000	95.0000	6,198	6,198				6,198	6,198	17,996	0001	2,500
TY	1	1,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/29/2024	CBOT 549300EX04Q2QBFQTQ27	12/08/2023	109.5300	113.0000	531	531				531	531	2,091	0001	1,000
TY	2	2,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/29/2024	CBOT 549300EX04Q2QBFQTQ27	11/28/2023	109.8800	113.0000	804	804				804	804	4,182	0001	1,000
RT	2	50	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCLQ0F39	12/11/2023	1,902.3000	2,048.0000	4,920	4,920				2,460	2,460	6,648	0001	50
1539999999. Subtotal - Long Futures - Hedging Other												1,101,205	1,101,205				1,089,470	1,089,470	2,606,712	XXX	XXX
1579999999. Subtotal - Long Futures												1,101,205	1,101,205				1,089,470	1,089,470	2,606,712	XXX	XXX
DM	10	50	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CBOT 549300EX04Q2QBFQTQ27	12/12/2023	37,525.1000	38,012.0000	46,681	46,681				46,681	46,681	(84,000)	0001	5
DM	2	10	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CBOT 549300EX04Q2QBFQTQ27	12/13/2023	37,488.0000	38,012.0000	9,336	9,336				9,336	9,336	(16,800)	0001	5
ES	12	600	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCLQ0F39	12/13/2023	4,738.5300	4,820.0000	55,286	55,286				55,286	55,286	(139,340)	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCLQ0F39	12/13/2023	4,749.0800	4,820.0000	9,214	9,214				9,214	9,214	(23,223)	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCLQ0F39	12/15/2023	4,766.7500	4,820.0000	9,214	9,214				9,214	9,214	(23,223)	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCLQ0F39	12/21/2023	4,786.0000	4,820.0000	4,607	4,607				4,607	4,607	(11,612)	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCLQ0F39	12/15/2023	4,766.7500	4,820.0000	9,214	9,214				9,214	9,214	(23,223)	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCLQ0F39	12/15/2023	4,766.7500	4,820.0000	4,607	4,607				4,607	4,607	(11,612)	0001	50
ES	14	700	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCLQ0F39	12/11/2023	4,660.0000	4,820.0000	64,500	64,500				64,500	64,500	(162,564)	0001	50
ES	6	300	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCLQ0F39	12/13/2023	4,782.0000	4,820.0000	27,643	27,643				27,643	27,643	(69,670)	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCLQ0F39	12/11/2023	4,660.0000	4,820.0000	9,214	9,214				9,214	9,214	(23,223)	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCLQ0F39	12/20/2023	4,757.0000	4,820.0000	4,607	4,607				4,607	4,607	(11,612)	0001	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCLQOF39	12/20/2023	4,763.2500	4,820.0000	9,214	9,214				9,214	9,214	(23,223)	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCLQOF39	12/22/2023	4,785.3800	4,820.0000	9,214	9,214				9,214	9,214	(23,223)	0001	50
ES	30	1,500	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCLQOF39	12/20/2023	4,672.0800	4,820.0000	138,214	138,214				138,214	138,214	(348,351)	0001	50
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCLQOF39	05/23/2023	96.7200	96.0000	248	248				248	248	(720)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCLQOF39	04/14/2023	96.6700	96.0000	496	496				496	496	(1,440)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCLQOF39	07/25/2023	96.2400	96.0000	248	248				248	248	(720)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCLQOF39	04/14/2023	96.3400	96.0000	992	992				992	992	(2,879)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCLQOF39	05/01/2023	96.2800	96.0000	496	496				496	496	(1,440)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCLQOF39	05/01/2023	96.1600	96.0000	496	496				496	496	(1,440)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCLQOF39	08/24/2023	95.2600	95.0000	1,983	1,983				1,983	1,983	(5,759)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCLQOF39	04/14/2023	96.2200	95.0000	1,240	1,240				1,240	1,240	(3,599)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCLQOF39	07/12/2023	95.9200	95.0000	496	496				496	496	(1,440)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCLQOF39	06/30/2023	96.2300	97.0000	248	248				248	248	(720)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCLQOF39	06/06/2023	96.7400	97.0000	248	248				248	248	(720)	0001	2,500
S3	40	100,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCLQOF39	04/14/2023	97.0100	97.0000	29,075	29,075				29,075	29,075	(28,794)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCLQOF39	11/08/2023	96.3700	97.0000	248	248				248	248	(720)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCLQOF39	10/18/2023	96.7100	97.0000	4,959	4,959				4,959	4,959	(14,397)	0001	2,500
S3	80	200,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCLQOF39	04/14/2023	96.7100	97.0000	58,151	58,151				58,151	58,151	(57,587)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	CME SNZ20JLFK8MNNCLQOF39	12/18/2023	96.4800	97.0000	248	248				248	248	(720)	0001	2,500
S3	80	200,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	CME SNZ20JLFK8MNNCLQOF39	04/14/2023	97.0500	97.0000	58,151	58,151				58,151	58,151	(57,587)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCLQOF39	07/14/2023	95.1900	95.0000	1,488	1,488				1,488	1,488	(4,319)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCLQOF39	06/30/2023	94.8400	95.0000	496	496				496	496	(1,440)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCLQOF39	06/16/2023	95.1100	95.0000	248	248				248	248	(720)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCLQOF39	05/01/2023	95.5100	95.0000	1,240	1,240				1,240	1,240	(3,599)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCLQOF39	06/30/2023	95.4700	95.0000	496	496				496	496	(1,440)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCLQOF39	12/07/2023	94.8500	95.0000	2,479	2,479				2,479	2,479	(7,198)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCLQOF39	06/09/2023	94.8400	95.0000	1,983	1,983				1,983	1,983	(5,759)	0001	2,500
S3	25	62,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCLQOF39	10/18/2023	95.0000	95.0000	6,198	6,198				6,198	6,198	(17,996)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCLQOF39	04/14/2023	95.0000	95.0000	14,538	14,538				14,538	14,538	(14,397)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCLQOF39	05/01/2023	95.1700	95.0000	2,231	2,231				2,231	2,231	(6,479)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCLQOF39	05/01/2023	95.0400	95.0000	1,240	1,240				1,240	1,240	(3,599)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCLQOF39	06/02/2023	94.7700	95.0000	744	744				744	744	(2,160)	0001	2,500
S3	40	100,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCLQOF39	04/14/2023	97.0000	97.0000	29,075	29,075				29,075	29,075	(28,794)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCLQOF39	12/18/2023	96.4800	97.0000	248	248				248	248	(720)	0001	2,500
S3	92	230,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCLQOF39	04/14/2023	97.0300	97.0000	61,126	61,126				61,126	61,126	(66,225)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCLQOF39	12/07/2023	96.3400	97.0000	496	496				496	496	(1,440)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCLQOF39	12/07/2023	96.4300	97.0000	496	496				496	496	(1,440)	0001	2,500
1609999999. Subtotal - Short Futures - Hedging Other												693,611	693,611				693,611	693,611	(1,343,303)	XXX	XXX
1649999999. Subtotal - Short Futures												693,611	693,611				693,611	693,611	(1,343,303)	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												1,794,815	1,794,815				1,783,080	1,783,080	1,263,409	XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												1,794,815	1,794,815				1,783,080	1,783,080	1,263,409	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Morgan Stanley	1,555,922	238,894	1,794,815
Total Net Cash Deposits	1,555,922	238,894	1,794,815

(a)

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

(b)

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

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin 16	17	18	19	20
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
DM	45	225	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2023	CBOT 549300EX04Q20BFQTQ27	12/12/2022	33,747.0000	03/13/2023	34,680.4500	Sale	(265,670)	(265,670)			0001	5
DM	51	255	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/30/2023	CBOT 549300EX04Q20BFQTQ27	03/13/2023	32,149.0000	06/12/2023	32,351.1500	Sale	51,548	51,548			0001	5
DM	87	435	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/30/2023	CBOT 549300EX04Q20BFQTQ27	06/12/2023	34,208.0000	09/11/2023	33,718.6800	Sale	(212,855)	(212,855)			0001	5
DM	104	520	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2023	CBOT 549300EX04Q20BFQTQ27	09/11/2023	34,937.0000	12/11/2023	35,285.6700	Sale	181,309	181,309			0001	5
ED	10	25,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CME SNZ20JLFK8MNNCLQOF39	03/10/2023	94.4100	04/04/2023	94.1300	Sale	(2,083)	(2,083)			0001	2,500
ED	10	25,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2027	CME SNZ20JLFK8MNNCLQOF39	03/14/2023	96.5900	04/04/2023	96.3800	Sale	29,571	29,571			0001	2,500
ES	262	13,100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2023	CME SNZ20JLFK8MNNCLQOF39	12/12/2022	3,968.7500	03/13/2023	3,931.9000	Sale	(1,262,415)	(1,262,415)			0001	50
ES	412	20,600	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/30/2023	CME SNZ20JLFK8MNNCLQOF39	03/13/2023	3,894.8000	06/12/2023	3,891.5900	Sale	(66,095)	(66,095)			0001	50
ES	448	22,400	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/30/2023	CME SNZ20JLFK8MNNCLQOF39	06/12/2023	4,387.0000	09/11/2023	4,359.3200	Sale	(620,101)	(620,101)			0001	50
ES	456	22,800	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2023	CME SNZ20JLFK8MNNCLQOF39	09/11/2023	4,511.1000	12/11/2023	4,535.2800	Sale	551,257	551,257			0001	50
FV	8	8,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/31/2023	CBOT 549300EX04Q20BFQTQ27	11/28/2022	108.2400	02/23/2023	107.4800	Sale	(6,094)	(6,094)			0001	1,000
FV	1	1,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/31/2024	CBOT 549300EX04Q20BFQTQ27	11/28/2023	106.8400	12/07/2023	84.1900	Sale	(22,641)	(22,641)			0001	1,000
FV	7	7,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q20BFQTQ27	02/23/2023	107.4100	05/30/2023	108.1700	Sale	5,306	5,306			0001	1,000
FV	8	8,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2023	CBOT 549300EX04Q20BFQTQ27	05/30/2023	108.4800	08/30/2023	110.9900	Sale	20,133	20,133			0001	1,000
FV	9	9,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/31/2023	CBOT 549300EX04Q20BFQTQ27	08/30/2023	106.9300	11/28/2023	109.2800	Sale	21,146	21,146			0001	1,000
MF	2	100	MSCI EAFE INDEX	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2023	CBOT 549300EX04Q20BFQTQ27	12/12/2022	1,980.6000	03/13/2023	1,884.7300	Sale	(9,587)	(9,587)			0001	50
MF	1	50	MSCI EAFE INDEX	Fixed Annuity Hedge	N/A	Equity/Index	06/30/2023	CBOT 549300EX04Q20BFQTQ27	03/13/2023	2,010.6000	06/06/2023	1,924.3000	Sale	(11,980)	(11,980)			0001	50
NQ	1	20	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2023	CME SNZ20JLFK8MNNCLQOF39	12/12/2022	11,686.7500	03/13/2023	10,585.8200	Sale	(22,019)	(22,019)			0001	20
NQ	1	20	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/30/2023	CME SNZ20JLFK8MNNCLQOF39	03/13/2023	11,963.6700	06/12/2023	10,337.5700	Sale	(32,522)	(32,522)			0001	20
NQ	1	20	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/30/2023	CME SNZ20JLFK8MNNCLQOF39	06/12/2023	14,737.8500	09/11/2023	13,807.2200	Sale	(18,613)	(18,613)			0001	20
NQ	1	20	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2023	CME SNZ20JLFK8MNNCLQOF39	09/11/2023	15,495.4800	12/11/2023	15,226.9000	Sale	(5,372)	(5,372)			0001	20
RT	4	200	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2023	CME SNZ20JLFK8MNNCLQOF39	12/12/2022	1,811.7500	03/13/2023	1,731.1200	Sale	(22,368)	(22,368)			0001	50
RT	2	100	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	06/30/2023	CME SNZ20JLFK8MNNCLQOF39	03/13/2023	1,786.4500	06/12/2023	1,853.9700	Sale	6,752	6,752			0001	50
RT	2	100	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	09/30/2023	CME SNZ20JLFK8MNNCLQOF39	06/12/2023	1,886.7500	09/11/2023	1,768.3400	Sale	(11,841)	(11,841)			0001	50
RT	1	50	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2023	CME SNZ20JLFK8MNNCLQOF39	09/11/2023	1,872.2500	12/11/2023	1,808.9900	Sale	(3,163)	(3,163)			0001	50
S3	76	190,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/30/2023	CME SNZ20JLFK8MNNCLQOF39	07/12/2023	94.6200	12/20/2023	94.6400	Sale	3,893	3,893			0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2023	CME SNZ20JLFK8MNNCLQOF39	10/27/2023	94.5800	12/18/2023	94.8500	Sale	4,770	4,770			0001	2,500
TU	28	56,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/31/2023	CBOT 549300EX04Q20BFQTQ27	11/28/2022	102.5000	02/23/2023	102.3600	Sale	(7,779)	(7,779)			0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/31/2024	CBOT 549300EX04Q20BFQTQ27	11/28/2023	102.1200	12/18/2023	87.5300	Sale	(29,187)	(29,187)			0001	2,000
TU	38	76,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q20BFQTQ27	02/23/2023	102.0900	05/30/2023	102.2700	Sale	13,201	13,201			0001	2,000
TU	52	104,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2023	CBOT 549300EX04Q20BFQTQ27	05/30/2023	102.6400	08/30/2023	103.6800	Sale	94,203	94,203			0001	2,000
TU	50	100,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/31/2023	CBOT 549300EX04Q20BFQTQ27	08/30/2023	101.9100	11/28/2023	102.3200	Sale	40,802	40,802			0001	2,000
TY	6	6,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/31/2023	CBOT 549300EX04Q20BFQTQ27	11/22/2022	112.6000	02/24/2023	111.2200	Sale	(8,260)	(8,260)			0001	1,000
TY	1	1,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/31/2024	CBOT 549300EX04Q20BFQTQ27	11/27/2023	108.7800	12/01/2023	91.5000	Sale	(17,281)	(17,281)			0001	1,000
TY	7	7,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q20BFQTQ27	02/23/2023	111.8800	05/30/2023	112.6400	Sale	5,339	5,339			0001	1,000
TY	6	6,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2023	CBOT 549300EX04Q20BFQTQ27	05/26/2023	113.4100	08/30/2023	117.9500	Sale	27,192	27,192			0001	1,000
TY	10	10,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/31/2023	CBOT 549300EX04Q20BFQTQ27	08/28/2023	109.9300	11/28/2023	111.6500	Sale	17,190	17,190			0001	1,000
UX	10	10,000	Volatility Index	Fixed Annuity Hedge	N/A	Equity/Index	04/30/2023	CBOE 25490009GJPIWCP8RH13	03/13/2023	26.7000	03/28/2023	29.3500	Sale	26,548	26,548			0001	1,000
ES	13	650	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/30/2023	CME SNZ20JLFK8MNNCLQOF39	03/13/2023	3,894.8000	06/12/2023	3,892.7300	Sale	(930)	(930)			0001	50
1539999999. Subtotal - Long Futures - Hedging Other														(1,558,696)	(1,558,696)			XXX	XXX
1579999999. Subtotal - Long Futures														(1,558,696)	(1,558,696)			XXX	XXX
DM	13	65	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2023	CBOT 549300EX04Q20BFQTQ27	02/13/2023	34,200.0000	03/13/2023	34,608.3300	Closing Purchase	(103,194)	(103,194)			0001	5

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
DM	10	50	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	03/15/2023	31,950.0000	06/12/2023	32,394.3300	Closing Purchase	22,216	22,216			0001	5
DM	29	145	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/30/2023	CBOT 549300EX04Q2QBFQTQ27	06/15/2023	34,731.5000	09/11/2023	34,239.9600	Closing Purchase	(71,273)	(71,273)			0001	5
DM	63	315	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2023	CBOT 549300EX04Q2QBFQTQ27	09/14/2023	35,260.0000	12/11/2023	34,909.3400	Closing Purchase	(110,459)	(110,459)			0001	5
ED	63	157,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/31/2023	CME SNZ2OJLFK8MNNCLQOF39	03/28/2022	96.9300	03/06/2023	96.7000	Closing Purchase	(36,205)	(36,205)			0001	2,500
ED	6	15,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/31/2024	CME SNZ2OJLFK8MNNCLQOF39	09/12/2022	96.4100	04/14/2023	95.6300	Closing Purchase	(11,629)	(11,629)			0001	2,500
ED	80	200,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/31/2027	CME SNZ2OJLFK8MNNCLQOF39	03/25/2022	97.4100	04/14/2023	97.7200	Closing Purchase	63,070	63,070			0001	2,500
ED	77	192,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CME SNZ2OJLFK8MNNCLQOF39	09/28/2021	99.1800	04/11/2023	98.8300	Closing Purchase	(67,670)	(67,670)			0001	2,500
ED	5	12,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2024	CME SNZ2OJLFK8MNNCLQOF39	09/26/2022	95.6600	04/14/2023	95.1500	Closing Purchase	(6,335)	(6,335)			0001	2,500
ED	40	100,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2025	CME SNZ2OJLFK8MNNCLQOF39	03/02/2022	98.0500	04/14/2023	98.3600	Closing Purchase	31,535	31,535			0001	2,500
ED	42	105,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2023	CME SNZ2OJLFK8MNNCLQOF39	03/02/2022	97.8600	04/14/2023	97.7800	Closing Purchase	(8,574)	(8,574)			0001	2,500
ED	24	60,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2024	CME SNZ2OJLFK8MNNCLQOF39	03/02/2022	98.0200	04/14/2023	98.1900	Closing Purchase	10,385	10,385			0001	2,500
ED	80	200,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2025	CME SNZ2OJLFK8MNNCLQOF39	03/02/2022	98.0400	04/14/2023	98.3600	Closing Purchase	63,070	63,070			0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2026	CME SNZ2OJLFK8MNNCLQOF39	01/27/2023	96.8300	02/02/2023	96.8700	Closing Purchase	89	89			0001	2,500
ED	30	75,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/31/2023	CME SNZ2OJLFK8MNNCLQOF39	03/02/2022	97.8700	04/14/2023	97.8500	Closing Purchase	(1,066)	(1,066)			0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/31/2024	CME SNZ2OJLFK8MNNCLQOF39	02/14/2023	96.1600	04/14/2023	95.9500	Closing Purchase	(1,041)	(1,041)			0001	2,500
ED	81	202,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	03/02/2022	98.0300	04/14/2023	98.3400	Closing Purchase	62,030	62,030			0001	2,500
ED	40	100,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/31/2026	CME SNZ2OJLFK8MNNCLQOF39	03/25/2022	97.4000	04/14/2023	97.7200	Closing Purchase	31,535	31,535			0001	2,500
ES	189	9,450	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2023	CME SNZ2OJLFK8MNNCLQOF39	12/12/2022	3,968.7500	03/13/2023	3,944.9700	Closing Purchase	(545,750)	(545,750)			0001	50
ES	281	14,050	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/30/2023	CME SNZ2OJLFK8MNNCLQOF39	03/13/2023	3,894.8000	06/12/2023	3,892.1600	Closing Purchase	(37,133)	(37,133)			0001	50
ES	276	13,800	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/30/2023	CME SNZ2OJLFK8MNNCLQOF39	06/12/2023	4,349.1000	09/11/2023	4,333.6500	Closing Purchase	(213,169)	(213,169)			0001	50
ES	303	15,150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2023	CME SNZ2OJLFK8MNNCLQOF39	09/11/2023	4,511.1000	12/11/2023	4,532.0100	Closing Purchase	316,767	316,767			0001	50
MF	1	50	MSCI EAFE INDEX	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2023	CBOT 549300EX04Q2QBFQTQ27	01/12/2023	2,080.0000	03/13/2023	1,970.8300	Closing Purchase	(5,458)	(5,458)			0001	50
NQ	1	20	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2023	CME SNZ2OJLFK8MNNCLQOF39	09/11/2023	15,666.0000	12/11/2023	15,397.2300	Closing Purchase	(5,375)	(5,375)			0001	20
RT	2	100	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2023	CME SNZ2OJLFK8MNNCLQOF39	01/11/2023	1,852.5000	03/13/2023	1,748.1200	Closing Purchase	(10,438)	(10,438)			0001	50
RT	1	50	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	09/30/2023	CME SNZ2OJLFK8MNNCLQOF39	07/18/2023	1,990.1000	09/11/2023	1,915.2800	Closing Purchase	(3,741)	(3,741)			0001	50
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2024	CME SNZ2OJLFK8MNNCLQOF39	04/14/2023	96.0500	12/18/2023	94.8800	Closing Purchase	(23,411)	(23,411)			0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2025	CME SNZ2OJLFK8MNNCLQOF39	07/14/2023	96.4000	09/08/2023	95.0600	Closing Purchase	(3,338)	(3,338)			0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2026	CME SNZ2OJLFK8MNNCLQOF39	06/16/2023	96.7300	12/07/2023	96.4300	Closing Purchase	(1,470)	(1,470)			0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2027	CME SNZ2OJLFK8MNNCLQOF39	07/12/2023	96.6800	09/19/2023	89.8200	Closing Purchase	(51,439)	(51,439)			0001	2,500
S3	56	140,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/30/2023	CME SNZ2OJLFK8MNNCLQOF39	04/11/2023	95.0100	05/31/2023	95.3400	Closing Purchase	46,257	46,257			0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/30/2024	CME SNZ2OJLFK8MNNCLQOF39	05/23/2023	96.1600	09/08/2023	93.9200	Closing Purchase	(11,178)	(11,178)			0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/30/2025	CME SNZ2OJLFK8MNNCLQOF39	06/09/2023	96.7200	10/27/2023	85.0700	Closing Purchase	(29,111)	(29,111)			0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/30/2026	CME SNZ2OJLFK8MNNCLQOF39	06/16/2023	96.7700	12/07/2023	96.6700	Closing Purchase	(716)	(716)			0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/30/2027	CME SNZ2OJLFK8MNNCLQOF39	07/25/2023	96.6300	09/08/2023	96.5800	Closing Purchase	284	284			0001	2,500
S3	142	355,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/30/2023	CME SNZ2OJLFK8MNNCLQOF39	04/14/2023	95.2300	12/20/2023	94.7200	Closing Purchase	(179,672)	(179,672)			0001	2,500
S3	20	50,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/30/2024	CME SNZ2OJLFK8MNNCLQOF39	04/14/2023	96.7500	10/18/2023	95.3900	Closing Purchase	(67,651)	(67,651)			0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/30/2025	CME SNZ2OJLFK8MNNCLQOF39	06/13/2023	96.7400	12/07/2023	85.3300	Closing Purchase	(57,011)	(57,011)			0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/30/2026	CME SNZ2OJLFK8MNNCLQOF39	06/30/2023	96.6800	12/07/2023	96.5300	Closing Purchase	(716)	(716)			0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/30/2027	CME SNZ2OJLFK8MNNCLQOF39	07/25/2023	96.6200	08/17/2023	96.6200	Closing Purchase	531	531			0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2023	CME SNZ2OJLFK8MNNCLQOF39	04/14/2023	95.5900	10/27/2023	94.6000	Closing Purchase	(32,249)	(32,249)			0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ2OJLFK8MNNCLQOF39	06/06/2023	96.5900	08/17/2023	93.9400	Closing Purchase	(6,613)	(6,613)			0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2025	CME SNZ2OJLFK8MNNCLQOF39	05/01/2023	97.0600	12/07/2023	91.1900	Closing Purchase	(58,697)	(58,697)			0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2026	CME SNZ2OJLFK8MNNCLQOF39	07/12/2023	96.6900	09/21/2023	85.4400	Closing Purchase	(28,136)	(28,136)			0001	2,500
TU	8	16,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/31/2023	CBOT 549300EX04Q2QBFQTQ27	10/27/2023	101.2800	11/02/2023	101.4800	Closing Purchase	400	400			0001	2,000
ES	9	450	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/30/2023	CME SNZ2OJLFK8MNNCLQOF39	03/13/2023	3,920.0000	06/12/2023	3,917.9300	Closing Purchase	(930)	(930)			0001	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
1609999999. Subtotal - Short Futures - Hedging Other														(1,142,678)	(1,142,678)			XXX	XXX
1649999999. Subtotal - Short Futures														(1,142,678)	(1,142,678)			XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																		XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1709999999. Subtotal - Hedging Other														(2,701,374)	(2,701,374)			XXX	XXX
1719999999. Subtotal - Replication																		XXX	XXX
1729999999. Subtotal - Income Generation																		XXX	XXX
1739999999. Subtotal - Other																		XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																		XXX	XXX
1759999999 - Totals														(2,701,374)	(2,701,374)			XXX	XXX

(a)

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

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
			4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		1,794,815		1,794,815	1,794,815		1,794,815	1,263,409	1,263,409
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Y	Y			111,317	(1,215,938)		111,317	(1,228,815)		419,553	
BANK OF MONTREAL 54930047C63MPGNXE075	Y	Y				(132,004)			(142,861)		33,932	
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Y	Y	15,750,000		8,087,639	(2,948,311)		18,003,507	(2,788,681)		3,194,965	
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Y	Y	20,690,000		60,008,697	(49,365,357)		70,751,541	(47,897,133)	2,164,408	12,783,783	2,737,123
CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	Y	Y	12,990,000		13,953,883	(909,619)	54,263	13,814,272	(946,225)		2,177,430	2,177,430
CITIBANK NA E57ODZWZ7FF32TWEFA76	Y	Y	1,970,000		13,903,451	(16,022,000)		20,991,637	(18,886,620)	135,017	4,103,554	15,006
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Y	Y	2,200,000		2,909,236	(1,088,396)		3,313,406	(863,170)	250,236	1,100,696	721,536
CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	Y	Y	1,560,000		1,497,997			1,497,997			321,396	259,393
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Y	Y	14,880,000		28,186,327	(11,128,443)	2,177,884	28,169,412	(11,172,469)	2,116,943	3,322,808	3,322,808
GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	Y	Y			8,886	(12,949,690)		8,886	(7,263,437)		1,152,532	
GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	Y	Y	70,000		113,046		43,046	113,046		43,046	1,448	1,448
HSBC BANK PLC 1IE8VN30JCEQV1H4R804	Y	Y	1,240,000		976,785	(84,163)		1,288,701		48,701	432,024	84,647
JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	Y	Y	5,350,000		9,844,370	(6,312,474)		12,416,039	(6,312,460)	753,579	2,436,932	618,828
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	Y	Y			1,425,543	(2,791,013)		1,956,501	(2,811,383)		784,482	
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Y	Y			17,183,966	(21,980,363)		22,359,660	(20,592,069)	1,767,591	9,858,635	5,062,239
Morgan Stanley International 4PQUHN3JPFGFNF3BB653	Y	Y	910,000									
Natixis NA KX1WK48MPD4Y2NCUIZ63	Y	Y			210,657	(2,357,441)		1,095,811	(2,370,945)		436,396	
ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	Y	Y	15,180,000		17,001,563	(3,389,443)		18,481,111	(3,382,400)		5,598,284	4,030,404
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Y	Y	25,580,000		24,222,237	(3,007,433)		28,463,398	(2,973,607)		3,387,360	
SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	Y	Y	4,200,000		4,192,191			4,192,191			324,163	316,354
WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	Y	Y	1,540,000		842,417			1,728,539		188,539	171,057	
0299999999. Total NAIC 1 Designation			124,110,000		204,680,210	(135,682,088)	2,275,193	248,756,974	(129,632,276)	7,468,061	52,041,433	19,347,216
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)					67,883		67,883	67,883	(20,188,994)		2,356,971	2,356,971
0999999999 - Gross Totals			124,110,000		206,542,908	(135,682,088)	4,137,892	250,619,673	(149,821,270)	9,262,876	55,661,812	22,967,596
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					206,542,908	(135,682,088)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Cash		Cash	1,340,000	1,340,000	1,340,000		V
GOLDMAN SACHS GROUP INC/THE	KD3XUN7C6T14HNAYLU02	Cash		Cash	7,690,000	7,690,000	7,690,000		V
MIZUHO CAPITAL MARKETS LLC	OV6W8S6QX2D1J857QP30	Cash		Cash	1,340,000	1,340,000	1,340,000		V
MORGAN STANLEY	I7331LVCZKQKX5T7XV54	Cash		Cash	2,820,000	2,820,000	2,820,000		V
Natixis NA	KX1WK48MPD4Y2NCUIZ63	Cash		Cash	1,880,000	1,880,000	1,880,000		V
CHICAGO MERCANTILE EXCHANGE (Morgan Stanley)	SNZ2OJLFK8MNNCLQOF39	Cash		Cash	24,087,831	24,087,831	24,087,831		IV
0199999999 - Total					39,157,831	39,157,831	39,157,831	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BARCLAYS PLC	G5GSEF7VJP5I70UK5573	Cash		Cash	15,750,000	15,750,000	XXX		V
BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	Cash		Cash	20,690,000	20,690,000	XXX		V
CREDIT AGRICOLE SA	969500TJ5KRTCJQWXH05	Cash		Cash	2,200,000	2,200,000	XXX		V
CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	Cash		Cash	12,990,000	12,990,000	XXX		V
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Cash		Cash	1,970,000	1,970,000	XXX		V
CREDIT SUISSE (USA) INC	EXD7DEVFDH4HOFFQ7349	Cash		Cash	1,560,000	1,560,000	XXX		V
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Cash		Cash	14,880,000	14,880,000	XXX		V
GOLDMAN SACHS INTERNATIONAL	KD3XUN7C6T14HNAYLU02	Cash		Cash	70,000	70,000	XXX		V
HSBC BANK PLC	1IE8VN30JCEQV1H4R804	Cash		Cash	1,240,000	1,240,000	XXX		V
JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	Cash		Cash	5,350,000	5,350,000	XXX		V
Morgan Stanley International	4PQUHN3JPFGFNF3BB653	Cash		Cash	910,000	910,000	XXX		V
ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	Cash		Cash	15,180,000	15,180,000	XXX		V
SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	Cash		Cash	4,200,000	4,200,000	XXX		V
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	Cash		Cash	25,580,000	25,580,000	XXX		V
WELLS FARGO & COMPANY	KB1H1DSPRFMYMCUFXT09	Cash		Cash	1,540,000	1,540,000	XXX		V
0299999999 - Total					124,110,000	124,110,000	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Citibank, N.A. ... Tampa, FL		5.300	24,080,729		217,960,060	XXX
Wells Fargo Bank, N.A. ... Minneapolis, MN		5.000	1,291,431		77,447,733	XXX
Wells Fargo Bank, N.A ... Minneapolis, MN	O	0.000			9,981,220	XXX
Citibank, N.A. ... Tampa, FL	C	0.000			171,076,040	XXX
0199998 Deposits in ... 2 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	230,855		205,373	XXX
0199999. Totals - Open Depositories	XXX	XXX	25,603,015		476,670,426	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX				XXX
0299999. Totals - Suspended Depositories	XXX	XXX				XXX
0399999. Total Cash on Deposit	XXX	XXX	25,603,015		476,670,426	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX	25,603,015		476,670,426	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1.	January	712,481,040	4.	April	522,815,958	7.	July	491,483,921	10.	October	351,467,557
2.	February	1,000,344,829	5.	May	279,681,551	8.	August	456,402,976	11.	November	488,157,378
3.	March	543,685,251	6.	June	479,842,925	9.	September	508,336,375	12.	December	476,670,426

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations								
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds								
09248U-71-8	BLACKROCK LIQUIDITY FUNDS FEDF BLACKROCK LIQUIDITY FUNDS TFND		12/28/2023	5.160		6,852,230		151,457
31607A-88-5	FIDELITY INVESTMENT TREASURY FIDELITY INVESTMENT TREASURY		12/28/2023	5.160		85,427,646		1,266,863
38141W-27-3	GOLDMAN SACHS FINANCIAL SQUARE GOLDMAN SACHS FIN SQ GOVT - FG		12/18/2023	5.160		5,457		901
38141W-32-3	GLDMN SCHS FS TRSRY OBL FST GLDMN SCHS FS TRSRY OBL FST		12/28/2023	5.160		85,427,646		1,351,104
4812C2-73-4	JP MORGAN US TREASURY PLUS JPMORGAN US TREAS PL MMF - IJT		12/28/2023	5.160		6,852,230		53,830
61747C-58-2	MORGAN STANLEY INSTITUTIONAL L MONEY MARKET FUND		12/28/2023	5.160		6,852,230		56,268
825252-40-6	Invesco Treasury Portfolio INVESCO TREASURY-INST		12/28/2023	5.160		85,427,646		1,098,381
857492-70-6	STATE STREET INSTITUTIONAL US STATE ST INST USGOV MM - GVMXX		12/28/2023	5.160		14,518,250		119,154
857492-86-2	STATE ST INST TR PL MM PREM STATE ST INST TR PL MM PREM		12/28/2023	5.160		85,427,646		1,364,308
8309999999. Subtotal - All Other Money Market Mutual Funds						376,790,981		5,462,266
8609999999 - Total Cash Equivalents						376,790,981		5,462,266

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE	B	State deposit			2,499,774	2,491,025
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	State deposit			188,768	169,014
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN	B	State deposit			455,594	539,043
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	State deposit			121,906	123,345
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO	B	State deposit			859,278	645,392
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	State deposit			232,807	213,691
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	State deposit			374,072	296,073
33. New York NY						
34. North Carolina NC	B	State deposit			1,330,980	1,237,933
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR	B	State deposit			764,817	711,349
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX			6,827,996	6,426,865
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

ALPHABETICAL INDEX

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